

DFA INVESTMENT DIMENSIONS GROUP INC.
PORTFOLIO HOLDINGS REPORT
July 31, 2023
(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
CP	Certificate Participation
ETM	Escrowed to Maturity
EURIBOR	Euro Interbank Offered Rate
GDR	Global Depositary Receipt
GO	General Obligation
MUN GOVT GTD	General Obligation Guarantee of the Municipality
NPFGC	National Public Finance Guarantee Corp.
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	Special Tax
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

CONTINUED

^	Denominated in USD, unless otherwise noted.
†	See Security Valuation Note within the Notes to Schedules of Investments.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund's Liquidity Guidelines. The liquidity determination is unaudited.
(r)	The adjustable rate shown is effective as of July 31, 2023.
Δ	Zero Coupon Security.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
^^	See Federal Tax Cost Note within the Notes to Schedules of Investments.
#	Total or Partial Securities on Loan.
*	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).
»	Securities that have been fair value factored. See Note B to Financial Statements.
π	Fixed-to-floating or fixed-to-variable rate security. The interest rate shown reflects the fixed rate in effect at July 31, 2023. At a predetermined date, the fixed rate will change to a floating rate or a variable rate.
~	Security pledged as collateral for Swap Agreements.
«	Security pledged as collateral for Futures Contracts.
∞	Rates reflect the effective yields at purchase date.
±	Face Amount of security is not adjusted for inflation.
□	Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).

ENHANCED U.S. LARGE COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (74.2%)			FRANCE — (Continued)		
AUSTRALIA — (0.5%)			BPCE SA		
Glencore Funding LLC			Ω 2.375%, 01/14/25.....	2,265	\$2,136,409
Ω 4.625%, 04/29/24.....	1,150	\$ 1,139,389	Credit Agricole SA		
			Ω 3.875%, 04/15/24.....	2,300	2,265,401
CANADA — (9.9%)			Societe Generale SA		
Bank of Montreal, Floating Rate			Ω 3.875%, 03/28/24.....	500	492,714
Note,			Ω 2.625%, 10/16/24.....	2,000	1,917,704
(r) SOFR + 0.465%, FRN,			TOTAL FRANCE.....		<u>9,835,695</u>
5.743%, 01/10/25....	173	172,263	GERMANY — (3.8%)		
(r) SOFR + 1.060%, FRN,			Bayer U.S. Finance LLC		
6.256%, 06/07/25....	110	110,385	Ω 3.375%, 10/08/24.....	2,500	2,423,520
(r) SOFR + 1.330%, FRN,			Daimler Truck Finance		
6.411%, 06/05/26....	683	687,548	North America LLC		
Bank of Nova Scotia			Ω 3.500%, 04/07/25.....	1,871	1,807,140
0.700%, 04/15/24.....	3,000	2,895,058	Mercedes-Benz Finance North		
Brookfield Finance, Inc.			America LLC		
4.000%, 04/01/24.....	400	394,663	Ω 0.750%, 03/01/24.....	500	484,440
Canadian Imperial Bank of			Ω 3.250%, 08/01/24.....	1,750	1,710,778
Commerce, Floating Rate			Volkswagen Group of		
Note, SOFR + 0.420%,			America Finance LLC		
FRN			Ω 0.875%, 11/22/23.....	2,000	1,968,442
(r) 5.722%, 10/18/24.....	2,014	2,007,434	TOTAL GERMANY.....		<u>8,394,320</u>
Canadian Natural			IRELAND — (1.0%)		
Resources Ltd.			AerCap Ireland Capital		
3.900%, 02/01/25.....	2,450	2,375,828	DAC/AerCap Global Aviation		
Enbridge, Inc.			Trust		
2.150%, 02/16/24.....	500	489,385	2.875%, 08/14/24.....	2,300	2,222,416
PSP Capital, Inc.			ITALY — (2.0%)		
3.290%, 04/04/24..... CAD	5,000	3,744,511	Intesa Sanpaolo SpA		
Royal Bank of Canada			Ω 3.250%, 09/23/24.....	2,202	2,122,259
2.550%, 07/16/24.....	2,000	1,940,572	Republic of Italy		
Toronto-Dominion Bank			Government International		
2.850%, 03/08/24..... CAD	9,500	7,090,869	Bond		
TOTAL CANADA.....		<u>21,908,516</u>	2.375%, 10/17/24.....	2,500	2,393,915
DENMARK — (0.3%)			TOTAL ITALY.....		<u>4,516,174</u>
Denmark Government Bond			JAPAN — (3.8%)		
Δ 0.000%, 11/15/24..... DKK	5,000	706,672	American Honda Finance		
FRANCE — (4.4%)			Corp.		
Banque Federative du			0.550%, 07/12/24.....	1,000	953,834
Credit Mutuel SA			Mitsubishi UFJ Financial		
Ω 0.650%, 02/27/24.....	200	194,057	Group, Inc.		
Banque Federative du			3.407%, 03/07/24.....	2,500	2,465,200
Credit Mutuel SA,			Nomura Holdings, Inc.		
Floating Rate Note,			2.648%, 01/16/25.....	2,500	2,377,536
SOFR + 0.410%, FRN			ORIX Corp.		
(r)Ω 5.510%, 02/04/25.....	1,000	992,910	4.050%, 01/16/24.....	425	420,635
BNP Paribas SA					
Ω 3.375%, 01/09/25.....	1,900	1,836,500			

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
JAPAN — (Continued)			UNITED KINGDOM — (Continued)		
Sumitomo Mitsui Financial Group, Inc. 2.696%, 07/16/24.....	300	\$ 291,222	Ω.... 2.750,06/26/24.....	2,958	\$2,882,229
Sumitomo Mitsui Trust Bank Ltd. 0.850%, 03/25/24.....	2,000	1,936,168	TOTAL UNITED KINGDOM..		7,932,122
TOTAL JAPAN.....		8,444,595	UNITED STATES — (32.9%)		
NETHERLANDS — (5.5%)			American Express Co. 3.375%, 05/03/24.....	1,075	1,056,490
BNG Bank NV 2.000%, 04/12/24..... GBP	500	625,285	American Express Co., Floating Rate Note, SOFR + 0.930%, FRN (r) 6.114%, 03/04/25.....	500	502,027
5.250%, 05/20/24..... AUD	10,000	6,747,717	American Tower Corp. 0.600%, 01/15/24.....	500	488,384
Cooperatieve Rabobank UA Ω 2.625%, 07/22/24.....	3,500	3,393,632	American Water Capital Corp. 3.400%, 03/01/25.....	2,600	2,517,989
ING Groep NV 3.550%, 04/09/24.....	1,500	1,476,458	Ameriprise Financial, Inc. 3.000%, 04/02/25.....	1,814	1,742,391
TOTAL NETHERLANDS.....		12,243,092	Amgen, Inc. 3.125%, 05/01/25.....	3,000	2,880,380
NORWAY — (1.6%)			Arrow Electronics, Inc. 3.250%, 09/08/24.....	1,500	1,455,860
Kommunalbanken AS 5.250%, 07/15/24..... AUD	5,300	3,579,407	Bank of New York Mellon Corp., Floating Rate Note, SOFR + 0.620%, FRN (r) 5.940%, 04/25/25.....	1,500	1,497,202
SPAIN — (1.0%)			Boardwalk Pipelines LP 4.950%, 12/15/24.....	1,500	1,477,224
Banco Santander SA 2.706%, 06/27/24.....	1,200	1,164,685	Brixmor Operating Partnership LP 3.850%, 02/01/25.....	1,800	1,731,575
Santander Holdings USA, Inc. 3.500%, 06/07/24.....	1,000	976,449	Capital One Financial Corp. 3.200%, 02/05/25.....	600	572,866
TOTAL SPAIN.....		2,141,134	Cardinal Health, Inc. 3.079%, 06/15/24.....	2,750	2,685,232
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.6%)			Charles Schwab Corp. 0.750%, 03/18/24.....	174	168,437
International Finance Corp. 1.450%, 07/22/24..... AUD	2,000	1,304,564	Cigna Group 3.500%, 06/15/24.....	40	39,282
SWEDEN — (2.2%)			Discover Bank 2.450%, 09/12/24.....	750	715,888
Kommuninvest I Sverige AB 1.000%, 10/02/24..... SEK	50,000	4,586,523	Discover Financial Services 3.950%, 11/06/24.....	1,500	1,459,735
Swedbank AB Ω 0.600%, 09/25/23.....	400	396,756	Edison International 3.550%, 11/15/24.....	1,500	1,453,645
TOTAL SWEDEN.....		4,983,279	Elevance Health, Inc. 3.500%, 08/15/24.....	200	195,569
SWITZERLAND — (1.1%)			2.375%, 01/15/25.....	2,800	2,676,944
UBS AG Ω 0.700%, 08/09/24.....	2,450	2,328,118	Energy Transfer LP 2.900%, 05/15/25.....	2,000	1,905,699
UNITED KINGDOM — (3.6%)			EOG Resources, Inc. 3.150%, 04/01/25.....	2,107	2,036,389
BAT Capital Corp. 3.222%, 08/15/24.....	1,000	973,229	ERAC USA Finance LLC Ω 3.850%, 11/15/24.....	3,000	2,931,680
HSBC USA, Inc. 3.750%, 05/24/24.....	1,250	1,228,482			
3.500%, 06/23/24.....	1,100	1,077,931			
Nationwide Building Society Ω 0.550%, 01/22/24.....	1,475	1,438,225			
NatWest Markets PLC Ω 0.800%, 08/12/24.....	350	332,026			

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Fidelity National Information Services, Inc.			Walgreens Boots Alliance, Inc.		
0.600%, 03/01/24.....	2,500	\$2,422,701	3.800%, 11/18/24.....	2,500	\$ 2,436,951
General Motors Financial Co. Inc.			Wells Fargo & Co.		
1.050%, 03/08/24.....	500	485,691	3.300%, 09/09/24.....	3,000	2,931,081
General Motors Financial Co., Inc.			Willis North America, Inc.		
3.800%, 04/07/25.....	1,500	1,456,311	3.600%, 05/15/24.....	500	<u>490,606</u>
Georgia-Pacific LLC			TOTAL UNITED STATES....		<u>73,098,900</u>
Ω 0.625%, 05/15/24.....	2,000	1,923,126	TOTAL BONDS.....		<u>164,778,393</u>
International Business Machines Corp.			U.S. TREASURY OBLIGATIONS — (22.1%)		
3.000%, 05/15/24.....	2,200	2,158,519	U.S. Treasury Bonds		
John Deere Capital Corp., Floating Rate Note, SOFR + 0.790%, FRN			6.250%, 08/15/23	7,000	7,001,718
(r) 5.866%, 06/08/26.....	1,072	1,076,332	U.S. Treasury Notes		
Kinder Morgan Energy Partners LP			0.375%, 04/15/24	30,300	29,254,887
4.250%, 09/01/24.....	1,500	1,476,021	2.000%, 06/30/24	8,000	7,758,437
Lazard Group LLC			U.S. Treasury Notes, Floating Rate Note, (r) 3M USTMMR +		
3.750%, 02/13/25.....	1,500	1,447,912	0.169%, FRN,		
MPLX LP			5.510%, 04/30/25 ...	5,000	<u>5,005,342</u>
4.875%, 12/01/24.....	1,250	1,234,084	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>49,020,384</u>
National Rural Utilities Cooperative Finance Corp.			COMMERCIAL PAPER — (2.8%)		
0.350%, 02/08/24.....	2,000	1,945,169	GERMANY — (0.9%)		
Nuveen Finance LLC			BASF SE		
Ω 4.125%, 11/01/24.....	2,500	2,435,706	Ω 5.350%, 09/18/23.....	2,000	<u>1,985,226</u>
Omnicom Group, Inc./Omnicom Capital, Inc.			SWITZERLAND — (0.2%)		
3.650%, 11/01/24.....	1,004	982,062	Glencore Funding LLC		
ONEOK, Inc.			Ω 5.670%, 11/10/23.....	400	<u>393,580</u>
2.750%, 09/01/24.....	360	348,495	UNITED KINGDOM — (1.7%)		
Penske Truck Leasing Co. LP/PTL Finance Corp.			GlaxoSmithKline LLC		
Ω 4.125%, 08/01/23.....	578	578,000	Ω 5.330%, 11/20/23.....	2,000	1,966,052
Ω 2.700%, 11/01/24.....	1,183	1,133,747	Lloyds Bank PLC		
Phillips 66			5.711%, 11/08/23.....	2,000	<u>1,969,105</u>
3.850%, 04/09/25.....	2,500	2,431,507	TOTAL UNITED KINGDOM..		<u>3,935,157</u>
Realty Income Corp.			TOTAL COMMERCIAL PAPER		
3.875%, 07/15/24.....	2,500	2,453,165	(Cost \$6,316,252).....		<u>6,313,963</u>
Sherwin-Williams Co.			TOTAL INVESTMENT SECURITIES		
4.050%, 08/08/24.....	1,389	1,365,546	(Cost \$226,309,844).....		<u>220,112,740</u>
Simon Property Group LP					
2.000%, 09/13/24.....	3,650	3,505,219			
Ventas Realty LP					
3.750%, 05/01/24.....	1,000	981,588			
3.500%, 02/01/25.....	400	384,176			
VF Corp.					
2.400%, 04/23/25.....	3,000	2,824,297			

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.9%)		
@§ The DFA Short Term Investment Fund.....	173,812	\$ 2,010,488
TOTAL INVESTMENTS — (100.0%)		
(Cost \$228,320,162)^.....		<u>\$222,123,228</u>

As of July 31, 2023, 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:

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD	720,525	DKK	4,786,962	Citibank, N.A.	08/21/23	\$ 13,423
USD	635,759	GBP	490,600	Citibank, N.A.	08/30/23	6,062
Total Appreciation						\$ 19,485
USD	11,580,387	AUD	17,414,228	Bank of America Corp.	08/11/23	\$(120,372)
USD	4,501,856	SEK	48,676,642	Bank of America Corp.	10/02/23	(136,002)
USD	10,851,723	CAD	14,313,061	State Street Bank and Trust	10/17/23	(13,641)
Total (Depreciation)						<u>\$(270,015)</u>
Total Appreciation (Depreciation)						<u>\$ (250,530)</u>

As of July 31, 2023, Enhanced U.S. Large Company Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	998	09/15/23	\$210,705,545	\$230,263,550	\$19,558,005
Total Futures Contracts.....			<u>\$210,705,545</u>	<u>\$230,263,550</u>	<u>\$19,558,005</u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Australia.....	—	\$ 1,139,389	—	\$ 1,139,389
Canada.....	—	21,908,516	—	21,908,516
Denmark.....	—	706,672	—	706,672
France.....	—	9,835,695	—	9,835,695
Germany.....	—	8,394,320	—	8,394,320
Ireland.....	—	2,222,416	—	2,222,416
Italy.....	—	4,516,174	—	4,516,174
Japan.....	—	8,444,595	—	8,444,595
Netherlands.....	—	12,243,092	—	12,243,092
Norway.....	—	3,579,407	—	3,579,407
Spain.....	—	2,141,134	—	2,141,134

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Supranational Organization Obligations.....	—	\$ 1,304,564	—	\$ 1,304,564
Sweden.....	—	4,983,279	—	4,983,279
Switzerland.....	—	2,328,118	—	2,328,118
United Kingdom.....	—	7,932,122	—	7,932,122
United States.....	—	73,098,900	—	73,098,900
U.S. Treasury Obligations.....	—	49,020,384	—	49,020,384
Commercial Paper.....	—	6,313,963	—	6,313,963
Securities Lending Collateral.....	—	2,010,488	—	2,010,488
Forward Currency Contracts**.....	—	(250,530)	—	(250,530)
Futures Contracts**.....	\$19,558,005	—	—	19,558,005
TOTAL.....	\$19,558,005	\$221,872,698	—	\$241,430,703

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

U.S. LARGE CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(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>\$23,855,058,399</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$23,855,058,399</u>

Summary of the Portfolio's Master Fund's investments as of July 31, 2023, based on their valuation inputs, is located within this report (see Security Valuation Note).

U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (92.0%)			
COMMUNICATION SERVICES — (2.5%)			
#*	Advantage Solutions, Inc.....	45,626	\$ 118,171
#*	AMC Networks, Inc., Class A.....	217,559	2,745,595
#*	Angi, Inc.....	158,789	614,513
#	ATN International, Inc.....	144,669	5,257,271
#*	Bandwidth, Inc., Class A.....	123,144	1,865,632
*	Boston Omaha Corp., Class A.....	177,404	3,462,926
*	Bumble, Inc., Class A.....	409,048	7,575,569
#	Cable One, Inc.....	4,677	3,385,867
#*	Cardlytics, Inc.....	28,602	333,785
*	Cargurus, Inc.....	115,303	2,612,766
#*	Cars.com, Inc.....	558,620	12,742,122
*	comScore, Inc.....	127,242	98,511
*	Consolidated Communications Holdings, Inc.....	879,339	3,148,034
*	Cumulus Media, Inc., Class A.....	99,089	628,224
*	Daily Journal Corp.....	2,362	683,846
#	DallasNews Corp.....	20,978	96,499
*	DHI Group, Inc.....	381,875	1,439,669
#*	DISH Network Corp., Class A.....	266,959	2,116,985
#*	EchoStar Corp., Class A.....	313,198	6,085,437
#	Entravision Communications Corp., Class A.....	696,619	3,329,839
*	EW Scripps Co., Class A.....	734,691	7,244,053
*	FG Group Holdings, Inc.....	164,212	266,023
#*	Frontier Communications Parent, Inc.....	359,338	6,543,545
*	Gaia, Inc.....	108,464	254,890
#*	Gannett Co., Inc.....	657,043	1,852,861
»	GCI Liberty, Inc.....	134,177	121,355
*	Gray Television, Inc.....	695,530	6,586,669
*	IDT Corp., Class B.....	13,792	327,146
#*	iHeartMedia, Inc., Class A.....	10,034	47,461
*	IMAX Corp.....	50,395	927,772
*	Integral Ad Science Holding Corp.....	80,320	1,674,672
#	IZEA Worldwide, Inc.....	5,509	13,167
#	John Wiley & Sons, Inc., Class A.....	271,580	9,296,183
*	John Wiley & Sons, Inc., Class B.....	455	15,463
*	Lee Enterprises, Inc.....	3,185	44,272
*	Liberty Latin America Ltd., Class A.....	285,798	2,400,703
#*	Liberty Latin America Ltd., Class C.....	1,145,754	9,532,673
*	Liberty Media Corp.-Liberty SiriusXM, Class A.....	29,300	928,810
*	Liberty Media Corp.-Liberty SiriusXM, Class C.....	34,572	1,100,427
#*	Lions Gate Entertainment Corp., Class A.....	369,766	2,839,803
*	Lions Gate Entertainment Corp., Class B.....	318,778	2,333,455
#	Lumen Technologies, Inc.....	939,553	1,681,800
*	Madison Square Garden Entertainment Corp.....	158,837	5,533,881
#*	Magnite, Inc.....	634,777	9,604,176
#	Marcus Corp.....	255,957	3,992,929
*	News Corp., Class A.....	1,470,895	29,153,139
*	News Corp., Class B.....	754,686	15,176,735
#	Nexstar Media Group, Inc.....	313,260	58,491,907
#*	Paltalk, Inc.....	5,029	8,901
*	Paramount Global, Class A.....	512	9,861
*	Paramount Global, Class B.....	52,261	837,744
*	Playstudios, Inc.....	92,902	458,007
#*	PubMatic, Inc., Class A.....	204,715	4,092,253

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* QuinStreet, Inc.....	372,452	\$ 3,307,374
* Quotient Technology, Inc.....	4,491	17,695
#* Reading International, Inc., Class A.....	22,870	60,834
Saga Communications, Inc., Class A.....	41,399	895,874
# Scholastic Corp.....	334,814	14,460,617
# Shenandoah Telecommunications Co.....	195,141	3,643,282
# Sinclair, Inc.....	153,064	2,129,120
# Skillz, Inc., Class A.....	1,663	19,890
#* Sphere Entertainment Co.....	158,837	6,742,631
Spok Holdings, Inc.....	159,766	2,342,170
TEGNA, Inc.....	1,329,123	22,462,179
Telephone & Data Systems, Inc.....	710,745	5,700,175
#* Thryv Holdings, Inc.....	236,147	5,596,684
Townsquare Media, Inc., Class A.....	60,457	724,275
* TripAdvisor, Inc.....	505,131	9,420,693
* TrueCar, Inc.....	703,428	1,723,399
#* U.S. Cellular Corp.....	401,235	7,105,872
* Urban One, Inc.....	258,944	1,470,802
* Urban One, Inc.....	45,533	260,904
* Vimeo, Inc.....	11,808	48,649
#* WideOpenWest, Inc.....	222,103	1,830,129
* Yelp, Inc.....	247,255	11,138,838
* Ziff Davis, Inc.....	107,828	7,819,687
TOTAL COMMUNICATION SERVICES.....		<u>350,655,770</u>
CONSUMER DISCRETIONARY — (14.6%)		
#* 1-800-Flowers.com, Inc., Class A.....	290,534	2,521,835
#* 1stdibs.com, Inc.....	67,898	277,024
#* 2U, Inc.....	127,063	607,361
# Aaron's Co., Inc.....	210,853	3,335,694
#* Abercrombie & Fitch Co., Class A.....	436,246	17,279,704
# Academy Sports & Outdoors, Inc.....	504,976	30,192,515
# Acushnet Holdings Corp.....	122,405	7,299,010
#* Adient PLC.....	766,719	32,631,561
# ADT, Inc.....	841,418	5,368,247
* Adtalem Global Education, Inc.....	465,372	20,122,685
AMCON Distributing Co.....	2,433	520,662
* American Axle & Manufacturing Holdings, Inc.....	838,294	7,921,878
# American Eagle Outfitters, Inc.....	1,554,711	21,843,690
* American Outdoor Brands, Inc.....	142,349	1,352,316
* American Public Education, Inc.....	143,188	717,372
#* America's Car-Mart, Inc.....	68,128	8,115,407
# Ark Restaurants Corp.....	39,117	699,803
#* Asbury Automotive Group, Inc.....	89,265	20,138,184
Autoliv, Inc.....	4,564	460,645
#* AutoNation, Inc.....	479,761	77,231,926
#* Bally's Corp.....	23,045	375,173
#* Barnes & Noble Education, Inc.....	328,292	482,589
Bassett Furniture Industries, Inc.....	94,140	1,656,864
* Beazer Homes USA, Inc.....	151,803	5,105,135
Big 5 Sporting Goods Corp.....	30,819	294,938
Big Lots, Inc.....	197,256	2,021,874
#* Biglari Holdings, Inc., Class A.....	952	957,940
* Biglari Holdings, Inc., Class B.....	16,548	3,361,892
* BJ's Restaurants, Inc.....	231,709	8,726,161
#* Boot Barn Holdings, Inc.....	98,730	9,270,747
BorgWarner, Inc.....	1,734,241	80,642,207
Brunswick Corp.....	66,465	5,736,594
Build-A-Bear Workshop, Inc.....	146,974	3,608,212

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Caleres, Inc.....	333,805	\$ 9,026,087
#* Capri Holdings Ltd.....	519,525	19,175,668
* CarParts.com, Inc.....	271,294	1,361,896
# Carriage Services, Inc.....	58,441	1,891,735
* Carrols Restaurant Group, Inc.....	244,603	1,440,712
# Cato Corp., Class A.....	189,271	1,608,804
* Cavco Industries, Inc.....	71,124	21,027,811
#* Century Casinos, Inc.....	25,973	206,485
Century Communities, Inc.....	339,013	26,178,584
* Chegg, Inc.....	538,258	5,452,554
#* Chico's FAS, Inc.....	900,174	5,491,061
#* Children's Place, Inc.....	9,207	289,468
#* Chuy's Holdings, Inc.....	193,478	8,046,750
* Citi Trends, Inc.....	58,430	1,101,406
# Clarus Corp.....	98,128	873,339
* Conn's, Inc.....	211,246	1,039,330
* Container Store Group, Inc.....	391,084	1,431,367
#* Cooper-Standard Holdings, Inc.....	30,539	562,528
* Culp, Inc.....	107,228	611,200
Dana, Inc.....	1,130,814	21,462,850
* Delta Apparel, Inc.....	47,838	396,099
# Designer Brands, Inc., Class A.....	397,775	3,957,861
#* Destination XL Group, Inc.....	157,309	811,714
# Dillard's, Inc., Class A.....	161,625	55,443,840
* Dorman Products, Inc.....	44,790	3,793,265
* Duluth Holdings, Inc., Class B.....	71,572	519,613
# El Pollo Loco Holdings, Inc.....	375,270	3,996,626
# Escalade, Inc.....	35,092	512,343
# Ethan Allen Interiors, Inc.....	270,442	8,510,810
* Fiesta Restaurant Group, Inc.....	180,131	1,387,009
* First Watch Restaurant Group, Inc.....	63,835	1,189,884
Flanigan's Enterprises, Inc.....	2,672	79,358
# Flexsteel Industries, Inc.....	59,248	1,159,483
# Foot Locker, Inc.....	649,438	17,450,399
* Fossil Group, Inc.....	295,499	821,487
#* Full House Resorts, Inc.....	6,938	44,542
#* Funko, Inc., Class A.....	9,656	78,793
# Gap, Inc.....	1,430,410	14,733,223
* Genesco, Inc.....	130,517	3,681,885
* Gentherm, Inc.....	60,587	3,621,285
#* G-III Apparel Group Ltd.....	374,116	7,747,942
* Goodyear Tire & Rubber Co.....	2,646,178	42,550,542
#* GoPro, Inc., Class A.....	985,711	4,031,558
Graham Holdings Co., Class B.....	39,326	23,074,531
#* Green Brick Partners, Inc.....	179,567	10,149,127
# Group 1 Automotive, Inc.....	160,563	41,510,352
#* GrowGeneration Corp.....	391,798	1,559,356
# Guess?, Inc.....	541,120	11,358,109
# Hamilton Beach Brands Holding Co., Class A.....	27,700	272,845
Harley-Davidson, Inc.....	301,187	11,628,830
# Haverty Furniture Cos., Inc.....	170,420	6,066,952
Haverty Furniture Cos., Inc., Class A.....	844	30,004
#* Helen of Troy Ltd.....	163,092	23,044,900
# Hibbett, Inc.....	135,949	6,308,034
#* Hilton Grand Vacations, Inc.....	17,940	834,210
#* Holley, Inc.....	4,907	31,061
Hooker Furnishings Corp.....	101,173	2,030,542
#* Hovnanian Enterprises, Inc., Class A.....	20,651	2,201,810
* JAKKS Pacific, Inc.....	4,649	96,885

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Johnson Outdoors, Inc., Class A.....	78,613	\$ 4,647,601
# KB Home.....	221,451	11,951,710
#» Kohl's Corp.....	851,315	24,219,912
# Krispy Kreme, Inc.....	179,138	2,758,725
# Lakeland Industries, Inc.....	73,184	1,132,156
#* Lands' End, Inc.....	187,619	1,759,866
* Landsea Homes Corp.....	45,220	446,321
* Latham Group, Inc.....	39,671	156,304
Laureate Education, Inc.....	1,118,590	14,340,324
La-Z-Boy, Inc.....	469,281	14,721,345
* Lazydays Holdings, Inc.....	1,060	13,897
# LCI Industries.....	107,610	14,664,015
Lear Corp.....	144,244	22,323,201
* Legacy Housing Corp.....	29,609	702,325
# Leggett & Platt, Inc.....	35,426	1,036,565
# Levi Strauss & Co., Class A.....	64,493	971,910
#* LGI Homes, Inc.....	220,376	30,577,170
#* Life Time Group Holdings, Inc.....	158,979	2,875,930
Lifetime Brands, Inc.....	175,662	966,141
#* Lincoln Educational Services Corp.....	107,607	765,086
# Lithia Motors, Inc.....	193,912	60,215,493
* LL Flooring Holdings, Inc.....	95,523	375,405
#* Lovesac Co.....	107,020	3,133,546
* M/I Homes, Inc.....	132,543	13,254,300
Macy's, Inc.....	1,891,660	31,382,639
#* Malibu Boats, Inc., Class A.....	101,203	6,067,120
#* MarineMax, Inc.....	218,893	8,827,955
Marriott Vacations Worldwide Corp.....	45,446	5,840,265
#* MasterCraft Boat Holdings, Inc.....	49,311	1,511,382
MDC Holdings, Inc.....	776,480	39,817,894
# Meritage Homes Corp.....	252,136	37,555,657
* Modine Manufacturing Co.....	555,893	20,879,341
* Mohawk Industries, Inc.....	295,727	31,447,609
Monarch Casino & Resort, Inc.....	13,813	957,517
# Monro, Inc.....	215,879	7,911,965
#* Motorcar Parts of America, Inc.....	145,037	1,300,982
# Movado Group, Inc.....	162,534	4,664,726
#* National Vision Holdings, Inc.....	140,370	3,036,203
Newell Brands, Inc.....	942,227	10,515,253
#* ODP Corp.....	386,616	19,284,406
#* Ollie's Bargain Outlet Holdings, Inc.....	122,485	8,926,707
* OneSpaWorld Holdings Ltd.....	133,800	1,718,661
#* OneWater Marine, Inc., Class A.....	18,844	709,477
#* Overstock.com, Inc.....	84,879	3,095,537
Oxford Industries, Inc.....	102,152	11,017,093
# Patrick Industries, Inc.....	169,202	14,644,433
#* Penn Entertainment, Inc.....	24,553	645,498
# Penske Automotive Group, Inc.....	522,178	84,289,973
* Perdoceo Education Corp.....	702,324	9,376,025
#* Petco Health & Wellness Co., Inc., Class A.....	703,708	5,742,257
# PetMed Express, Inc.....	120,469	1,764,871
* Phinia, Inc.....	346,848	9,840,078
* Playa Hotels & Resorts NV.....	1,077,478	8,792,221
PulteGroup, Inc.....	684,692	57,781,158
PVH Corp.....	289,149	25,919,316
# Ralph Lauren Corp.....	18,248	2,396,510
# RCI Hospitality Holdings, Inc.....	72,575	5,062,106
# Rocky Brands, Inc.....	53,184	1,070,062
#* Sally Beauty Holdings, Inc.....	181,413	2,171,514

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Shoe Carnival, Inc.....	289,760	\$ 7,710,514
# Signet Jewelers Ltd.....	448,465	36,096,948
* Skechers USA, Inc., Class A.....	27,133	1,508,052
* Skyline Champion Corp.....	14,971	1,042,880
# Smith & Wesson Brands, Inc.....	351,444	4,473,882
* Solo Brands, Inc., Class A.....	74,161	434,583
# Sonic Automotive, Inc., Class A.....	249,471	11,947,166
#* Sportsman's Warehouse Holdings, Inc.....	307,492	1,937,200
Standard Motor Products, Inc.....	231,131	8,822,270
# Steven Madden Ltd.....	185,000	6,175,300
#* Stitch Fix, Inc., Class A.....	152,608	779,827
* Stoneridge, Inc.....	281,628	5,756,476
Strategic Education, Inc.....	144,692	10,866,369
#* Strattec Security Corp.....	33,448	782,349
* Stride, Inc.....	425,551	16,260,304
Superior Group of Cos., Inc.....	96,636	911,277
* Taylor Morrison Home Corp.....	1,163,750	56,348,775
# Thor Industries, Inc.....	242,410	27,995,931
#* Tile Shop Holdings, Inc.....	84,483	537,312
#* Tilly's, Inc., Class A.....	201,815	1,749,736
# Toll Brothers, Inc.....	1,181,034	94,872,461
* TopBuild Corp.....	9,780	2,679,035
#* Topgolf Callaway Brands Corp.....	1,270,784	25,377,557
#* Traeger, Inc.....	6,498	28,981
* Tri Pointe Homes, Inc.....	1,039,443	33,137,443
* Under Armour, Inc., Class A.....	707,088	5,699,129
* Under Armour, Inc., Class C.....	567,813	4,213,172
* Unifi, Inc.....	156,532	1,238,168
* Universal Electronics, Inc.....	97,129	1,084,931
* Universal Technical Institute, Inc.....	277,395	2,019,436
# Upbound Group, Inc.....	223,008	7,722,767
#* Urban Outfitters, Inc.....	987,491	35,915,048
#* Vera Bradley, Inc.....	236,769	1,595,823
* Vista Outdoor, Inc.....	608,854	18,448,276
#* VOXX International Corp.....	228,679	2,112,994
#* Vroom, Inc.....	29,859	68,974
# Weyco Group, Inc.....	80,585	2,199,971
# Winnebago Industries, Inc.....	325,901	22,421,989
#* Zumiez, Inc.....	134,338	2,533,615
TOTAL CONSUMER DISCRETIONARY.....		<u>2,005,355,169</u>
CONSUMER STAPLES — (3.8%)		
# Alico, Inc.....	75,826	1,963,893
Andersons, Inc.....	357,730	17,464,379
* BellRing Brands, Inc.....	416,722	14,981,156
* Bridgford Foods Corp.....	1,732	20,472
# Calavo Growers, Inc.....	87,716	3,309,525
# Cal-Maine Foods, Inc.....	310,064	14,321,856
#* Central Garden & Pet Co.....	107,744	4,361,477
* Central Garden & Pet Co., Class A.....	357,108	13,648,668
* Duckhorn Portfolio, Inc.....	435,629	5,480,213
Edgewell Personal Care Co.....	545,795	21,509,781
#* Farmer Bros Co.....	114,361	343,083
Fresh Del Monte Produce, Inc.....	499,538	13,277,720
#* Grocery Outlet Holding Corp.....	451,985	15,118,898
* Hain Celestial Group, Inc.....	213,593	2,706,223
#* Honest Co., Inc.....	27,570	41,631
* Hostess Brands, Inc.....	1,382,161	33,227,150
# Ingles Markets, Inc., Class A.....	153,659	13,030,283

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	420,555	\$ 46,790,949
#	40,092	202,866
*	146,826	957,305
	127,161	1,973,539
#	76,027	8,667,838
#*	56,872	660,853
	559,458	39,033,385
*	44,878	323,122
	234,345	2,917,595
	3,000	17,460
#*	45,268	631,489
	348,383	10,238,976
	54,603	3,427,430
*	52,062	3,111,225
*	418,279	10,360,771
#*	517,681	44,158,189
	211,905	16,471,376
	4,540	16,366,700
#*	63,593	2,452,464
*»	189	7,171
*	410,232	15,880,081
	344,226	7,724,431
#	277,004	21,719,884
	11,326	394,824
#*	443,776	22,903,279
	8,583	204,705
*	482,456	20,615,345
#*	499,288	10,385,190
#	233,584	11,812,343
#*	32,773	2,127,295
#	109,042	2,538,498
#*	16,796	196,513
#	262,392	17,407,085
*	123,891	501,759
*	4,392	26,352
TOTAL CONSUMER STAPLES.....		518,014,695
ENERGY — (8.6%)		
	31,660	1,096,386
#*	101,471	744,797
	592,339	7,072,528
#*	1,006,388	26,920,879
	1,671,249	19,486,763
	406,694	5,726,252
#	521,116	4,064,705
*	98,017	3,015,983
#	456,212	24,338,910
#*	424,716	15,952,333
#	24,608	2,075,439
	82,835	12,991,841
#	69,339	5,190,718
#*	1,718,202	8,470,736
#*	1,766,002	36,026,441
#	302,012	3,850,653
	301,513	22,468,749
#	1,046	12,416
	746,571	20,597,894
*	62,482	5,492,793
	1,738,349	17,122,738

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* DMC Global, Inc.....	56,177	\$ 1,059,498
Dorian LPG Ltd.....	430,363	12,798,996
* Dril-Quip, Inc.....	231,028	5,981,315
# DT Midstream, Inc.....	229,572	12,286,693
* Earthstone Energy, Inc., Class A.....	91,685	1,465,126
Epsilon Energy Ltd.....	41,880	252,955
Equitrans Midstream Corp.....	900,657	9,339,813
# Evolution Petroleum Corp.....	189,484	1,769,781
* Expro Group Holdings NV.....	194,589	4,317,930
* Forum Energy Technologies, Inc.....	43,139	1,173,812
#* Geospace Technologies Corp.....	61,673	494,001
#* Green Plains, Inc.....	431,619	15,326,791
* Gulf Island Fabrication, Inc.....	138,843	470,678
* Gulfport Energy Corp.....	25,934	2,656,938
#* Hallador Energy Co.....	130,568	1,203,837
#* Helix Energy Solutions Group, Inc.....	1,248,288	11,983,565
# Helmerich & Payne, Inc.....	734,885	32,900,801
HF Sinclair Corp.....	1,452,267	75,648,588
* Independence Contract Drilling, Inc.....	26,810	84,720
# International Seaways, Inc.....	452,454	19,405,752
Liberty Energy, Inc.....	1,209,758	19,924,714
# Magnolia Oil & Gas Corp., Class A.....	256,535	5,682,250
* Mammoth Energy Services, Inc.....	61,216	299,346
# Matador Resources Co.....	841,863	46,832,839
Mexco Energy Corp.....	1,981	25,872
Murphy Oil Corp.....	1,454,666	62,943,398
#* Nabors Industries Ltd.....	23,398	2,866,021
NACCO Industries, Inc., Class A.....	57,616	2,131,216
#* National Energy Services Reunited Corp.....	13,443	43,690
* Natural Gas Services Group, Inc.....	102,111	1,050,722
* Newpark Resources, Inc.....	588,159	3,246,638
#* NexTier Oilfield Solutions, Inc.....	1,546,534	18,434,685
#* Noble Corp. PLC.....	23,555	1,231,220
# Nordic American Tankers Ltd.....	1,422,937	6,246,693
# Northern Oil & Gas, Inc.....	35,937	1,414,840
NOV, Inc.....	423,701	8,507,916
#* Oceaneering International, Inc.....	47,441	1,065,050
* Oil States International, Inc.....	434,397	3,492,552
* Overseas Shipholding Group, Inc., Class A.....	713,047	2,916,362
Ovintiv, Inc.....	39,839	1,836,179
* Par Pacific Holdings, Inc.....	286,227	9,010,426
Patterson-UTI Energy, Inc.....	1,900,294	30,100,657
PBF Energy, Inc., Class A.....	1,119,581	53,112,923
PDC Energy, Inc.....	866,489	65,757,850
# Peabody Energy Corp.....	1,001,020	22,462,889
# Permian Resources Corp.....	1,340,890	15,675,004
# PHX Minerals, Inc.....	205,309	663,148
#* PrimeEnergy Resources Corp.....	3,957	380,505
* ProPetro Holding Corp.....	881,469	9,202,536
# Range Resources Corp.....	2,084,081	65,502,666
#* Ranger Energy Services, Inc.....	21,511	225,865
* REX American Resources Corp.....	185,475	6,866,284
Riley Exploration Permian, Inc.....	1,677	62,804
# RPC, Inc.....	1,096,473	9,122,655
# SandRidge Energy, Inc.....	242,772	4,146,546
Scorpio Tankers, Inc.....	570,761	26,848,597
* SEACOR Marine Holdings, Inc.....	184,655	2,121,686
# Select Water Solutions, Inc., Class A.....	762,612	6,413,567
# SFL Corp. Ltd.....	952,089	9,387,598

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	51,908	\$ 1,419,165
	955,693	34,682,099
#	250,966	2,743,058
*	913,850	5,921,748
#*	848,339	13,573,424
*	2,372,205	43,506,240
*	426,709	2,841,882
	312,854	13,643,563
*	357,076	22,535,066
#*	3,057,807	26,908,702
*	697,049	9,068,607
#*	87,100	4,597,138
	117,986	2,972,067
#	568,428	12,812,367
TOTAL ENERGY		<u>1,177,823,079</u>
FINANCIALS — (23.1%)		
	214,860	10,076,934
#*	212,398	847,468
#	26,009	902,512
#	27,492	543,792
#	248,243	7,581,341
#	150,832	3,010,607
	156,067	6,365,973
*	208,829	2,952,842
#	73,009	1,447,038
*	842,065	45,193,629
#	86,481	3,569,936
	572,581	24,993,161
	164,740	543,642
#	44,314	853,488
#	317,499	9,429,720
	106,480	2,142,378
*	67,488	2,017,891
	1,454,127	27,555,707
	19,192	711,064
	632,908	37,835,240
*	864	1,581
#	766,505	24,512,830
#*	58,357	2,375,130
	692	15,362
#*	283,935	7,348,238
	692,841	38,189,396
*	418,840	19,685,480
	451,640	6,417,804
#	3,709	370,529
*	118,032	4,473,413
#	140,928	2,956,669
	138,876	4,462,086
	1,161,169	50,777,920
#	23,702	627,155
	144,704	1,297,995
#	498,935	14,888,220
	46,921	1,283,289
	315,648	15,028,001
	89,451	2,442,907
#	91,029	1,835,145
#	157,402	2,022,616
	391,215	8,923,614

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#*	Blue Foundry Bancorp.....	103,920	\$ 1,061,023
	Blue Ridge Bankshares, Inc.....	61,837	521,286
#*	BM Technologies, Inc.....	57,419	172,831
	BOK Financial Corp.....	294,594	26,242,434
#	Bread Financial Holdings, Inc.....	331,214	13,768,566
#*	Bridgewater Bancshares, Inc.....	110,696	1,185,554
*	Brighthouse Financial, Inc.....	541,800	28,244,034
	Brookline Bancorp, Inc.....	636,300	6,795,684
	Business First Bancshares, Inc.....	74,235	1,518,106
	Byline Bancorp, Inc.....	227,956	5,003,634
#	C&F Financial Corp.....	23,696	1,332,426
#	Cadence Bank.....	1,211,647	30,351,757
*	California BanCorp.....	1,554	28,733
#*»	California First Leasing Corp.....	2,388	39,701
#	Cambridge Bancorp.....	22,584	1,389,819
	Camden National Corp.....	145,310	5,024,820
*	Cannae Holdings, Inc.....	204,502	4,167,751
	Capital Bancorp, Inc.....	45,896	924,804
#	Capital City Bank Group, Inc.....	159,140	5,160,910
	Capitol Federal Financial, Inc.....	1,278,087	8,473,717
#	Capstar Financial Holdings, Inc.....	129,182	1,922,228
#*	Carter Bankshares, Inc.....	98,022	1,439,943
*	Carver Bancorp, Inc.....	6,158	16,935
#	Cass Information Systems, Inc.....	50,433	1,913,932
	Cathay General Bancorp.....	488,371	18,577,633
#*»	CCUR Holdings, Inc.....	14	42,000
	Central Pacific Financial Corp.....	197,131	3,595,669
	Central Valley Community Bancorp.....	79,455	1,358,681
	Chemung Financial Corp.....	16,177	690,111
#	Citizens & Northern Corp.....	100,723	2,135,328
	Citizens Community Bancorp, Inc.....	18,131	186,205
#*	Citizens, Inc.....	25,330	65,098
#	City Holding Co.....	11,644	1,151,708
	Civista Bancshares, Inc.....	105,333	1,921,274
	CNA Financial Corp.....	17,869	699,750
#	CNB Financial Corp.....	137,515	2,676,042
	CNO Financial Group, Inc.....	789,069	20,294,855
*	Coastal Financial Corp.....	22,037	995,411
	Codorus Valley Bancorp, Inc.....	52,726	1,159,445
	Colony Bankcorp, Inc.....	45,963	492,723
#	Columbia Banking System, Inc.....	970,545	21,691,681
#*	Columbia Financial, Inc.....	95,047	1,661,422
	Comerica, Inc.....	223,138	12,040,526
#	Community Bank System, Inc.....	144,887	7,799,267
	Community Trust Bancorp, Inc.....	188,755	7,244,417
	Community West Bancshares.....	5,040	68,897
	ConnectOne Bancorp, Inc.....	307,566	6,295,876
#*	Consumer Portfolio Services, Inc.....	222,289	2,847,522
#*	CrossFirst Bankshares, Inc.....	204,513	2,386,667
#*	Customers Bancorp, Inc.....	351,687	14,763,820
#	CVB Financial Corp.....	127,753	2,410,699
	Dime Community Bancshares, Inc.....	386,874	8,665,978
#	Donegal Group, Inc., Class A.....	287,604	4,190,390
	Eagle Bancorp Montana, Inc.....	2,674	35,243
	Eagle Bancorp, Inc.....	201,859	5,591,494
	East West Bancorp, Inc.....	15,917	990,197
#	Eastern Bankshares, Inc.....	582,688	8,227,555
*	eHealth, Inc.....	126,225	954,261
	Employers Holdings, Inc.....	291,519	11,261,379

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	81,297	\$ 2,211,278
#*	250,449	13,399,021
*	333,046	18,347,504
*	136,199	34,850,600
	63,768	2,030,373
	242,671	9,949,511
#	154,244	4,189,267
#	5,631	281,240
	35,707	593,450
	392,846	19,485,162
	28,288	840,719
#*	559,388	5,068,055
#	5,079	108,284
	239,010	3,286,387
	316,166	11,198,600
	300	39,603
	69,077	11,104,128
#	1,845	93,615
	157,032	3,011,874
	383,600	24,312,568
#	307,553	10,173,853
#	1,916,137	28,454,634
#	94,656	2,497,972
	123,868	3,878,307
#	97,046	1,213,075
#	469,072	10,160,100
	81,866	2,782,625
	26,110	37,371,243
#	906,372	13,088,012
	182,564	6,139,627
#	3,070	60,633
#	974,775	22,507,555
	61,520	2,350,679
	89,029	1,077,251
#	375,612	2,745,724
#	868,170	17,962,437
	3,660,045	49,886,413
	85,886	1,935,870
#	673,407	19,346,983
	455,366	14,626,356
#	118,807	3,636,682
	12,251	166,614
#	201,562	2,809,774
	33,115	568,253
*	30,325	628,941
	7,267	179,350
#	302,168	4,768,211
#	2,802,869	35,848,695
	70,699	2,191,669
	1,585,060	22,666,358
#*	43,422	558,407
*	4,315,353	25,287,969
	136,302	4,015,457
#	31,923	1,043,882
	129,220	7,149,743
*	356,120	6,962,146
	3,819	56,139
#*	309,388	3,180,509
#	60,585	1,925,997

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#*	Hallmark Financial Services, Inc.....	3,185	\$ 15,033
#	Hancock Whitney Corp.....	673,944	29,660,275
	Hanmi Financial Corp.....	307,893	5,849,967
	Hanover Insurance Group, Inc.....	14,045	1,593,827
	HarborOne Bancorp, Inc.....	431,948	4,531,135
	Hawthorn Bancshares, Inc.....	790	13,865
#	HBT Financial, Inc.....	32,084	636,547
	Heartland Financial USA, Inc.....	324,136	11,130,830
	Heritage Commerce Corp.....	492,812	4,730,995
	Heritage Financial Corp.....	288,204	5,406,707
	Heritage Insurance Holdings, Inc.....	177,516	800,597
#	Hilltop Holdings, Inc.....	498,481	15,418,017
#	Hingham Institution For Savings.....	3,790	843,086
	HMN Financial, Inc.....	4,634	93,839
	Home Bancorp, Inc.....	55,083	1,962,056
#	Home BancShares, Inc.....	236,525	5,749,923
#	HomeStreet, Inc.....	185,832	1,709,654
#	HomeTrust Bancshares, Inc.....	66,458	1,615,594
	Hope Bancorp, Inc.....	1,110,585	12,060,953
	Horace Mann Educators Corp.....	437,594	13,184,707
	Horizon Bancorp, Inc.....	401,136	4,970,075
	Independent Bank Corp.....	264,271	15,922,328
#	Independent Bank Corp.....	167,765	3,466,025
#	Independent Bank Group, Inc.....	400,366	17,964,422
	International Bancshares Corp.....	616,116	30,583,998
#	Invesco Ltd.....	3,332,133	55,979,834
	Investar Holding Corp.....	24,497	363,780
	Investors Title Co.....	13,072	2,046,422
#	Jackson Financial, Inc., Class A.....	549,377	18,140,429
	James River Group Holdings Ltd.....	250,996	4,640,916
	Janus Henderson Group PLC.....	1,104,514	32,417,486
	Jefferies Financial Group, Inc.....	1,002,496	36,881,828
#	Kearny Financial Corp.....	744,733	6,397,256
	Kemper Corp.....	419,273	21,370,345
	Kentucky First Federal Bancorp.....	315	1,997
	Kingstone Cos., Inc.....	66,535	75,850
	Lake Shore Bancorp, Inc.....	406	4,442
	Lakeland Bancorp, Inc.....	541,553	8,182,866
	Landmark Bancorp, Inc.....	1,651	35,001
	LCNB Corp.....	48,557	851,204
*	LendingClub Corp.....	654,448	5,490,819
#*	LendingTree, Inc.....	46,276	1,129,134
#	Live Oak Bancshares, Inc.....	97,864	3,706,110
	Luther Burbank Corp.....	144,112	1,484,354
	Macatawa Bank Corp.....	362,029	3,565,986
#*	Maiden Holdings Ltd.....	810,371	1,580,223
#	MainStreet Bancshares, Inc.....	6,123	146,156
#*	MBIA, Inc.....	157,394	1,375,624
	Mercantile Bank Corp.....	168,796	5,928,116
#	Merchants Bancorp.....	106,450	3,364,884
	Mercury General Corp.....	323,960	10,425,033
	Meridian Corp.....	4,392	52,265
#	Metrocity Bankshares, Inc.....	35,263	756,039
#*	Metropolitan Bank Holding Corp.....	72,221	3,270,889
	MGIC Investment Corp.....	1,875,904	31,402,633
	Mid Penn Bancorp, Inc.....	46,680	1,096,980
	Midland States Bancorp, Inc.....	208,223	4,878,665
	MidWestOne Financial Group, Inc.....	89,427	2,193,644
*	Mr Cooper Group, Inc.....	464,321	26,916,688

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# MVB Financial Corp.....	43,430	\$ 1,111,374
National Bank Holdings Corp., Class A.....	283,462	9,739,754
# National Bankshares, Inc.....	19,108	568,845
# National Western Life Group, Inc., Class A.....	30,390	12,814,551
# Navient Corp.....	1,348,823	25,681,590
# NBT Bancorp, Inc.....	343,900	12,793,080
Nelnet, Inc., Class A.....	283,948	28,019,989
* NerdWallet, Inc., Class A.....	86,650	971,347
# New York Community Bancorp, Inc.....	4,950,960	68,669,815
* NI Holdings, Inc.....	35,802	498,722
#* Nicholas Financial, Inc.....	44,982	220,412
# Nicolet Bankshares, Inc.....	70,345	5,884,359
* NMI Holdings, Inc., Class A.....	775,693	20,718,760
# Northeast Bank.....	82,677	3,938,732
# Northeast Community Bancorp, Inc.....	13,268	214,809
# Northfield Bancorp, Inc.....	512,183	6,238,389
# Northrim BanCorp, Inc.....	60,074	2,871,537
# Northwest Bancshares, Inc.....	1,268,853	15,683,023
# Norwood Financial Corp.....	7,203	229,416
# Oak Valley Bancorp.....	6,993	191,538
OceanFirst Financial Corp.....	423,558	7,890,886
* Ocwen Financial Corp.....	50,562	1,706,973
OFG Bancorp.....	506,913	16,976,516
# Ohio Valley Banc Corp.....	11,959	292,756
# Old National Bancorp.....	1,954,133	33,278,885
# Old Republic International Corp.....	1,965,944	54,201,076
Old Second Bancorp, Inc.....	287,493	4,597,013
OneMain Holdings, Inc.....	118,720	5,399,386
OP Bancorp.....	64,478	631,240
* Oportun Financial Corp.....	71,994	442,763
Oppenheimer Holdings, Inc., Class A.....	65,321	2,489,383
Orange County Bancorp, Inc.....	921	41,482
# Origin Bancorp, Inc.....	72,575	2,365,945
# Orrstown Financial Services, Inc.....	63,163	1,478,014
* Oscar Health, Inc., Class A.....	117,712	885,194
Pacific Premier Bancorp, Inc.....	766,708	19,581,722
# PacWest Bancorp.....	769,707	7,158,275
# Park National Corp.....	25,542	2,848,444
# Parke Bancorp, Inc.....	51,460	1,020,966
# Pathward Financial, Inc.....	264,503	13,743,576
#* Paysafe Ltd.....	109,758	1,320,389
# PCB Bancorp.....	48,281	787,946
Peapack-Gladstone Financial Corp.....	193,691	5,661,588
# Penns Woods Bancorp, Inc.....	36,579	986,536
# PennyMac Financial Services, Inc.....	402,612	30,288,501
Peoples Bancorp of North Carolina, Inc.....	15,546	343,256
Peoples Bancorp, Inc.....	321,803	9,065,191
# Peoples Financial Services Corp.....	19,890	918,719
Pinnacle Financial Partners, Inc.....	443,074	33,629,317
# Plumas Bancorp.....	3,326	120,335
#* Ponce Financial Group, Inc.....	80,284	741,021
Popular, Inc.....	714,992	51,872,670
* PRA Group, Inc.....	321,699	7,675,738
Preferred Bank.....	93,435	6,174,185
Premier Financial Corp.....	344,482	7,461,480
# Primis Financial Corp.....	239,920	2,281,639
# Princeton Bancorp, Inc.....	956	28,594
ProAssurance Corp.....	285,497	4,796,350
#* PROG Holdings, Inc.....	204,138	8,283,920

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	548,674	\$34,742,038
#	36,251	350,185
	49,350	704,225
#	704,946	13,069,699
	165,939	8,501,055
#	758,065	20,414,690
#	94,016	1,379,215
#	1,720	84,297
	104,170	3,384,483
	132	18,526
	581,539	17,992,817
*	221,428	1,848,924
	91,781	4,206,323
	3,315	39,084
	219,482	1,237,878
#*	4,825	52,544
	327,732	10,349,777
	129,213	9,303,336
	344,551	8,431,163
#	384,408	9,498,722
*	51,387	438,845
	131,577	1,565,766
#	152,979	3,221,738
#	932,264	18,822,410
#*	481,260	4,494,968
	138,967	2,248,486
	83,297	2,092,421
	44,938	1,206,585
#*	54,890	1,656,580
#	55,859	2,685,142
	646	16,247
#	202,564	6,727,150
#	543,701	42,229,257
#	358,911	8,922,527
#*	58,432	347,086
#	262,066	12,351,171
	148,118	9,411,418
#	2,538	121,342
*	157,364	14,479,062
	67,181	1,515,603
#	3,741	67,338
	562,196	19,058,444
	79,648	942,634
*	474,821	30,317,321
#	143,510	2,082,330
*	5,495	113,637
#	81,750	2,557,958
#	394,178	5,822,009
#	28,813	1,733,390
	557,605	14,096,254
	215,717	8,063,501
#	10,285	150,161
#*	97,147	6,888,694
	188,075	5,715,599
	561,231	14,737,926
#	113,362	8,048,702
	7,312	133,810
#	1,037,760	34,702,694
#	783,764	22,784,019

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	240,756	\$ 5,787,774
*	7,726	40,948
	129,991	967,133
	71,780	1,903,606
	264,099	4,101,457
	304,665	5,940,967
	1,570,502	76,342,102
#	3,299,230	33,850,100
	317,548	6,830,457
	168,429	5,585,106
	4,332	156,948
	85,930	1,594,861
#	18,501	3,806,211
	608,873	45,214,909
#	137,882	12,544,504
	652,595	20,256,549
	112,014	3,591,169
	242,969	3,389,418
	608,487	28,793,605
#	629,319	17,627,225
#	112,466	2,256,068
	21,160	1,040,860
	243,664	1,630,112
	28,605	334,679
	24,024	37,165,608
	424,474	35,808,627
#*	15,433	2,436,716
	632,485	27,671,219
	111	1,379
	866,130	33,129,472
TOTAL FINANCIALS.....		<u>3,187,260,239</u>
HEALTH CARE — (5.2%)		
#*	121,998	925,965
#*	2,982	47,235
*	15,322	81,666
#*	2,414	5,311
#*	726,801	57,439,083
#*	108,561	1,630,586
††	1,609,952	434,687
#*	7,932	58,697
#*	89,460	1,229,180
*	110,290	10,099,255
#*	18,021	48,116
#*	24,705	53,857
#*	127,196	2,183,955
#*	497,080	13,182,562
#*	65,110	350,292
#*	212,068	1,051,857
#*	16,257	99,330
*»	110,868	10,071,249
*	12,364	31,775
#*	568,346	1,392,448
*	199,295	637,744
#*	233,600	14,177,184
#*	142,376	2,806,231
*	289,475	2,515,538
#*	96,371	5,064,296
*	135,748	3,167,001

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Arcturus Therapeutics Holdings, Inc.....	142,982	\$ 4,998,651
#* Arcus Biosciences, Inc.....	27,214	541,559
#* ARS Pharmaceuticals, Inc.....	49,988	367,412
#* Artivion, Inc.....	144,925	2,524,594
#* Atea Pharmaceuticals, Inc.....	814	2,792
#* Athira Pharma, Inc.....	88,217	257,594
* aTyr Pharma, Inc.....	95,004	186,208
* Avanos Medical, Inc.....	391,866	9,588,961
#* Avidity Biosciences, Inc.....	233,315	2,218,826
#* Avita Medical, Inc.....	3,556	72,009
#* Azenta, Inc.....	191,543	8,998,690
#* BioAtla, Inc.....	39,825	119,077
* Bio-Rad Laboratories, Inc., Class A.....	924	374,553
#* Brookdale Senior Living, Inc.....	1,463,454	5,151,358
* C4 Therapeutics, Inc.....	76,654	298,184
#* CareDx, Inc.....	10,424	113,726
* Caribou Biosciences, Inc.....	27,599	198,437
# Carisma Therapeutics, Inc.....	5,237	29,065
#* Castle Biosciences, Inc.....	73,556	1,239,419
* Century Therapeutics, Inc.....	1,299	3,962
#* Certara, Inc.....	276,310	5,379,756
* Cogent Biosciences, Inc.....	128,384	1,667,708
* Community Health Systems, Inc.....	11,057	48,540
#* Computer Programs & Systems, Inc.....	100,625	2,638,387
* Corbus Pharmaceuticals Holdings, Inc.....	2,249	16,193
#* Cross Country Healthcare, Inc.....	383,331	9,889,940
#* CryoPort, Inc.....	76,777	1,233,806
* Cullinan Oncology, Inc.....	94,098	996,498
* Cumberland Pharmaceuticals, Inc.....	148,173	225,223
#* Cytek Biosciences, Inc.....	92,045	824,723
#* Definitive Healthcare Corp., Class A.....	117,209	1,386,582
#* DermTech, Inc.....	15,610	50,576
* Dominari Holdings, Inc.....	5,968	18,262
#* Dynavax Technologies Corp.....	448,921	6,280,405
* Eagle Pharmaceuticals, Inc.....	64,287	1,334,598
#* Edgewise Therapeutics, Inc.....	24,087	175,594
* Editas Medicine, Inc.....	23,036	202,256
* Elanco Animal Health, Inc.....	711,014	8,581,939
#* Electromed, Inc.....	61,047	622,679
#* Emergent BioSolutions, Inc.....	341,056	2,346,465
#* Enhabit, Inc.....	212,185	2,913,300
* Enovis Corp.....	457,609	29,241,215
* Envista Holdings Corp.....	1,166,748	40,147,799
#* Enzo Biochem, Inc.....	53,974	79,882
* EQRx, Inc.....	20,004	34,207
#* EyePoint Pharmaceuticals, Inc.....	6,902	86,275
#* Fate Therapeutics, Inc.....	193,563	799,415
* Finch Therapeutics Group, Inc.....	3,378	25,875
* FONAR Corp.....	52,214	881,372
#* Fulcrum Therapeutics, Inc.....	33,243	126,988
#* Fulgent Genetics, Inc.....	192,080	7,458,466
#* Generation Bio Co.....	147,775	750,697
#* GoodRx Holdings, Inc., Class A.....	260,321	2,405,366
#* Graphite Bio, Inc.....	3,106	7,858
#* Gritstone bio, Inc.....	11,112	21,891
#* Harvard Bioscience, Inc.....	287,227	1,335,606
* Health Catalyst, Inc.....	79,491	1,115,259
* HealthStream, Inc.....	321,580	7,229,118
* Hepion Pharmaceuticals, Inc.....	501	3,983

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Icosavax, Inc.....	5,351	\$ 47,249
* Immunic, Inc.....	49,221	118,623
#* Innoviva, Inc.....	681,707	9,237,130
* Inogen, Inc.....	128,134	1,046,855
#* Inotiv, Inc.....	24,381	177,494
* Integer Holdings Corp.....	306,863	28,378,690
* Integra LifeSciences Holdings Corp.....	34,163	1,553,392
#* Ironwood Pharmaceuticals, Inc.....	962,302	10,671,929
* iTeos Therapeutics, Inc.....	74,737	1,050,802
* KalVista Pharmaceuticals, Inc.....	25,429	256,833
* Kewaunee Scientific Corp.....	14,522	219,282
#* Kinnate Biopharma, Inc.....	5,659	16,807
#* Kodiak Sciences, Inc.....	198,350	593,067
* Kura Oncology, Inc.....	49,677	518,628
* Larimar Therapeutics, Inc.....	42,766	183,038
* LENSAR, Inc.....	116,724	382,855
#* LifeStance Health Group, Inc.....	26,581	249,596
#* Ligand Pharmaceuticals, Inc.....	53,238	3,563,219
# Lipocine, Inc.....	2,114	10,507
#* Lisata Therapeutics, Inc.....	3,664	11,615
* LivaNova PLC.....	163,482	9,555,523
* Lumos Pharma, Inc.....	4,529	15,308
# MEI Pharma, Inc.....	2,331	16,480
# Mesa Laboratories, Inc.....	24,233	3,117,818
#* Milestone Pharmaceuticals, Inc.....	6,853	22,135
* ModivCare, Inc.....	2,918	127,633
#* Monte Rosa Therapeutics, Inc.....	4,291	30,337
# Mustang Bio, Inc.....	4,581	23,821
* Myriad Genetics, Inc.....	421,128	9,412,211
* National HealthCare Corp.....	134,875	7,960,322
#* Nautilus Biotechnology, Inc.....	48,807	160,575
#* NeoGenomics, Inc.....	195,052	3,380,251
* NeuroBo Pharmaceuticals, Inc.....	729	374
#* Neuronetics, Inc.....	45,096	88,839
* NextCure, Inc.....	38,042	65,432
#* NextGen Healthcare, Inc.....	409,681	6,812,995
#* NGM Biopharmaceuticals, Inc.....	31,100	73,707
#* Nkarta, Inc.....	20,706	47,417
#* Nurix Therapeutics, Inc.....	14,030	136,231
* NuVasive, Inc.....	150,542	6,203,836
#* Olema Pharmaceuticals, Inc.....	434,748	3,760,570
* OmniAb, Inc.....	180,466	992,563
#*» OmniAb, Inc.....	10,236	0
#*» OmniAb, Inc.....	10,236	0
* Omnicell, Inc.....	93,673	5,915,450
» Opiant Pharmaceuticals, Inc.....	26,299	12,887
#* OPKO Health, Inc.....	158,616	295,026
#* Oramed Pharmaceuticals, Inc.....	25,747	87,282
* OraSure Technologies, Inc.....	447,468	2,112,049
* Organogenesis Holdings, Inc.....	48,818	208,453
* ORIC Pharmaceuticals, Inc.....	3,521	29,436
* Orthofix Medical, Inc.....	176,947	3,484,086
#* OrthoPediatrics Corp.....	17,364	724,947
* Owens & Minor, Inc.....	525,405	10,108,792
* Pacira BioSciences, Inc.....	266,123	9,673,571
* Patterson Cos., Inc.....	825,080	27,136,881
#*†† PDL BioPharma, Inc.....	1,058,582	1,950,543
* Pediatrix Medical Group, Inc.....	628,872	8,634,413
* Pennant Group, Inc.....	29,291	336,261

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Perrigo Co. PLC.....	1,082,322	\$ 39,656,278
#* Personalis, Inc.....	101,973	240,656
#* PetIQ, Inc.....	86,082	1,441,013
Phibro Animal Health Corp., Class A.....	113,946	1,649,938
#* PMV Pharmaceuticals, Inc.....	35,194	230,169
#* Poseida Therapeutics, Inc.....	48,865	84,536
Premier, Inc., Class A.....	778,484	21,602,931
#* Prestige Consumer Healthcare, Inc.....	460,569	30,033,704
#* ProPhase Labs, Inc.....	5,273	38,387
* Pyxis Oncology, Inc.....	20,520	52,942
* Quanterix Corp.....	84,835	2,107,301
* Rallybio Corp.....	1,898	11,350
* REGENXBIO, Inc.....	84,974	1,614,506
* Repare Therapeutics, Inc.....	2,383	21,924
#* Replimune Group, Inc.....	12,861	270,981
#* Sage Therapeutics, Inc.....	304,328	10,554,095
#* Scholar Rock Holding Corp.....	13,966	99,159
* Seer, Inc., Class A.....	70,830	358,400
Select Medical Holdings Corp.....	673,941	20,224,969
#* Semler Scientific, Inc.....	1,174	28,822
# SIGA Technologies, Inc.....	51,704	296,781
#* Solid Biosciences, Inc.....	5,197	22,399
#* SomaLogic, Inc.....	236,761	580,064
* Spruce Biosciences, Inc.....	16,668	37,503
* Supernus Pharmaceuticals, Inc.....	403,898	12,395,630
* Sutro Biopharma, Inc.....	89,931	401,992
* Syneos Health, Inc.....	54,507	2,311,642
#* Syros Pharmaceuticals, Inc.....	4,843	19,275
#* Tactile Systems Technology, Inc.....	1,969	45,110
* Talaris Therapeutics, Inc.....	82,418	243,133
* Taro Pharmaceutical Industries Ltd.....	49,418	1,806,228
#* Tarsus Pharmaceuticals, Inc.....	707	15,561
* Tenaya Therapeutics, Inc.....	10,057	48,676
#* Terns Pharmaceuticals, Inc.....	2,932	21,169
† Tetrphase Pharmaceuticals, Inc.....	1,600	128
* UFP Technologies, Inc.....	31,352	6,103,137
#* UNITY Biotechnology, Inc.....	9,525	26,384
Universal Health Services, Inc., Class B.....	190,978	26,538,303
Utah Medical Products, Inc.....	8,244	810,633
* Vanda Pharmaceuticals, Inc.....	388,355	2,244,692
#* Varex Imaging Corp.....	420,445	9,792,164
#* Veracyte, Inc.....	470,221	12,907,566
#* Veradigm, Inc.....	1,165,321	15,755,140
#* Vir Biotechnology, Inc.....	157,542	2,218,191
VistaGen Therapeutics, Inc.....	6,552	11,925
* Vor BioPharma, Inc.....	2,709	8,181
#* Voyager Therapeutics, Inc.....	77,061	718,209
#* Xencor, Inc.....	108,188	2,627,887
#* XOMA Corp.....	2,655	41,816
#* Zevra Therapeutics, Inc.....	5,596	27,308
* Zimvie, Inc.....	16,616	227,972
* Zymeworks, Inc.....	42,029	313,536
TOTAL HEALTH CARE.....		<u>714,597,341</u>
INDUSTRIALS — (17.7%)		
#* 3D Systems Corp.....	87,326	760,609
* AAR Corp.....	370,169	22,136,106
ABM Industries, Inc.....	599,829	27,760,086
ACCO Brands Corp.....	785,135	4,781,472

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	38,617	\$ 1,174,729
*	17,600	264,176
	369,245	49,146,509
	1,184,308	50,143,601
*	484,955	9,776,693
	101,965	19,756,738
#*	351,935	17,114,599
	64,925	6,250,979
	46,185	1,796,596
	1,649	26,631
#*	36,157	364,463
*	125,120	9,589,197
	231,830	11,482,540
	153,269	533,376
#	249,836	29,060,923
	476,753	36,795,797
	142,875	5,434,965
*	44,737	3,414,328
	242,279	11,968,583
#*	178,066	3,735,825
*	5,303	111,045
*	145,408	1,983,365
*	11,325	27,746
*	322,282	10,055,198
	123,040	5,454,363
	453,281	17,813,943
	5,801	526,325
#*	579,646	49,658,273
	75,776	766,853
*	85,764	8,082,399
	359,406	37,194,927
#*	1,263	43,763
	78,510	4,049,546
*	244,663	1,886,352
*	39,486	150,047
*	683,763	98,755,890
*	62,005	21,729,032
*	397,430	21,020,073
*	368,166	4,432,719
	2,571	63,761
*	82,288	4,583,442
*	77,401	1,512,416
#*	6,000	57,060
*	51,626	8,583,339
	276,541	11,708,746
#*	224,589	2,358,184
#††	17,714	55,799
	11,424	258,639
	227,605	18,945,840
*	152,799	1,233,088
*	1,529,887	5,293,409
*	781	22,961
#	60,717	7,165,820
#	879,895	9,828,427
	99,527	5,450,099
*»	34,845	142,864
#	61,284	6,133,916
	75,698	1,437,505
#*	46,949	2,602,853

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* DLH Holdings Corp.....	49,986	\$ 502,359
* Ducommun, Inc.....	130,595	6,548,033
Dun & Bradstreet Holdings, Inc.....	155,285	1,835,469
* DXP Enterprises, Inc.....	185,166	7,032,605
#* Dycom Industries, Inc.....	199,070	19,823,391
# Eagle Bulk Shipping, Inc.....	102,141	4,717,893
# Eastern Co.....	45,017	829,663
# Encore Wire Corp.....	187,397	31,986,794
EnerSys.....	159,175	17,241,836
Eneti, Inc.....	35,837	454,413
Ennis, Inc.....	275,738	5,939,397
# EnPro Industries, Inc.....	132,581	18,399,591
* Enviri Corp.....	287,068	2,707,051
Esab Corp.....	350,178	24,057,229
ESCO Technologies, Inc.....	223,143	22,437,029
Espey Mfg. & Electronics Corp.....	8,752	143,533
* EVI Industries, Inc.....	550	13,992
Federal Signal Corp.....	240,220	14,675,040
#* First Advantage Corp.....	80,218	1,203,270
Flowserve Corp.....	77,547	2,928,175
#* Fluor Corp.....	568,636	17,616,343
* Gates Industrial Corp. PLC.....	691,503	9,418,271
GATX Corp.....	318,869	39,973,418
# Genco Shipping & Trading Ltd.....	408,803	5,927,643
* Gencor Industries, Inc.....	88,546	1,350,326
* Gibraltar Industries, Inc.....	311,389	20,137,527
* GMS, Inc.....	353,571	26,054,647
Gorman-Rupp Co.....	277,388	8,793,200
* Graham Corp.....	27,631	386,834
Granite Construction, Inc.....	400,711	16,401,101
* Great Lakes Dredge & Dock Corp.....	628,752	5,281,517
# Greenbrier Cos., Inc.....	281,251	12,990,984
Griffon Corp.....	12,915	538,814
#* Hawaiian Holdings, Inc.....	16,427	190,389
Healthcare Services Group, Inc.....	44,068	555,697
# Heartland Express, Inc.....	603,879	9,873,422
Heidrick & Struggles International, Inc.....	208,352	5,681,759
Helios Technologies, Inc.....	91,664	5,793,165
Herc Holdings, Inc.....	69,837	9,346,286
* Heritage-Crystal Clean, Inc.....	149,547	6,889,630
#* Hertz Global Holdings, Inc.....	92,954	1,566,275
# Hillenbrand, Inc.....	153,679	7,982,087
# HNI Corp.....	103,699	3,016,604
* Hub Group, Inc., Class A.....	311,734	28,096,585
* Hudson Global, Inc.....	12,048	271,321
* Hudson Technologies, Inc.....	218,016	1,981,765
# Hurco Cos., Inc.....	60,292	1,404,201
* Huron Consulting Group, Inc.....	207,298	19,604,172
Hyster-Yale Materials Handling, Inc.....	62,997	3,008,737
ICF International, Inc.....	152,039	17,878,266
* IES Holdings, Inc.....	49,433	2,833,500
# Insteel Industries, Inc.....	207,353	6,687,134
Interface, Inc.....	229,886	2,245,986
* JELD-WEN Holding, Inc.....	131,821	2,347,732
#* JetBlue Airways Corp.....	1,453,540	11,294,006
Kaman Corp.....	197,905	4,530,045
# Kelly Services, Inc., Class A.....	315,378	5,777,725
# Kennametal, Inc.....	798,078	24,325,417
* Kirby Corp.....	301,074	24,531,510

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	1,369,894	\$83,221,060
	464,824	24,486,928
*	33,004	498,030
*	92,609	1,298,378
*	62,309	1,646,204
*	3,180	37,238
	273,120	3,441,312
	38,084	482,143
*	44,864	225,217
*	374,820	6,791,738
	157,909	12,455,862
	562,945	12,756,334
*	105,593	11,039,748
*	272,654	32,105,008
*	9,609	102,624
*	26,873	331,882
*	205,590	1,301,385
#	382,432	35,742,095
#	137,382	6,305,834
*	69,586	841,295
	201,289	19,400,234
	647,349	14,319,360
#*	83,560	3,173,609
	105,835	4,015,380
	99,111	1,939,602
*	72,643	562,257
	231,036	24,360,436
*	502,567	5,673,981
#	311,050	25,213,713
#	410,270	6,601,244
*	137,815	19,646,906
	60,634	4,748,249
	87,147	505,453
#*	197,002	589,036
#*	106,645	3,474,494
*	775,362	8,831,373
#*	57,945	6,347,875
	306,635	16,214,859
*	774,085	12,153,134
#*	17,012	27,730
*	285,828	1,071,855
	148,099	13,635,475
	153,341	21,466,207
#	1,458	11,066
*	121,393	3,139,223
	143,687	1,001,498
	32,537	472,763
	98,145	1,891,254
*	83,851	4,143,916
*	5,926	48,830
*	5,582	17,137
#*	8,644	84,625
*	30,152	245,739
*	324,864	9,294,359
	126,502	7,688,792
#	48,649	8,441,088
	568,291	18,048,922
*	159,043	5,272,275
*	267,896	1,585,944

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	354,511	\$ 9,975,940
#*	9,326	61,738
*	505,418	3,891,719
	299,962	46,848,065
*	768,373	14,383,943
#	359,180	5,739,696
	621,138	8,031,314
	325,730	21,068,216
#	52,846	3,631,049
	391,993	40,042,085
#	474,993	14,634,534
	318,230	13,445,217
*	17,808	43,095
*	337,813	14,860,394
*	66,942	2,573,920
#	737,989	13,505,199
*	16,283	1,377,705
	31,865	4,734,183
	52,941	453,704
*	271,644	16,295,924
	12,205	979,329
#	548,889	32,181,362
#	431,221	17,723,183
*	318,725	8,799,997
#	285,173	26,481,165
*	673,292	8,409,417
#*	242,081	7,727,226
#	865,501	22,693,436
	647,481	54,589,123
*	288,750	4,316,812
#*	79,124	668,598
*	80,543	1,047,059
	445,831	45,813,594
#	45,264	2,754,767
	767,142	43,888,194
#*	132,803	1,087,657
	76,638	12,438,347
*	427,751	15,458,921
#	82,032	2,550,375
#*	102,662	5,282,987
#	144,483	20,246,403
*	19,199	85,436
#	117,290	6,304,337
#	537,965	12,739,011
#	533,759	25,097,348
	358,650	62,968,180
#*	2,518	50,813
#*	25,217	1,066,427
TOTAL INDUSTRIALS.....		<u>2,440,027,704</u>
INFORMATION TECHNOLOGY — (8.3%)		
*	477,804	11,080,275
	297,120	3,571,382
#	29,503	287,064
*	18,272	86,792
*	47,421	90,100
#*	275,634	9,062,846
	14,186	163,565
	2,293,308	66,712,330

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Amtech Systems, Inc.....	149,815	\$ 1,610,511
* Arrow Electronics, Inc.....	602,483	85,877,927
* AstroNova, Inc.....	75,083	1,068,431
* Aviat Networks, Inc.....	53,247	1,627,761
Avnet, Inc.....	955,916	46,361,926
* Aware, Inc.....	216,359	372,137
* AXT, Inc.....	319,871	994,799
Bel Fuse, Inc., Class A.....	3,065	165,387
Bel Fuse, Inc., Class B.....	116,316	6,240,353
Belden, Inc.....	172,132	16,634,836
Benchmark Electronics, Inc.....	380,341	10,082,840
BK Technologies Corp.....	1,650	23,579
# Boxlight Corp., Class A.....	8,628	20,276
* Brightcove, Inc.....	100,012	449,054
* Cambium Networks Corp.....	4,485	72,657
#* Cerence, Inc.....	112,058	3,116,333
* CEVA, Inc.....	121,887	3,310,451
* Cleanspark, Inc.....	180,458	1,084,553
Climb Global Solutions, Inc.....	32,412	1,568,093
#* Cognyte Software Ltd.....	17,038	92,346
* Cohu, Inc.....	506,995	22,130,332
* Computer Task Group, Inc.....	162,282	1,283,651
Comtech Telecommunications Corp.....	195,186	1,983,090
* Consensus Cloud Solutions, Inc.....	6,036	195,627
* Corsair Gaming, Inc.....	32,122	593,615
CSP, Inc.....	5,024	64,408
CTS Corp.....	213,762	9,540,198
* Daktronics, Inc.....	246,944	1,775,527
* Data I/O Corp.....	76,101	345,499
#* Digi International, Inc.....	356,667	14,955,047
#*» Digital Turbine, Inc.....	150,918	1,635,951
* Diodes, Inc.....	272,935	25,789,628
* DXC Technology Co.....	1,509,133	41,727,527
#* E2open Parent Holdings, Inc.....	280,915	1,446,712
* Eastman Kodak Co.....	13,638	74,873
# Ebix, Inc.....	212,293	6,572,591
* ePlus, Inc.....	204,791	11,539,973
* Fabrinet.....	70,723	8,744,192
#* FARO Technologies, Inc.....	34,512	572,554
#* Fastly, Inc., Class A.....	348,994	6,411,020
* Flex Ltd.....	928,448	25,402,337
* FormFactor, Inc.....	288,042	10,703,641
Frequency Electronics, Inc.....	108,565	750,184
* Grid Dynamics Holdings, Inc.....	42,078	438,453
* GSI Technology, Inc.....	128,159	562,618
#* Ichor Holdings Ltd.....	269,262	10,425,825
* Identiv, Inc.....	17,937	138,294
# Immersion Corp.....	103,670	731,910
Information Services Group, Inc.....	159,362	820,714
* Insight Enterprises, Inc.....	198,109	29,060,609
# InterDigital, Inc.....	50,477	4,678,713
#* inTEST Corp.....	125,351	2,652,427
#* Intevac, Inc.....	203,504	728,544
* IPG Photonics Corp.....	6,329	831,947
* Issuer Direct Corp.....	7,476	159,613
* Iteris, Inc.....	124,715	518,814
* Itron, Inc.....	120,020	9,441,973
Jabil, Inc.....	110,461	12,224,719
Juniper Networks, Inc.....	450,014	12,510,389

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Key Tronic Corp.....	76,677	\$ 448,560
* Kimball Electronics, Inc.....	263,700	7,694,766
* Knowles Corp.....	948,188	17,323,395
# Kulicke & Soffa Industries, Inc.....	481,066	28,806,232
* KVH Industries, Inc.....	151,821	1,299,588
* Kyndryl Holdings, Inc.....	1,329,116	18,155,725
#* Lantronix, Inc.....	75,993	341,968
* LiveRamp Holdings, Inc.....	169,221	4,829,567
* Lumentum Holdings, Inc.....	116,862	6,118,894
#* Luna Innovations, Inc.....	87,305	789,237
* Magnachip Semiconductor Corp.....	335,776	3,105,928
* Matterport, Inc.....	58,948	199,834
* MaxLinear, Inc.....	5,495	135,562
#* MeridianLink, Inc.....	10,341	231,018
* Methode Electronics, Inc.....	352,480	11,857,427
#* Mirion Technologies, Inc.....	70,998	536,035
#* Mitek Systems, Inc.....	82,914	846,552
* NCR Corp.....	485,705	13,055,750
* NETGEAR, Inc.....	260,015	3,546,605
#* NetScout Systems, Inc.....	741,524	20,725,596
#* NetSol Technologies, Inc.....	2,106	4,865
* Network-1 Technologies, Inc.....	110,240	242,528
* nLight, Inc.....	42,506	612,086
#* Olo, Inc., Class A.....	174,524	1,371,759
# ON24, Inc.....	217,960	1,928,946
#* OneSpan, Inc.....	29,767	408,999
* Onto Innovation, Inc.....	163,441	20,318,985
* Optical Cable Corp.....	55,866	206,146
* OSI Systems, Inc.....	145,211	17,313,508
# Park City Group, Inc.....	3,700	36,778
* PC Connection, Inc.....	173,362	8,392,454
* PCTEL, Inc.....	203,071	1,005,201
* PFSweb, Inc.....	118,131	536,315
* Photronics, Inc.....	610,874	16,157,617
* Plexus Corp.....	246,308	24,258,875
#* Powerfleet, Inc.....	9,095	24,647
* RF Industries Ltd.....	71,364	269,756
#* Ribbon Communications, Inc.....	1,046,589	3,328,153
# Richardson Electronics Ltd.....	129,092	1,781,470
* Rogers Corp.....	140,207	23,640,302
* Sanmina Corp.....	622,420	38,253,933
* Sapiens International Corp. NV.....	25,143	677,352
* ScanSource, Inc.....	254,814	7,667,353
* SecureWorks Corp., Class A.....	73,221	562,337
#* Semtech Corp.....	131,590	3,842,428
#* SigmaTron International, Inc.....	5,630	33,555
#*† Silicon Graphics, Inc.....	494	0
* SmartRent, Inc.....	5,077	20,206
* SolarWinds Corp.....	888,969	9,369,733
# Sphere 3D Corp.....	9,509	23,297
* Stratasys Ltd.....	453,393	8,220,015
* Super Micro Computer, Inc.....	230,730	76,203,197
* Synaptics, Inc.....	60,192	5,435,940
# Taitron Components, Inc., Class A.....	12,497	49,738
* TD SYNnex Corp.....	473,146	46,704,242
#* Trio-Tech International.....	3,288	18,742
* TSR, Inc.....	3,389	25,451
* TTM Technologies, Inc.....	1,094,138	15,711,822
* Turtle Beach Corp.....	16,056	180,630

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Ultra Clean Holdings, Inc.....	465,491	\$ 17,735,207
* Upland Software, Inc.....	4,986	19,695
* Veeco Instruments, Inc.....	439,561	12,378,038
* Verint Systems, Inc.....	235,117	8,786,322
#* Viasat, Inc.....	421,074	13,028,030
# Vishay Intertechnology, Inc.....	1,360,769	38,305,647
* Vishay Precision Group, Inc.....	134,142	5,018,252
* WidePoint Corp.....	4,105	7,964
# Xerox Holdings Corp.....	1,539,655	24,603,687
* Xperi, Inc.....	266,602	3,497,818
TOTAL INFORMATION TECHNOLOGY.....		<u>1,150,260,603</u>
MATERIALS — (6.9%)		
#* Advanced Emissions Solutions, Inc.....	6,100	14,396
# AdvanSix, Inc.....	280,060	11,233,207
# Alcoa Corp.....	1,167,919	42,266,989
# Alpha Metallurgical Resources, Inc.....	96,345	16,688,881
#* Alto Ingredients, Inc.....	376,318	1,512,798
# American Vanguard Corp.....	301,659	5,447,962
#* Ampco-Pittsburgh Corp.....	111,347	403,076
# Arch Resources, Inc.....	129,500	16,632,980
* Arconic Corp.....	402,338	12,025,883
* Ascent Industries Co.....	69,029	630,235
# Ashland, Inc.....	367,687	33,591,884
# Avient Corp.....	205,853	8,343,222
# Berry Global Group, Inc.....	168,898	11,074,642
# Caledonia Mining Corp. PLC.....	6,974	82,154
# Carpenter Technology Corp.....	517,817	30,996,526
#* Century Aluminum Co.....	408,831	3,802,128
# Chase Corp.....	19,654	2,474,242
#* Clearwater Paper Corp.....	176,049	5,674,059
* Cleveland-Cliffs, Inc.....	669,085	11,809,350
#* Coeur Mining, Inc.....	2,251,505	6,934,635
# Commercial Metals Co.....	1,102,931	63,109,712
# Compass Minerals International, Inc.....	103,576	3,922,423
* Core Molding Technologies, Inc.....	37,724	909,903
#* Danimer Scientific, Inc.....	19,710	55,385
# Eastman Chemical Co.....	37,247	3,187,598
* Ecovyst, Inc.....	604,179	7,425,360
# Element Solutions, Inc.....	1,130,316	23,691,423
#* Ferroglobe PLC.....	384,426	2,083,589
# Flexible Solutions International, Inc.....	27,598	78,930
# Fortitude Gold Corp.....	93,160	608,335
# Friedman Industries, Inc.....	79,184	1,408,683
# FutureFuel Corp.....	350,040	3,402,389
#* Gatos Silver, Inc.....	52,073	270,259
# Glatfelter Corp.....	309,946	1,053,816
# Greif, Inc., Class A.....	202,581	14,984,917
# Greif, Inc., Class B.....	47,033	3,718,899
# Hawkins, Inc.....	204,408	9,556,074
# Haynes International, Inc.....	135,787	6,811,076
# HB Fuller Co.....	385,510	28,539,305
# Hecla Mining Co.....	5,541,188	31,917,243
# Huntsman Corp.....	1,930,589	57,473,635
#* Ingevity Corp.....	25,011	1,601,204
# Innospec, Inc.....	217,568	23,310,236
# International Paper Co.....	22,453	809,655
#* Intrepid Potash, Inc.....	86,505	2,378,888
# Kaiser Aluminum Corp.....	90,908	7,381,730

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
* Knife River Corp.....	161,837	\$ 7,035,054
Koppers Holdings, Inc.....	115,841	4,432,077
# Kronos Worldwide, Inc.....	259,985	2,430,860
Louisiana-Pacific Corp.....	13,525	1,029,658
#* LSB Industries, Inc.....	225,868	2,522,946
# Materion Corp.....	171,198	20,396,530
# Mativ Holdings, Inc.....	424,323	6,678,844
# Mercer International, Inc.....	517,406	4,604,913
Minerals Technologies, Inc.....	343,732	21,087,958
Myers Industries, Inc.....	80,706	1,582,645
# Nexa Resources SA.....	23,509	117,310
Northern Technologies International Corp.....	38,139	474,831
* O-I Glass, Inc.....	336,841	7,733,869
# Olin Corp.....	780,083	44,995,187
# Olympic Steel, Inc.....	118,855	6,630,920
Orion SA.....	205,278	4,499,694
Pactiv Evergreen, Inc.....	118,992	1,024,521
# Quaker Chemical Corp.....	4,028	807,131
Ramaco Resources, Inc., Class A.....	23,925	220,110
Ramaco Resources, Inc., Class B.....	376	5,350
* Ranpak Holdings Corp.....	22,854	146,494
* Rayonier Advanced Materials, Inc.....	549,765	2,600,388
Reliance Steel & Aluminum Co.....	227,255	66,553,899
»†† Resolute Forest Products, Inc.....	792,851	848,351
Ryerson Holding Corp.....	253,502	10,771,300
Schnitzer Steel Industries, Inc., Class A.....	290,691	10,525,921
Sensient Technologies Corp.....	16,694	1,069,084
Silgan Holdings, Inc.....	28,854	1,265,248
Sonoco Products Co.....	261,632	15,342,100
# Stepan Co.....	176,230	16,886,359
* Summit Materials, Inc., Class A.....	891,412	32,251,286
SunCoke Energy, Inc.....	729,858	6,481,139
# Sylvamo Corp.....	95,821	4,701,936
* TimkenSteel Corp.....	467,964	10,903,561
Tredegar Corp.....	248,538	1,719,883
TriMas Corp.....	168,382	4,337,520
# Trinseo PLC.....	80,503	1,418,463
# Tronox Holdings PLC.....	1,104,741	14,682,008
# U.S. Steel Corp.....	1,551,972	39,575,286
# United States Lime & Minerals, Inc.....	34,601	7,114,312
* Universal Stainless & Alloy Products, Inc.....	65,270	1,044,973
Warrior Met Coal, Inc.....	163,848	7,250,274
WestRock Co.....	155,124	5,164,078
Worthington Industries, Inc.....	346,102	25,826,131
TOTAL MATERIALS.....		948,120,318
REAL ESTATE — (1.1%)		
* AMREP Corp.....	5,056	91,059
#* Anywhere Real Estate, Inc.....	751,055	6,293,841
#* Cushman & Wakefield PLC.....	1,398,051	13,742,841
Douglas Elliman, Inc.....	337,276	745,380
#* Five Point Holdings LLC, Class A.....	15,583	53,761
#* Forestar Group, Inc.....	197,716	5,828,668
* FRP Holdings, Inc.....	66,154	3,795,255
#* Howard Hughes Corp.....	336,753	28,432,056
* Jones Lang LaSalle, Inc.....	287,105	47,817,338
# Kennedy-Wilson Holdings, Inc.....	778,025	12,837,412
# Marcus & Millichap, Inc.....	260,020	9,537,534
Newmark Group, Inc., Class A.....	1,062,465	7,352,258

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
#* Opendoor Technologies, Inc.....	693,619	\$ 3,544,393
* Rafael Holdings, Inc., Class B.....	35,612	71,224
RE/MAX Holdings, Inc., Class A.....	171,316	3,376,638
# Stratus Properties, Inc.....	26,619	755,447
* Tejon Ranch Co.....	233,905	4,119,067
TOTAL REAL ESTATE.....		<u>148,394,172</u>
UTILITIES — (0.2%)		
Genie Energy Ltd., Class B.....	175,430	2,352,516
New Jersey Resources Corp.....	167,082	7,468,566
# NRG Energy, Inc.....	257,568	9,785,008
# Ormat Technologies, Inc.....	17,173	1,396,165
#* Sunnova Energy International, Inc.....	488,685	8,630,177
TOTAL UTILITIES.....		<u>29,632,432</u>
TOTAL COMMON STOCKS.....		<u>12,670,141,522</u>
PREFERRED STOCKS — (0.1%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	10,755	248,440
INDUSTRIALS — (0.1%)		
π WESCO International, Inc., Series A, 10.625%.....	174,585	4,734,745
TOTAL PREFERRED STOCKS.....		<u>4,983,185</u>
RIGHTS/WARRANTS — (0.0%)		
HEALTH CARE — (0.0%)		
*» Biocept, Inc. Warrants 08/02/23.....	366,740	0
TOTAL INVESTMENT SECURITIES (Cost \$8,248,225,329).....		<u>12,675,124,707</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	129,539,658	129,539,658
SECURITIES LENDING COLLATERAL — (7.0%)		
@§ The DFA Short Term Investment Fund.....	83,224,243	962,654,821
TOTAL INVESTMENTS — (100.0%) (Cost \$9,340,361,503)^.....		<u>\$13,767,319,186</u>

As of July 31, 2023, 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.....	493	09/15/23	\$109,933,512	\$113,747,425	\$3,813,913
Total Futures Contracts.....			<u>\$109,933,512</u>	<u>\$113,747,425</u>	<u>\$3,813,913</u>

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 350,534,415	\$ 121,355	—	\$ 350,655,770
Consumer Discretionary.....	2,005,355,169	—	—	2,005,355,169
Consumer Staples.....	518,007,524	7,171	—	518,014,695
Energy.....	1,177,823,079	—	—	1,177,823,079
Financials.....	3,187,178,538	81,701	—	3,187,260,239
Health Care.....	712,199,096	—	\$ 2,398,245	714,597,341
Industrials.....	2,439,829,041	142,864	55,799	2,440,027,704
Information Technology.....	1,148,624,652	1,635,951	—	1,150,260,603
Materials.....	947,271,967	—	848,351	948,120,318
Real Estate.....	148,394,172	—	—	148,394,172
Utilities.....	29,632,432	—	—	29,632,432
Preferred Stocks				
Communication Services.....	248,440	—	—	248,440
Industrials.....	4,734,745	—	—	4,734,745
Temporary Cash Investments.....	129,539,658	—	—	129,539,658
Securities Lending Collateral.....	—	962,654,821	—	962,654,821
Futures Contracts**.....	3,813,913	—	—	3,813,913
TOTAL.....	\$12,803,186,841	\$964,643,863	\$3,302,395[^]	\$13,771,133,099

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

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

U.S. SMALL CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (92.5%)		
COMMUNICATION SERVICES — (1.6%)		
* AMC Networks, Inc., Class A.....	17,760	\$ 224,131
# ATN International, Inc.....	216,829	7,879,566
#* Bandwidth, Inc., Class A.....	8,806	133,411
#* Boston Omaha Corp., Class A.....	155,806	3,041,333
#* Cars.com, Inc.....	249,692	5,695,475
* Consolidated Communications Holdings, Inc.....	568,063	2,033,666
* Cumulus Media, Inc., Class A.....	200,002	1,268,013
#* Daily Journal Corp.....	965	279,387
* DHI Group, Inc.....	576,329	2,172,760
#* EchoStar Corp., Class A.....	543,336	10,557,018
# Entravision Communications Corp., Class A.....	656,872	3,139,848
#* EW Scripps Co., Class A.....	1,460,572	14,401,240
#* FG Group Holdings, Inc.....	298,374	483,366
#* Frontier Communications Parent, Inc.....	1,069,776	19,480,621
* Gaia, Inc.....	4,314	10,138
#* Gannett Co., Inc.....	329,156	928,220
Gray Television, Inc.....	1,326,484	12,561,803
# Gray Television, Inc., Class A.....	3,875	38,111
#* Liberty Latin America Ltd., Class A.....	557,488	4,682,899
#* Liberty Latin America Ltd., Class C.....	2,689,345	22,375,350
* Madison Square Garden Entertainment Corp.....	209,613	7,302,917
#* Magnite, Inc.....	740,272	11,200,315
# Marcus Corp.....	570,847	8,905,213
# Nexstar Media Group, Inc.....	22,246	4,153,773
#* Reading International, Inc., Class A.....	17,827	47,420
Saga Communications, Inc., Class A.....	126,272	2,732,526
# Scholastic Corp.....	848,462	36,645,074
# Shenandoah Telecommunications Co.....	231,517	4,322,422
# Sinclair, Inc.....	364,424	5,069,138
#* Sphere Entertainment Co.....	209,613	8,898,072
# Spok Holdings, Inc.....	70,743	1,037,092
TEGNA, Inc.....	1,363,991	23,051,448
#* Thryv Holdings, Inc.....	186,892	4,429,340
# Townsquare Media, Inc., Class A.....	7,215	86,436
#* U.S. Cellular Corp.....	365,464	6,472,367
#* Urban One, Inc.....	115,595	656,580
* Urban One, Inc.....	145,435	833,343
#* WideOpenWest, Inc.....	37,543	309,354
#* Ziff Davis, Inc.....	140,476	10,187,320
TOTAL COMMUNICATION SERVICES.....		<u>247,726,506</u>
CONSUMER DISCRETIONARY — (15.4%)		
#* 1-800-Flowers.com, Inc., Class A.....	508,004	4,409,475
# Aaron's Co., Inc.....	464,928	7,355,161
#* Abercrombie & Fitch Co., Class A.....	621,638	24,623,081
# Academy Sports & Outdoors, Inc.....	172,693	10,325,314
#* Adient PLC.....	1,332,827	56,725,117
# ADT, Inc.....	84,124	536,711
#* Adtalem Global Education, Inc.....	1,239,493	53,595,677
AMCON Distributing Co.....	4,641	993,174
* American Axle & Manufacturing Holdings, Inc.....	1,682,110	15,895,939
# American Eagle Outfitters, Inc.....	2,471,709	34,727,511
* American Outdoor Brands, Inc.....	175,776	1,669,872

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* AMMO, Inc.....	42,460	\$ 88,317
# Ark Restaurants Corp.....	2,951	52,793
#* Asbury Automotive Group, Inc.....	90,522	20,421,763
* Barnes & Noble Education, Inc.....	5,617	8,257
Bassett Furniture Industries, Inc.....	200,170	3,522,992
#* Beazer Homes USA, Inc.....	54,686	1,839,090
#* Biglari Holdings, Inc., Class A.....	934	939,828
#* Biglari Holdings, Inc., Class B.....	7,210	1,464,784
* BJ's Restaurants, Inc.....	11,717	441,262
Build-A-Bear Workshop, Inc.....	33,361	819,013
# Caleres, Inc.....	65,936	1,782,909
Canterbury Park Holding Corp.....	15,171	346,051
* Carrols Restaurant Group, Inc.....	156,124	919,570
# Cato Corp., Class A.....	290,140	2,466,190
#* Century Casinos, Inc.....	25,398	201,914
Century Communities, Inc.....	817,143	63,099,782
#* Chico's FAS, Inc.....	117,059	714,060
#* Chuy's Holdings, Inc.....	6,587	273,953
* Citi Trends, Inc.....	46,048	868,005
* Conn's, Inc.....	230,295	1,133,051
* Container Store Group, Inc.....	200,085	732,311
#* Cooper-Standard Holdings, Inc.....	4,649	85,635
# Crown Crafts, Inc.....	148,737	746,660
* Culp, Inc.....	65,240	371,868
Dana, Inc.....	2,275,262	43,184,473
* Delta Apparel, Inc.....	181,152	1,499,939
Designer Brands, Inc., Class A.....	199,808	1,988,090
# Dillard's, Inc., Class A.....	54,981	18,860,682
* Duluth Holdings, Inc., Class B.....	48,847	354,629
El Pollo Loco Holdings, Inc.....	546,261	5,817,680
# Escalade, Inc.....	44,219	645,597
# Ethan Allen Interiors, Inc.....	575,552	18,112,621
* Fiesta Restaurant Group, Inc.....	206,641	1,591,136
# Flanigan's Enterprises, Inc.....	5,134	152,480
# Flexsteel Industries, Inc.....	125,727	2,460,477
# Foot Locker, Inc.....	1,400,499	37,631,408
* Fossil Group, Inc.....	41,601	115,651
# Gap, Inc.....	2,800,838	28,848,631
* Genesco, Inc.....	79,986	2,256,405
* G-III Apparel Group Ltd.....	276,356	5,723,333
* Goodyear Tire & Rubber Co.....	4,424,716	71,149,433
#* GoPro, Inc., Class A.....	1,030,179	4,213,432
Graham Holdings Co., Class B.....	97,408	57,154,144
* Green Brick Partners, Inc.....	584,289	33,024,014
# Group 1 Automotive, Inc.....	299,563	77,446,022
# Guess?, Inc.....	549,818	11,540,680
Hamilton Beach Brands Holding Co., Class A.....	3,359	33,086
Harley-Davidson, Inc.....	781,290	30,165,607
# Haverly Furniture Cos., Inc.....	356,987	12,708,737
Haverly Furniture Cos., Inc., Class A.....	5,701	202,671
#* Helen of Troy Ltd.....	170,317	24,065,792
# Hibbett, Inc.....	98,781	4,583,438
# Hooker Furnishings Corp.....	278,144	5,582,350
* Hovnanian Enterprises, Inc., Class A.....	29,862	3,183,886
* JAKKS Pacific, Inc.....	6,759	140,858
# Johnson Outdoors, Inc., Class A.....	148,325	8,768,974
KB Home.....	378,883	20,448,316
#> Kohl's Corp.....	1,665,437	47,381,683
# Lakeland Industries, Inc.....	147,401	2,280,293

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Lands' End, Inc.....	208,106	\$ 1,952,034
* Landsea Homes Corp.....	62,271	614,615
#* Latham Group, Inc.....	152,730	601,756
Laureate Education, Inc.....	1,468,374	18,824,555
# La-Z-Boy, Inc.....	673,417	21,125,091
# LCI Industries.....	108,641	14,804,509
#* Legacy Housing Corp.....	95,257	2,259,496
#* LGI Homes, Inc.....	353,711	49,077,401
#* Life Time Group Holdings, Inc.....	569,566	10,303,449
Lifetime Brands, Inc.....	195,378	1,074,579
#* Lincoln Educational Services Corp.....	70,047	498,034
# Lithia Motors, Inc.....	33,580	10,427,597
* Live Ventures, Inc.....	8,729	232,191
* M/I Homes, Inc.....	434,428	43,442,800
Macy's, Inc.....	2,831,316	46,971,532
#* Malibu Boats, Inc., Class A.....	16,169	969,332
#* MarineMax, Inc.....	438,956	17,703,095
# Marriott Vacations Worldwide Corp.....	297,933	38,287,370
MDC Holdings, Inc.....	1,862,398	95,503,769
# Meritage Homes Corp.....	575,946	85,787,157
#* Modine Manufacturing Co.....	1,297,471	48,733,011
* Mohawk Industries, Inc.....	487,005	51,788,112
# Monro, Inc.....	183,328	6,718,971
#* Motorcar Parts of America, Inc.....	9,501	85,224
# Movado Group, Inc.....	321,737	9,233,852
Nobility Homes, Inc.....	1,505	41,839
#* ODP Corp.....	1,053,414	52,544,290
#* OneWater Marine, Inc., Class A.....	45,260	1,704,039
# Patrick Industries, Inc.....	248,212	21,482,749
#* Penn Entertainment, Inc.....	504	13,250
# Penske Automotive Group, Inc.....	277,484	44,791,467
* Perdoceo Education Corp.....	1,040,719	13,893,599
#* Petco Health & Wellness Co., Inc., Class A.....	701,354	5,723,049
* Playa Hotels & Resorts NV.....	1,388,656	11,331,433
# PVH Corp.....	928,017	83,187,444
*» QEP Co., Inc.....	19,967	262,466
# RCI Hospitality Holdings, Inc.....	14,045	979,639
# Rocky Brands, Inc.....	193,299	3,889,176
# Shoe Carnival, Inc.....	638,437	16,988,809
# Signet Jewelers Ltd.....	180,499	14,528,365
* Skechers USA, Inc., Class A.....	862,576	47,941,974
# Smith & Wesson Brands, Inc.....	403,283	5,133,793
* Solo Brands, Inc., Class A.....	47,168	276,404
# Sonic Automotive, Inc., Class A.....	476,161	22,803,350
#* Sportsman's Warehouse Holdings, Inc.....	54,594	343,942
Standard Motor Products, Inc.....	252,109	9,623,001
* Stoneridge, Inc.....	9,085	185,697
# Strategic Education, Inc.....	318,600	23,926,860
* Strattec Security Corp.....	69,809	1,632,833
* Stride, Inc.....	674,455	25,770,926
Superior Group of Cos., Inc.....	209,818	1,978,584
#* Superior Industries International, Inc.....	124,927	457,233
* Taylor Morrison Home Corp.....	2,858,591	138,412,976
# Thor Industries, Inc.....	832,087	96,097,728
#* Tile Shop Holdings, Inc.....	153,262	974,746
#* Tilly's, Inc., Class A.....	339,768	2,945,789
#* Topgolf Callaway Brands Corp.....	2,814,348	56,202,530
#* Tri Pointe Homes, Inc.....	2,638,710	84,122,075
* Under Armour, Inc., Class C.....	1,107,221	8,215,580

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Unifi, Inc.....	104,172	\$ 824,001
#* Universal Technical Institute, Inc.....	351,606	2,559,692
# Upbound Group, Inc.....	8,020	277,733
#* Urban Outfitters, Inc.....	1,641,488	59,700,919
#* Vera Bradley, Inc.....	5,138	34,630
* Vista Outdoor, Inc.....	861,927	26,116,388
#* VOXX International Corp.....	171,852	1,587,912
# Weyco Group, Inc.....	117,357	3,203,846
# Winnebago Industries, Inc.....	480,867	33,083,650
* Zumiez, Inc.....	473,370	8,927,758
TOTAL CONSUMER DISCRETIONARY.....		<u>2,409,257,434</u>
CONSUMER STAPLES — (3.9%)		
# Alico, Inc.....	23,204	600,984
Andersons, Inc.....	827,888	40,417,492
* Bridgford Foods Corp.....	13,817	163,317
# Cal-Maine Foods, Inc.....	278,032	12,842,298
#* Central Garden & Pet Co.....	178,693	7,233,493
* Central Garden & Pet Co., Class A.....	635,259	24,279,599
Edgewell Personal Care Co.....	908,272	35,794,999
Fresh Del Monte Produce, Inc.....	1,254,280	33,338,762
* Hain Celestial Group, Inc.....	422,620	5,354,595
* Hostess Brands, Inc.....	2,723,889	65,482,292
#*†† Imperial Sugar Co.....	83,457	0
Ingles Markets, Inc., Class A.....	362,269	30,720,411
Ingredion, Inc.....	510,307	56,776,757
* Lifeway Foods, Inc.....	4,902	31,961
# Limoneira Co.....	83,286	1,292,599
#* Mission Produce, Inc.....	50,497	586,775
* Natural Alternatives International, Inc.....	164,433	1,183,918
Natural Grocers by Vitamin Cottage, Inc., Class C.....	319,740	3,980,763
#* Nature's Sunshine Products, Inc.....	47,986	669,405
# Nu Skin Enterprises, Inc., Class A.....	79,272	2,329,804
# Oil-Dri Corp. of America.....	92,704	5,819,030
* Pilgrim's Pride Corp.....	664,508	16,459,863
* Post Holdings, Inc.....	401,875	34,279,937
PriceSmart, Inc.....	21,177	1,646,088
Seaboard Corp.....	17,171	61,901,455
#* Seneca Foods Corp., Class A.....	152,986	5,899,905
*» Seneca Foods Corp., Class B.....	24,020	911,319
SpartanNash Co.....	827,299	18,564,590
#* TreeHouse Foods, Inc.....	773,206	39,905,162
#* United Natural Foods, Inc.....	934,083	19,428,926
# Universal Corp.....	637,532	32,239,993
# Village Super Market, Inc., Class A.....	206,963	4,818,099
# Weis Markets, Inc.....	650,386	43,146,607
* Willamette Valley Vineyards, Inc.....	4,137	24,822
TOTAL CONSUMER STAPLES.....		<u>608,126,020</u>
ENERGY — (9.8%)		
Adams Resources & Energy, Inc.....	109,663	3,797,630
#* Amplify Energy Corp.....	92,008	675,339
# Antero Midstream Corp.....	1,844,216	22,019,939
#* Antero Resources Corp.....	9,000	240,750
Archrock, Inc.....	1,899,058	22,143,016
Ardmore Shipping Corp.....	659,226	9,281,902
Barnwell Industries, Inc.....	4,144	10,567
# Berry Corp.....	1,145,003	8,931,023

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Bristow Group, Inc.....	190,832	\$ 5,871,901
# California Resources Corp.....	624,174	33,299,683
#* Callon Petroleum Co.....	965,875	36,278,265
Chord Energy Corp.....	50,902	7,983,470
# Civitas Resources, Inc.....	554,698	41,524,692
#* Clean Energy Fuels Corp.....	1,067,545	5,262,997
#* CNX Resources Corp.....	4,193,703	85,551,541
# Comstock Resources, Inc.....	593,412	7,566,003
# CONSOL Energy, Inc.....	541,074	40,320,834
# Delek U.S. Holdings, Inc.....	735,819	20,301,246
DHT Holdings, Inc.....	4,207,147	41,440,398
* DMC Global, Inc.....	73,781	1,391,510
Dorian LPG Ltd.....	1,015,469	30,200,048
#* Dril-Quip, Inc.....	496,579	12,856,430
#* DT Midstream, Inc.....	970,093	51,919,377
* Earthstone Energy, Inc., Class A.....	424,607	6,785,220
# Epsilon Energy Ltd.....	99,751	602,496
#* Expro Group Holdings NV.....	285,204	6,328,677
* Forum Energy Technologies, Inc.....	52,387	1,425,450
#* Geospace Technologies Corp.....	66,541	532,993
* Gulf Island Fabrication, Inc.....	3,556	12,055
* Gulfport Energy Corp.....	41,826	4,285,074
#* Hallador Energy Co.....	179,702	1,656,852
* Helix Energy Solutions Group, Inc.....	2,365,148	22,705,421
# Helmerich & Payne, Inc.....	1,575,064	70,515,615
International Seaways, Inc.....	745,318	31,966,689
Liberty Energy, Inc.....	2,089,500	34,414,065
# Matador Resources Co.....	580,926	32,316,913
Mexco Energy Corp.....	4,558	59,528
Murphy Oil Corp.....	2,365,804	102,368,339
NACCO Industries, Inc., Class A.....	150,027	5,549,499
* Natural Gas Services Group, Inc.....	196,877	2,025,864
* Newpark Resources, Inc.....	1,179,770	6,512,330
#* Noble Corp. PLC.....	22,345	1,167,973
# Nordic American Tankers Ltd.....	764,123	3,354,500
# NOV, Inc.....	501,417	10,068,453
* Oil States International, Inc.....	751,596	6,042,832
* Overseas Shipholding Group, Inc., Class A.....	1,393,140	5,697,943
* Par Pacific Holdings, Inc.....	87,255	2,746,787
Patterson-UTI Energy, Inc.....	2,635,427	41,745,164
PBF Energy, Inc., Class A.....	1,911,110	90,663,058
PDC Energy, Inc.....	1,239,541	94,068,767
# Peabody Energy Corp.....	2,159,297	48,454,625
# Permian Resources Corp.....	2,981,468	34,853,361
# PHX Minerals, Inc.....	156,016	503,932
#* PrimeEnergy Resources Corp.....	617	59,331
* ProPetro Holding Corp.....	1,734,920	18,112,565
Range Resources Corp.....	133,437	4,193,925
#* Ranger Energy Services, Inc.....	148,316	1,557,318
* REX American Resources Corp.....	460,830	17,059,927
Riley Exploration Permian, Inc.....	2,071	77,559
# RPC, Inc.....	819,390	6,817,325
# SandRidge Energy, Inc.....	151,692	2,590,899
Scorpio Tankers, Inc.....	995,527	46,829,590
* SEACOR Marine Holdings, Inc.....	25,975	298,453
# Select Water Solutions, Inc., Class A.....	1,071,167	9,008,514
# SFL Corp. Ltd.....	2,083,026	20,538,636
# SM Energy Co.....	570,208	20,692,848
Solaris Oilfield Infrastructure, Inc., Class A.....	270,098	2,952,171

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Southwestern Energy Co.....	9,903,393	\$ 64,173,987
#* Talos Energy, Inc.....	910,245	14,563,920
* TechnipFMC PLC.....	3,148,191	57,737,823
* Teekay Corp.....	1,010,397	6,729,244
Teekay Tankers Ltd., Class A.....	457,929	19,970,284
#* Tidewater, Inc.....	87,600	5,528,436
* Transocean Ltd.....	210,727	1,854,398
#* U.S. Silica Holdings, Inc.....	1,202,294	15,641,845
#* Vital Energy, Inc.....	107,133	5,654,480
World Kinect Corp.....	1,184,759	26,704,468
TOTAL ENERGY.....		<u>1,527,646,982</u>
FINANCIALS — (22.0%)		
1st Source Corp.....	329,573	15,456,974
# ACNB Corp.....	31,152	1,080,974
* Affinity Bancshares, Inc.....	1,447	20,475
Alerus Financial Corp.....	852	16,853
Amalgamated Financial Corp.....	25,026	499,519
* Ambac Financial Group, Inc.....	650,677	9,200,573
# Amerant Bancorp, Inc.....	56,654	1,122,882
* American Equity Investment Life Holding Co.....	2,039,490	109,459,428
# American National Bankshares, Inc.....	48,542	2,003,814
Ameris Bancorp.....	718,631	31,368,243
AmeriServ Financial, Inc.....	339,607	1,120,703
# Ames National Corp.....	1,325	25,520
# Argo Group International Holdings Ltd.....	644,331	19,136,631
Associated Banc-Corp.....	3,535,078	66,989,728
Associated Capital Group, Inc., Class A.....	19,371	717,696
# Assured Guaranty Ltd.....	1,301,830	77,823,397
* Atlantic American Corp.....	202,204	370,033
# Atlantic Union Bankshares Corp.....	1,216,152	38,892,541
#* Atlanticus Holdings Corp.....	35,841	1,458,729
#* Avantax, Inc.....	29,893	773,631
Axis Capital Holdings Ltd.....	733,336	40,421,480
Banc of California, Inc.....	805,822	11,450,731
# Bank of Marin Bancorp.....	84,745	1,777,950
Bank OZK.....	1,968,405	86,078,351
BankFinancial Corp.....	176,093	1,579,554
# BankUnited, Inc.....	1,046,146	31,216,997
Bankwell Financial Group, Inc.....	20,646	564,668
Banner Corp.....	521,721	24,839,137
# Bar Harbor Bankshares.....	168,005	4,588,217
# BayCom Corp.....	105,377	2,124,400
# BCB Bancorp, Inc.....	210,090	2,699,656
Berkshire Hills Bancorp, Inc.....	577,075	13,163,081
#* Blue Foundry Bancorp.....	56,007	571,831
# Blue Ridge Bankshares, Inc.....	11,689	98,538
BOK Financial Corp.....	137,592	12,256,695
# Bread Financial Holdings, Inc.....	610,905	25,395,321
* Brighthouse Financial, Inc.....	1,075,120	56,046,006
Brookline Bancorp, Inc.....	1,250,705	13,357,529
# Business First Bancshares, Inc.....	39,923	816,425
# Byline Bancorp, Inc.....	371,197	8,147,774
# C&F Financial Corp.....	56,603	3,182,787
# Cadence Bank.....	1,832,456	45,903,023
#* California BanCorp.....	1,966	36,351
*» California First Leasing Corp.....	40,405	671,733
# Cambridge Bancorp.....	626	38,524
# Camden National Corp.....	16,352	565,452

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Cannae Holdings, Inc.....	55,464	\$ 1,130,356
# Capital City Bank Group, Inc.....	47,380	1,536,533
# Capitol Federal Financial, Inc.....	1,095,218	7,261,295
# Capstar Financial Holdings, Inc.....	46,150	686,712
* Carter Bankshares, Inc.....	124,009	1,821,692
Cathay General Bancorp.....	524,041	19,934,520
# CB Financial Services, Inc.....	1,113	25,488
*» CCUR Holdings, Inc.....	53	159,000
Central Pacific Financial Corp.....	45,797	835,337
# Central Valley Community Bancorp.....	129,626	2,216,605
Chemung Financial Corp.....	6,531	278,612
# ChoiceOne Financial Services, Inc.....	701	16,999
# Citizens Community Bancorp, Inc.....	47,640	489,263
Civista Bancshares, Inc.....	140,777	2,567,772
CNB Financial Corp.....	88,389	1,720,050
Codorus Valley Bancorp, Inc.....	81,180	1,785,148
Colony Bankcorp, Inc.....	20,691	221,808
Columbia Banking System, Inc.....	1,110,815	24,826,715
Community Trust Bancorp, Inc.....	167,496	6,428,496
# Community West Bancshares.....	31,371	428,842
ConnectOne Bancorp, Inc.....	496,474	10,162,823
#* Consumer Portfolio Services, Inc.....	382,707	4,902,477
#* CrossFirst Bankshares, Inc.....	200,353	2,338,120
#* Customers Bancorp, Inc.....	547,623	22,989,214
# Dime Community Bancshares, Inc.....	397,381	8,901,334
# Donegal Group, Inc., Class A.....	419,790	6,116,340
Donegal Group, Inc., Class B.....	54,141	705,999
Eagle Bancorp Montana, Inc.....	9,455	124,617
Eagle Bancorp, Inc.....	48,685	1,348,574
# Eastern Bankshares, Inc.....	45,330	640,060
# Employers Holdings, Inc.....	556,638	21,502,926
Enact Holdings, Inc.....	74,621	2,029,691
#* Encore Capital Group, Inc.....	440,764	23,580,874
* Enova International, Inc.....	313,529	17,272,313
* Enstar Group Ltd.....	101,036	25,853,092
Enterprise Financial Services Corp.....	109,269	4,480,029
# Equity Bancshares, Inc., Class A.....	86,070	2,337,661
ESSA Bancorp, Inc.....	174,964	2,907,902
Essent Group Ltd.....	683,623	33,907,701
Evans Bancorp, Inc.....	10,591	314,765
#* EZCORP, Inc., Class A.....	1,129,558	10,233,795
# Farmers & Merchants Bancorp, Inc.....	4,038	86,090
Financial Institutions, Inc.....	260,900	5,004,062
* Finwise Bancorp.....	1,185	11,732
First American Financial Corp.....	209,571	13,282,610
# First Bancorp.....	15,972	528,354
# First Bancshares, Inc.....	117,426	3,676,608
# First Bank.....	131,291	1,641,137
# First Busey Corp.....	798,770	17,301,358
First Business Financial Services, Inc.....	137,110	4,660,369
# First Commonwealth Financial Corp.....	1,150,236	16,609,408
First Community Bankshares, Inc.....	74,890	2,518,551
# First Community Corp.....	4,450	87,888
# First Financial Bancorp.....	1,762,732	40,701,482
First Financial Corp.....	151,008	5,770,016
First Financial Northwest, Inc.....	257,701	3,118,182
# First Hawaiian, Inc.....	24,529	507,505
First Internet Bancorp.....	89,289	2,012,574
First Merchants Corp.....	232,967	7,482,900

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	First Mid Bancshares, Inc.....	48,761	\$ 1,492,574
	First Northwest Bancorp.....	134,077	1,823,447
#	First of Long Island Corp.....	34,202	476,776
#	First Savings Financial Group, Inc.....	1,870	34,595
	First United Corp.....	96,779	1,660,728
#	Flushing Financial Corp.....	527,716	8,327,358
	FNB Corp.....	8,069,732	103,211,872
#	Franklin Financial Services Corp.....	6,905	204,181
	FS Bancorp, Inc.....	42,320	1,311,920
#	Fulton Financial Corp.....	3,671,094	52,496,644
#*	FVCBankcorp, Inc.....	8,104	104,217
*	Genworth Financial, Inc., Class A.....	8,346,839	48,912,477
	Great Southern Bancorp, Inc.....	50,189	2,776,957
*	Green Dot Corp., Class A.....	312,101	6,101,575
#*	Greenlight Capital Re Ltd., Class A.....	462,573	4,755,250
#	Hancock Whitney Corp.....	1,126,088	49,559,133
	Hanmi Financial Corp.....	472,353	8,974,707
	HarborOne Bancorp, Inc.....	185,153	1,942,255
#	Hawthorn Bancshares, Inc.....	47,042	825,587
	Heartland Financial USA, Inc.....	406,356	13,954,265
	Hennessy Advisors, Inc.....	1,605	11,251
	Heritage Commerce Corp.....	431,658	4,143,917
	Heritage Financial Corp.....	165,995	3,114,066
#	Hilltop Holdings, Inc.....	1,127,969	34,888,081
#	HMN Financial, Inc.....	98,539	1,995,415
	Home Bancorp, Inc.....	82,317	2,932,132
	HomeStreet, Inc.....	25,747	236,872
	HomeTrust Bancshares, Inc.....	217,195	5,280,010
	Hope Bancorp, Inc.....	1,327,842	14,420,364
	Horace Mann Educators Corp.....	402,411	12,124,643
	Horizon Bancorp, Inc.....	117,861	1,460,298
	Independent Bank Corp.....	19,074	1,149,208
	Independent Bank Corp.....	55,578	1,148,241
#	Independent Bank Group, Inc.....	491,089	22,035,163
	International Bancshares Corp.....	923,857	45,860,261
	Investar Holding Corp.....	25,719	381,927
	Investors Title Co.....	1,370	214,473
#	Jackson Financial, Inc., Class A.....	1,172,597	38,719,153
	Janus Henderson Group PLC.....	1,523,131	44,703,895
	Kearny Financial Corp.....	1,357,822	11,663,691
	Lakeland Bancorp, Inc.....	907,469	13,711,857
#	Landmark Bancorp, Inc.....	53,119	1,126,123
#	LCNB Corp.....	113,470	1,989,129
*	LendingClub Corp.....	630,022	5,285,885
	Luther Burbank Corp.....	178,548	1,839,044
	Magyar Bancorp, Inc.....	45,251	509,979
#*	Maiden Holdings Ltd.....	34,681	67,628
#	MainStreet Bancshares, Inc.....	15,862	378,626
#*	MBIA, Inc.....	154,427	1,349,692
	Mercantile Bank Corp.....	357,547	12,557,051
	Merchants Bancorp.....	28,795	910,210
	Meridian Corp.....	26,608	316,635
	MGIC Investment Corp.....	4,553,567	76,226,712
	Mid Penn Bancorp, Inc.....	59,099	1,388,826
#	Middlefield Banc Corp.....	11,709	342,605
	Midland States Bancorp, Inc.....	306,809	7,188,535
#*††	Midwest Banc Holdings, Inc.....	1,629	0
	MidWestOne Financial Group, Inc.....	146,020	3,581,871
*	Mr Cooper Group, Inc.....	442,457	25,649,232

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# National Western Life Group, Inc., Class A	75,636	\$ 31,893,432
# Navient Corp.....	3,389,358	64,533,376
# NBT Bancorp, Inc.....	23,765	884,058
Nelnet, Inc., Class A	703,718	69,442,892
New York Community Bancorp, Inc.....	8,439,223	117,052,037
#* Nicholas Financial, Inc.....	144,507	708,084
# Nicolet Bankshares, Inc.....	49,958	4,178,987
* NMI Holdings, Inc., Class A.....	716,226	19,130,396
# Northeast Bank	90,271	4,300,510
# Northeast Community Bancorp, Inc.....	20,633	334,048
# Northfield Bancorp, Inc.....	908,591	11,066,638
Northrim BanCorp, Inc.....	172,639	8,252,144
# Northwest Bancshares, Inc.....	2,128,416	26,307,222
OceanFirst Financial Corp.....	734,520	13,684,108
#* Ocwen Financial Corp.....	72,620	2,451,651
OFG Bancorp.....	1,068,167	35,772,913
# Old National Bancorp.....	3,931,324	66,950,448
OP Bancorp.....	70,735	692,496
Oppenheimer Holdings, Inc., Class A.....	152,133	5,797,789
* OptimumBank Holdings, Inc.....	1,253	3,947
# Origin Bancorp, Inc.....	15,922	519,057
Orrstown Financial Services, Inc.....	89,233	2,088,052
Pacific Premier Bancorp, Inc.....	1,427,167	36,449,845
# Parke Bancorp, Inc.....	43,125	855,600
# PCB Bancorp.....	77,917	1,271,605
Peapack-Gladstone Financial Corp.....	302,311	8,836,551
# Penns Woods Bancorp, Inc.....	44,245	1,193,288
PennyMac Financial Services, Inc.....	703,845	52,950,259
Peoples Bancorp of North Carolina, Inc.....	4,608	101,745
Peoples Bancorp, Inc.....	701,406	19,758,607
# Peoples Financial Services Corp.....	30,547	1,410,966
Pinnacle Financial Partners, Inc.....	26,044	1,976,740
* Pioneer Bancorp, Inc.....	2,548	25,047
Popular, Inc.....	1,165,993	84,592,792
* PRA Group, Inc.....	112,606	2,686,779
Premier Financial Corp.....	506,261	10,965,613
Primis Financial Corp.....	124,975	1,188,512
# Princeton Bancorp, Inc.....	23,969	716,913
# ProAssurance Corp.....	613,635	10,309,068
Prosperity Bancshares, Inc.....	527,108	33,376,479
Provident Financial Holdings, Inc.....	175,288	2,501,360
# Provident Financial Services, Inc.....	1,799,069	33,354,739
QCR Holdings, Inc.....	124,745	6,390,686
# Radian Group, Inc.....	1,590,600	42,834,858
# RBB Bancorp.....	108,421	1,590,536
Regional Management Corp.....	195,131	6,339,806
Renasant Corp.....	1,025,596	31,731,940
#* Repay Holdings Corp.....	296,842	2,478,631
Republic Bancorp, Inc., Class A.....	160,455	7,353,653
Richmond Mutual BanCorp, Inc.....	7,448	87,812
Riverview Bancorp, Inc.....	512,412	2,890,004
S&T Bancorp, Inc.....	531,408	16,781,865
Salisbury Bancorp, Inc.....	9,456	261,269
Sandy Spring Bancorp, Inc.....	472,438	11,560,558
SB Financial Group, Inc.....	57,739	793,911
# Seacoast Banking Corp. of Florida.....	1,706	42,155
* Security National Financial Corp., Class A.....	63,558	542,785
Shore Bancshares, Inc.....	223,929	2,664,755
# Sierra Bancorp.....	299,218	6,301,531

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# Simmons First National Corp., Class A.....	1,824,962	\$ 36,845,983
#* SiriusPoint Ltd.....	328,622	3,069,329
SmartFinancial, Inc.....	124,405	3,125,054
South Plains Financial, Inc.....	14,404	386,747
# Southern Missouri Bancorp, Inc.....	3,704	178,051
# SouthState Corp.....	218,291	16,954,662
# Stellar Bancorp, Inc.....	294,990	7,333,451
#* Sterling Bancorp, Inc.....	98,756	586,611
# Stewart Information Services Corp.....	394,884	18,610,883
Summit Financial Group, Inc.....	26,983	608,736
# Summit State Bank.....	10,197	183,546
#* SWK Holdings Corp.....	2,921	47,145
Territorial Bancorp, Inc.....	107,871	1,276,653
* Texas Capital Bancshares, Inc.....	820,623	52,396,779
* Third Coast Bancshares, Inc.....	31,613	653,757
Timberland Bancorp, Inc.....	137,085	4,289,390
Tiptree, Inc.....	735,951	10,869,996
# Towne Bank.....	594,445	15,027,570
TrustCo Bank Corp. NY.....	192,135	5,838,983
Trustmark Corp.....	789,956	20,744,245
* Unico American Corp.....	99,017	1,753
United Bancshares, Inc.....	19,000	347,700
# United Bankshares, Inc.....	1,933,981	64,672,325
# United Community Banks, Inc.....	100,847	2,931,622
United Fire Group, Inc.....	368,665	8,862,707
United Security Bancshares.....	271,645	2,021,039
Unity Bancorp, Inc.....	45,046	1,194,620
Universal Insurance Holdings, Inc.....	30,335	471,103
Univest Financial Corp.....	556,333	10,848,493
Unum Group.....	954,612	46,403,689
# Valley National Bancorp.....	6,520,959	66,905,039
#* Velocity Financial, Inc.....	9,851	121,955
Veritex Holdings, Inc.....	14,800	318,348
# Washington Federal, Inc.....	1,655,519	51,387,310
# Waterstone Financial, Inc.....	416,971	5,816,745
WesBanco, Inc.....	1,264,461	35,417,553
Western New England Bancorp, Inc.....	475,072	3,178,232
Westwood Holdings Group, Inc.....	2,687	31,438
White Mountains Insurance Group Ltd.....	43,400	67,140,668
# William Penn Bancorp.....	23,209	254,603
Wintrust Financial Corp.....	571,849	48,241,182
# WSFS Financial Corp.....	533,013	23,319,319
WVS Financial Corp.....	1,740	21,611
TOTAL FINANCIALS.....		3,447,152,323
HEALTH CARE — (3.9%)		
#* Acadia Healthcare Co., Inc.....	893,108	70,582,325
#* AdaptHealth Corp.....	23,216	318,988
* American Shared Hospital Services.....	118,315	304,070
* AngioDynamics, Inc.....	516,352	4,487,099
* Anika Therapeutics, Inc.....	163,757	3,820,451
#* Avanos Medical, Inc.....	702,661	17,194,115
#* Brookdale Senior Living, Inc.....	1,772,038	6,237,574
#* Computer Programs & Systems, Inc.....	93,711	2,457,102
#* CryoPort, Inc.....	43,929	705,939
* Cullinan Oncology, Inc.....	116,870	1,237,653
#*†† Curative Health Services, Inc.....	347,123	0
#* Definitive Healthcare Corp., Class A.....	61,102	722,837
* Elanco Animal Health, Inc.....	1,861,181	22,464,455

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Enhabit, Inc.....	280,040	\$ 3,844,949
* Enovis Corp.....	873,888	55,841,443
* Envista Holdings Corp.....	1,658,229	57,059,660
* FONAR Corp.....	96,989	1,637,174
#* Fulgent Genetics, Inc.....	212,789	8,262,597
* Harvard Bioscience, Inc.....	11,600	53,940
HealthStream, Inc.....	47,881	1,076,365
* ImmuCell Corp.....	33,009	179,239
#* Innoviva, Inc.....	919,339	12,457,043
* Integer Holdings Corp.....	549,592	50,826,268
* iTeos Therapeutics, Inc.....	47,670	670,240
#* Kewaunee Scientific Corp.....	65,931	995,558
* LENSAR, Inc.....	103,227	338,585
* Ligand Pharmaceuticals, Inc.....	11,738	785,624
National HealthCare Corp.....	208,433	12,301,716
#*†† OCA, Inc.....	492,841	0
*» OmniAb, Inc.....	2,029	0
*» OmniAb, Inc.....	2,029	0
* OraSure Technologies, Inc.....	349,129	1,647,889
* Orthofix Medical, Inc.....	1,536	30,244
* Owens & Minor, Inc.....	190,271	3,660,814
Patterson Cos., Inc.....	48,188	1,584,903
#*†† PDL BioPharma, Inc.....	1,226,353	2,259,678
* Pediatrix Medical Group, Inc.....	876,925	12,040,180
Perrigo Co. PLC.....	2,037,607	74,657,920
Premier, Inc., Class A.....	1,015,918	28,191,724
#* Prestige Consumer Healthcare, Inc.....	1,071,675	69,883,927
#* Supernus Pharmaceuticals, Inc.....	132,557	4,068,174
* Syneos Health, Inc.....	270,801	11,484,670
#* Taro Pharmaceutical Industries Ltd.....	23,740	867,697
* TherapeuticsMD, Inc.....	226	918
*†† U.S. Diagnostic, Inc.....	3	0
* Vanda Pharmaceuticals, Inc.....	138,203	798,813
#* Varex Imaging Corp.....	468,725	10,916,605
#* Veracyte, Inc.....	520,391	14,284,733
#* Veradigm, Inc.....	2,491,484	33,684,864
#* Zimvie, Inc.....	132,316	1,815,376
TOTAL HEALTH CARE.....		<u>608,742,138</u>
INDUSTRIALS — (20.1%)		
* AAR Corp.....	871,767	52,131,667
ABM Industries, Inc.....	1,395,124	64,566,339
ACCO Brands Corp.....	1,528,113	9,306,208
Acme United Corp.....	24,790	754,112
Air Lease Corp.....	2,041,374	86,431,775
* Air Transport Services Group, Inc.....	354,250	7,141,680
* Alaska Air Group, Inc.....	1,228,568	59,745,262
* Alight, Inc., Class A.....	3,122,141	30,534,539
#* Allegiant Travel Co.....	131,074	16,213,854
* American Woodmark Corp.....	260,863	19,992,540
Apogee Enterprises, Inc.....	103,893	5,145,820
ARC Document Solutions, Inc.....	379,036	1,319,045
ArcBest Corp.....	597,196	69,465,839
Arcosa, Inc.....	731,635	56,467,589
# Argan, Inc.....	65,376	2,486,903
* ASGN, Inc.....	135,070	10,308,542
Astec Industries, Inc.....	339,220	16,757,468
* Astronics Corp.....	65,112	1,366,050
#* Asure Software, Inc.....	93,752	1,278,777

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Avalon Holdings Corp., Class A.....	15,718	\$ 38,509
* AZEK Co., Inc.....	442,174	13,795,829
AZZ, Inc.....	168,799	7,482,860
Barnes Group, Inc.....	1,085,014	42,641,050
#* Beacon Roofing Supply, Inc.....	891,324	76,359,727
BGSF, Inc.....	27,325	276,529
* BlueLinx Holdings, Inc.....	124,660	11,747,958
Boise Cascade Co.....	651,886	67,463,682
* BrightView Holdings, Inc.....	251,659	1,940,291
* Broadwind, Inc.....	11,676	44,369
* CACI International, Inc., Class A.....	5,487	1,922,864
* CBIZ, Inc.....	352,365	18,636,585
* CECO Environmental Corp.....	627,401	7,553,908
Chicago Rivet & Machine Co.....	27,374	678,878
* Civeo Corp.....	50,755	991,753
#* Clarivate PLC.....	1,265,851	12,038,243
Columbus McKinnon Corp.....	434,902	18,413,751
* Commercial Vehicle Group, Inc.....	111,664	1,172,472
# CompX International, Inc.....	69,865	1,581,744
# Concentrix Corp.....	23,973	1,995,513
* Concrete Pumping Holdings, Inc.....	230,555	1,860,579
* Conduent, Inc.....	1,574,562	5,447,985
# Costamare, Inc.....	1,941,676	21,688,521
Covenant Logistics Group, Inc.....	204,537	11,200,446
* CPI Aerostructures, Inc.....	39,198	160,712
# CRA International, Inc.....	59,436	5,948,949
Deluxe Corp.....	348,573	6,619,401
#* Distribution Solutions Group, Inc.....	53,961	2,991,598
* DLH Holdings Corp.....	24,795	249,190
* Ducommun, Inc.....	298,256	14,954,556
Dun & Bradstreet Holdings, Inc.....	1,320,372	15,606,797
#* DXP Enterprises, Inc.....	208,293	7,910,968
# Eagle Bulk Shipping, Inc.....	189,996	8,775,915
# Eastern Co.....	107,762	1,986,054
# Encore Wire Corp.....	473,847	80,880,944
EnerSys.....	250,208	27,102,531
# Eneti, Inc.....	118,445	1,501,883
Ennis, Inc.....	664,425	14,311,715
# EnPro Industries, Inc.....	377,078	52,330,885
* Enviri Corp.....	937,954	8,844,906
Esab Corp.....	618,209	42,470,958
# ESCO Technologies, Inc.....	248,655	25,002,260
#* First Advantage Corp.....	659,728	9,895,920
* Gates Industrial Corp. PLC.....	3,098,918	42,207,263
# GATX Corp.....	763,323	95,690,171
# Genco Shipping & Trading Ltd.....	639,892	9,278,434
* Gencor Industries, Inc.....	190,007	2,897,607
* Gibraltar Industries, Inc.....	279,265	18,060,068
#* GMS, Inc.....	738,491	54,419,402
* Graham Corp.....	68,368	957,152
# Granite Construction, Inc.....	499,452	20,442,570
* Great Lakes Dredge & Dock Corp.....	985,060	8,274,504
# Greenbrier Cos., Inc.....	701,273	32,391,800
#* Hayward Holdings, Inc.....	60,990	814,826
# Heartland Express, Inc.....	295,097	4,824,836
Heidrick & Struggles International, Inc.....	282,109	7,693,112
* Heritage-Crystal Clean, Inc.....	136,445	6,286,021
#* Hertz Global Holdings, Inc.....	685,190	11,545,452
Hillenbrand, Inc.....	2,000	103,880

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Hillman Solutions Corp.....	134,532	\$ 1,323,795
* HireRight Holdings Corp.....	35,828	383,718
# HNI Corp.....	162,815	4,736,288
* Hub Group, Inc., Class A.....	778,349	70,152,595
Hurco Cos., Inc.....	134,856	3,140,796
* Huron Consulting Group, Inc.....	261,941	24,771,760
Hyster-Yale Materials Handling, Inc.....	25,370	1,211,671
ICF International, Inc.....	318,504	37,452,885
* IES Holdings, Inc.....	26,588	1,524,024
# Insteel Industries, Inc.....	177,398	5,721,086
Interface, Inc.....	331,879	3,242,458
* JELD-WEN Holding, Inc.....	489,865	8,724,496
#* JetBlue Airways Corp.....	4,936,411	38,355,914
Kaman Corp.....	163,360	3,739,310
Kelly Services, Inc., Class A.....	807,102	14,786,109
# Kennametal, Inc.....	945,144	28,807,989
* Kirby Corp.....	819,344	66,760,149
Korn Ferry.....	766,154	40,360,993
* Kratos Defense & Security Solutions, Inc.....	190,107	2,868,715
* L B Foster Co., Class A.....	164,698	2,309,066
#* Limbach Holdings, Inc.....	88,993	2,351,195
* LS Starrett Co., Class A.....	37,765	442,228
LSI Industries, Inc.....	231,504	2,916,950
* Manitowoc Co., Inc.....	561,355	10,171,753
ManpowerGroup, Inc.....	504,907	39,827,064
Marten Transport Ltd.....	1,748,234	39,614,983
* Masterbrand, Inc.....	151,059	1,865,579
# Matson, Inc.....	559,717	52,311,151
# Matthews International Corp., Class A.....	316,186	14,512,937
* Mayville Engineering Co., Inc.....	82,255	994,463
McGrath RentCorp.....	166,038	16,002,742
MDU Resources Group, Inc.....	1,076,865	23,820,254
#* Mercury Systems, Inc.....	189,780	7,207,844
Miller Industries, Inc.....	301,637	11,444,108
MillerKnoll, Inc.....	423,851	8,294,764
* Mistras Group, Inc.....	447,955	3,467,172
# Moog, Inc., Class A.....	175,509	18,505,669
* MRC Global, Inc.....	87,413	986,893
# Mueller Industries, Inc.....	30,806	2,497,134
* MYR Group, Inc.....	140,936	20,091,836
National Presto Industries, Inc.....	62,333	4,881,297
NL Industries, Inc.....	807,645	4,684,341
#* Northwest Pipe Co.....	179,380	5,844,200
* NOW, Inc.....	1,296,508	14,767,226
nVent Electric PLC.....	867,916	45,895,398
* OPENLANE, Inc.....	1,703,013	26,737,304
* Orion Group Holdings, Inc.....	317,656	1,191,210
Oshkosh Corp.....	161,957	14,911,381
# P&F Industries, Inc., Class A.....	17,337	131,588
* PAM Transportation Services, Inc.....	360,028	9,310,324
Pangaea Logistics Solutions Ltd.....	348,821	2,431,282
Park-Ohio Holdings Corp.....	152,571	2,940,043
* Parsons Corp.....	23,744	1,173,429
* Patriot Transportation Holding, Inc.....	2,456	20,237
#* Perma-Pipe International Holdings, Inc.....	181,198	1,476,764
* PGT Innovations, Inc.....	56,471	1,615,635
Powell Industries, Inc.....	129,323	7,860,252
# Preformed Line Products Co.....	100,071	17,363,319
Primoris Services Corp.....	758,860	24,101,394

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Proto Labs, Inc.....	2,515	\$ 83,372
#* Quad/Graphics, Inc.....	417,329	2,470,588
Quanax Building Products Corp.....	803,697	22,616,034
#* Quest Resource Holding Corp.....	16,813	111,302
* Radiant Logistics, Inc.....	579,041	4,458,616
* Resideo Technologies, Inc.....	2,048,741	38,352,432
# Resources Connection, Inc.....	721,665	11,532,207
REV Group, Inc.....	473,340	6,120,286
Rush Enterprises, Inc., Class A.....	949,206	61,394,644
# Rush Enterprises, Inc., Class B.....	416,908	28,645,749
Ryder System, Inc.....	176,158	17,994,540
# Schneider National, Inc., Class B.....	1,023,061	31,520,509
* Servotronics, Inc.....	15,025	167,990
* SIFCO Industries, Inc.....	49,091	118,800
* SkyWest, Inc.....	1,113,671	48,990,387
# Spirit Airlines, Inc.....	501,068	9,169,544
Standex International Corp.....	58,762	8,730,270
Steelcase, Inc., Class A.....	1,431,676	12,269,463
* Stericycle, Inc.....	255,271	10,846,465
#* Sterling Check Corp.....	34,856	418,621
* Sterling Infrastructure, Inc.....	117,383	7,041,806
#* Sunrun, Inc.....	25,092	476,246
* Taylor Devices, Inc.....	6,091	144,966
* Team, Inc.....	1,696	14,721
Terex Corp.....	67,731	3,971,069
# Textainer Group Holdings Ltd.....	1,140,844	46,888,688
* Thermon Group Holdings, Inc.....	318,346	8,789,533
# Timken Co.....	115,750	10,748,545
* Titan Machinery, Inc.....	579,062	18,483,659
#* TPI Composites, Inc.....	73,716	437,873
# Trinity Industries, Inc.....	1,626,010	42,633,982
Triton International Ltd.....	1,426,643	120,280,271
* TrueBlue, Inc.....	467,413	6,987,824
#* Tutor Perini Corp.....	449,742	3,800,320
* Twin Disc, Inc.....	63,492	825,396
UFP Industries, Inc.....	105,955	10,887,936
* Ultralife Corp.....	178,862	1,464,880
UniFirst Corp.....	93,011	15,095,685
* Univar Solutions, Inc.....	1,578,361	57,041,967
# Universal Logistics Holdings, Inc.....	22,123	687,804
#* V2X, Inc.....	57,384	2,952,981
# Veritiv Corp.....	195,018	27,327,872
* Virco Mfg. Corp.....	55,251	245,867
# VSE Corp.....	195,973	10,533,549
# Wabash National Corp.....	105,152	2,489,999
# Werner Enterprises, Inc.....	851,018	40,014,866
WESCO International, Inc.....	369,097	64,802,360
#* Willdan Group, Inc.....	2,609	52,650
* Willis Lease Finance Corp.....	237,855	10,058,888
TOTAL INDUSTRIALS.....		<u>3,138,052,477</u>
INFORMATION TECHNOLOGY — (7.1%)		
* ACI Worldwide, Inc.....	35,936	833,356
* Alithya Group, Inc., Class A.....	177,987	338,175
#* Alpha & Omega Semiconductor Ltd.....	578,564	19,023,184
Amkor Technology, Inc.....	4,673,267	135,945,337
#* AmpliTech Group, Inc.....	9,582	21,559
* Amtech Systems, Inc.....	407,681	4,382,571
* AstroNova, Inc.....	178,090	2,534,221

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Aviat Networks, Inc.....	8,510	\$ 260,151
Avnet, Inc.....	2,029,837	98,447,094
#* Aware, Inc.....	485,892	835,734
* AXT, Inc.....	370,382	1,151,888
# Bel Fuse, Inc., Class A.....	16,404	885,160
Bel Fuse, Inc., Class B.....	207,121	11,112,042
Benchmark Electronics, Inc.....	895,162	23,730,745
* Cohu, Inc.....	583,989	25,491,120
* Computer Task Group, Inc.....	65,887	521,166
Comtech Telecommunications Corp.....	316,063	3,211,200
CSP, Inc.....	117,769	1,509,799
CTS Corp.....	14,578	650,616
#* Daktronics, Inc.....	246,048	1,769,085
#* Digi International, Inc.....	644,743	27,034,074
* Diodes, Inc.....	19,448	1,837,642
* DXC Technology Co.....	1,818,891	50,292,336
#* Eastman Kodak Co.....	105,798	580,831
# Ebix, Inc.....	374,793	11,603,591
* ePlus, Inc.....	218,464	12,310,446
Frequency Electronics, Inc.....	237,545	1,641,436
#* Ichor Holdings Ltd.....	291,234	11,276,580
# Immersion Corp.....	157,204	1,109,860
#* Insight Enterprises, Inc.....	450,510	66,085,312
* Intevac, Inc.....	389,657	1,394,972
* Key Tronic Corp.....	346,708	2,028,242
* Kimball Electronics, Inc.....	731,526	21,345,929
* Knowles Corp.....	1,323,147	24,173,896
# Kulicke & Soffa Industries, Inc.....	76,318	4,569,922
* KVH Industries, Inc.....	242,762	2,078,043
* Kyndryl Holdings, Inc.....	2,464,435	33,664,182
* Magnachip Semiconductor Corp.....	200,944	1,858,732
Methode Electronics, Inc.....	344,410	11,585,952
#* Mirion Technologies, Inc.....	237,314	1,791,721
* NETGEAR, Inc.....	201,656	2,750,588
* NetScout Systems, Inc.....	1,652,710	46,193,244
* Onto Innovation, Inc.....	45,751	5,687,764
* Optical Cable Corp.....	128,552	474,357
PC Connection, Inc.....	673,893	32,623,160
PCTEL, Inc.....	33,752	167,072
* Photronics, Inc.....	1,178,861	31,180,873
* Plexus Corp.....	350,083	34,479,675
* Powerfleet, Inc.....	20,896	56,628
* RF Industries Ltd.....	48,062	181,674
#* Ribbon Communications, Inc.....	384,922	1,224,052
# Richardson Electronics Ltd.....	291,332	4,020,382
* Sanmina Corp.....	1,485,715	91,312,044
* ScanSource, Inc.....	393,721	11,847,065
* SecureWorks Corp., Class A.....	5,883	45,181
#*†† Silicon Graphics, Inc.....	289,563	0
* SolarWinds Corp.....	1	11
* Stratasys Ltd.....	283,804	5,145,367
#* Super Micro Computer, Inc.....	20,877	6,895,047
#*†† Superior Telecom, Inc.....	29,232	0
Taitron Components, Inc., Class A.....	7,394	29,428
* Trio-Tech International.....	51,061	291,048
* TTM Technologies, Inc.....	2,416,906	34,706,770
* Ultra Clean Holdings, Inc.....	442,187	16,847,325
#* Viasat, Inc.....	977,200	30,234,568
# Vishay Intertechnology, Inc.....	3,103,708	87,369,380

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Vishay Precision Group, Inc.....	288,783	\$ 10,803,372
Xerox Holdings Corp.....	2,332,270	37,269,675
* Xperi, Inc.....	318,408	4,177,513
TOTAL INFORMATION TECHNOLOGY.....		<u>1,116,931,165</u>
MATERIALS — (7.7%)		
AdvanSix, Inc.....	386,502	15,502,595
# Alpha Metallurgical Resources, Inc.....	147,321	25,518,944
* American Biltrite, Inc.....	25	3,013
American Vanguard Corp.....	779,434	14,076,578
#* Ampco-Pittsburgh Corp.....	3,528	12,771
Arch Resources, Inc.....	121,265	15,575,277
* Arconic Corp.....	848,727	25,368,450
* Ascent Industries Co.....	60,421	551,644
Ashland, Inc.....	576,999	52,714,629
Avient Corp.....	437,647	17,737,833
Caledonia Mining Corp. PLC.....	26,429	311,334
Carpenter Technology Corp.....	1,192,275	71,369,581
* Clearwater Paper Corp.....	209,203	6,742,613
#* Coeur Mining, Inc.....	2,627,302	8,092,090
Commercial Metals Co.....	2,208,986	126,398,179
#* Core Molding Technologies, Inc.....	148,824	3,589,635
* Ecovyst, Inc.....	859,336	10,561,239
Element Solutions, Inc.....	4,474,175	93,778,708
#* Ferroglobe PLC.....	380,758	2,063,708
# Flexible Solutions International, Inc.....	3,203	9,161
Fortitude Gold Corp.....	45,330	296,005
Friedman Industries, Inc.....	178,693	3,178,948
# FutureFuel Corp.....	654,538	6,362,109
Glatfelter Corp.....	27,339	92,953
Greif, Inc., Class A.....	585,420	43,303,517
Greif, Inc., Class B.....	27,770	2,195,774
Hawkins, Inc.....	35,355	1,652,846
# Haynes International, Inc.....	321,849	16,143,946
HB Fuller Co.....	312,235	23,114,757
# Hecla Mining Co.....	9,920,626	57,142,806
Huntsman Corp.....	2,564,760	76,352,905
Innospec, Inc.....	55,048	5,897,843
#* Intrepid Potash, Inc.....	134,612	3,701,830
# Kaiser Aluminum Corp.....	84,179	6,835,335
* Knife River Corp.....	269,216	11,702,819
Koppers Holdings, Inc.....	167,399	6,404,686
# Kronos Worldwide, Inc.....	766,082	7,162,867
#* LSB Industries, Inc.....	112,012	1,251,174
# Materion Corp.....	309,707	36,898,492
# Mativ Holdings, Inc.....	282,505	4,446,629
# Mercer International, Inc.....	1,013,719	9,022,099
Minerals Technologies, Inc.....	502,294	30,815,737
# Nexa Resources SA.....	95,538	476,735
* O-I Glass, Inc.....	816,073	18,737,036
# Olympic Steel, Inc.....	260,670	14,542,779
Pactiv Evergreen, Inc.....	70,906	610,501
# Ramaco Resources, Inc., Class A.....	31,951	293,949
Ramaco Resources, Inc., Class B.....	5,650	80,399
* Ranpak Holdings Corp.....	64,033	410,452
#* Rayonier Advanced Materials, Inc.....	897,694	4,246,093
#»†† Resolute Forest Products, Inc.....	1,372,760	1,468,853
Ryerson Holding Corp.....	376,558	15,999,949
Schnitzer Steel Industries, Inc., Class A.....	684,169	24,773,759

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
# Stepan Co.....	98,513	\$ 9,439,516
* Summit Materials, Inc., Class A.....	1,596,739	57,770,017
SunCoke Energy, Inc.....	2,166,785	19,241,051
#* TimkenSteel Corp.....	845,253	19,694,395
Tredegar Corp.....	240,918	1,667,153
TriMas Corp.....	625,545	16,114,039
# Trinseo PLC.....	39,820	701,628
# Tronox Holdings PLC.....	2,359,694	31,360,333
# U.S. Steel Corp.....	3,597,899	91,746,424
# United States Lime & Minerals, Inc.....	3,421	703,392
* Universal Stainless & Alloy Products, Inc.....	106,233	1,700,790
# Warrior Met Coal, Inc.....	380,293	16,827,965
*» Webco Industries, Inc.....	5,732	922,852
Worthington Industries, Inc.....	220,011	16,417,221
TOTAL MATERIALS.....		<u>1,209,901,340</u>
REAL ESTATE — (0.9%)		
#* AMREP Corp.....	1,394	25,106
#* Cushman & Wakefield PLC.....	612,970	6,025,495
# Douglas Elliman, Inc.....	176,972	391,108
* Forestar Group, Inc.....	313,838	9,251,944
#* FRP Holdings, Inc.....	68,502	3,929,960
#* Howard Hughes Corp.....	744,478	62,856,278
# Kennedy-Wilson Holdings, Inc.....	1,646,599	27,168,883
# Marcus & Millichap, Inc.....	212,568	7,796,994
Newmark Group, Inc., Class A.....	390,251	2,700,537
# RE/MAX Holdings, Inc., Class A.....	422,073	8,319,059
# Stratus Properties, Inc.....	111,020	3,150,748
* Tejon Ranch Co.....	397,646	7,002,546
TOTAL REAL ESTATE.....		<u>138,618,658</u>
UTILITIES — (0.1%)		
# Genie Energy Ltd., Class B.....	107,986	1,448,092
New Jersey Resources Corp.....	311,893	13,941,617
# Ormat Technologies, Inc.....	903	73,414
#* Sunnova Energy International, Inc.....	27,463	484,997
TOTAL UTILITIES.....		<u>15,948,120</u>
TOTAL COMMON STOCKS.....		<u>14,468,103,163</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	10,205	<u>235,736</u>
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	29,139	<u>1,043,176</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	202,018	<u>5,478,728</u>
TOTAL PREFERRED STOCKS.....		<u>6,757,640</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$9,360,352,358).....		<u>14,474,860,803</u>
TEMPORARY CASH INVESTMENTS — (1.4%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	221,420,079	<u>221,420,079</u>

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (6.1%)		
@§ The DFA Short Term Investment Fund	82,180,736	\$ 950,584,572
TOTAL INVESTMENTS — (100.0%)		
(Cost \$10,532,291,419)^.....		<u>\$15,646,865,454</u>

As of July 31, 2023, U.S. Small Cap Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	875	09/15/23	\$199,220,193	\$201,884,375	\$2,664,182
Total Futures Contracts.....			<u>\$199,220,193</u>	<u>\$201,884,375</u>	<u>\$2,664,182</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 247,726,506	—	—	\$ 247,726,506
Consumer Discretionary.....	2,408,994,968	\$ 262,466	—	2,409,257,434
Consumer Staples.....	607,214,701	911,319	—	608,126,020
Energy.....	1,527,646,982	—	—	1,527,646,982
Financials.....	3,446,319,837	832,486	—	3,447,152,323
Health Care.....	606,482,460	—	\$ 2,259,678	608,742,138
Industrials.....	3,137,891,765	160,712	—	3,138,052,477
Information Technology.....	1,116,931,165	—	—	1,116,931,165
Materials.....	1,207,509,635	922,852	1,468,853	1,209,901,340
Real Estate.....	138,618,658	—	—	138,618,658
Utilities.....	15,948,120	—	—	15,948,120
Preferred Stocks				
Communication Services.....	235,736	—	—	235,736
Consumer Discretionary.....	1,043,176	—	—	1,043,176
Industrials.....	5,478,728	—	—	5,478,728
Temporary Cash Investments.....	221,420,079	—	—	221,420,079
Securities Lending Collateral.....	—	950,584,572	—	950,584,572
Futures Contracts**.....	2,664,182	—	—	2,664,182
TOTAL.....	<u>\$14,692,126,698</u>	<u>\$953,674,407</u>	<u>\$3,728,531[^]</u>	<u>\$15,649,529,636</u>

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

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

U.S. CORE EQUITY 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.9%)		
COMMUNICATION SERVICES — (6.7%)		
* Activision Blizzard, Inc.....	346,005	\$ 32,095,424
#*†† Akazoo SA.....	1,631	0
* Alphabet, Inc., Class A.....	2,656,736	352,602,002
* Alphabet, Inc., Class C.....	2,421,442	322,318,145
* Altice USA, Inc., Class A.....	191,450	649,015
* AMC Networks, Inc., Class A.....	23,806	300,432
#* Angi, Inc.....	73,469	284,325
#* Anterix, Inc.....	24,881	698,410
AT&T, Inc.....	2,489,779	36,151,591
# Atlanta Braves Holdings, Inc., Class A.....	15,003	710,242
* Atlanta Braves Holdings, Inc., Class C.....	55,951	2,278,334
ATN International, Inc.....	32,152	1,168,404
* Bandwidth, Inc., Class A.....	30,638	464,166
* Boston Omaha Corp., Class A.....	16,498	322,041
* Bumble, Inc., Class A.....	119,783	2,218,381
# Cable One, Inc.....	10,002	7,240,848
* Cargurus, Inc.....	71,789	1,626,739
* Cars.com, Inc.....	166,237	3,791,866
* Charter Communications, Inc., Class A.....	97,492	39,502,783
#* Cinemark Holdings, Inc.....	89,834	1,499,329
Cogent Communications Holdings, Inc.....	68,755	4,210,556
* Comcast Corp., Class A.....	4,160,985	188,326,181
* Consolidated Communications Holdings, Inc.....	169,647	607,336
* Cumulus Media, Inc., Class A.....	16,489	104,540
* Daily Journal Corp.....	108	31,268
# DallasNews Corp.....	7,816	35,954
* DHI Group, Inc.....	775,296	2,922,866
#* DISH Network Corp., Class A.....	266,793	2,115,668
* EchoStar Corp., Class A.....	51,686	1,004,259
Electronic Arts, Inc.....	155,923	21,260,101
#* Emerald Holding, Inc.....	24,642	121,978
* Endeavor Group Holdings, Inc., Class A.....	73,042	1,723,791
Entravision Communications Corp., Class A.....	152,603	729,442
#* EverQuote, Inc., Class A.....	21,914	155,151
#* EW Scripps Co., Class A.....	153,653	1,515,019
* FG Group Holdings, Inc.....	13,352	21,630
# Fox Corp., Class A.....	294,515	9,851,527
Fox Corp., Class B.....	129,239	4,059,397
#* Frontier Communications Parent, Inc.....	108,803	1,981,303
#* Gaia, Inc.....	18,401	43,242
#* Gannett Co., Inc.....	220,276	621,178
>> GCI Liberty, Inc.....	165,070	149,296
Gray Television, Inc.....	215,817	2,043,787
Gray Television, Inc., Class A.....	600	5,901
#* Harte Hanks, Inc.....	2,554	14,685
* IDT Corp., Class B.....	190,707	4,523,570
#* iHeartMedia, Inc., Class A.....	11,859	56,093
* IMAX Corp.....	79,881	1,470,609
* Integral Ad Science Holding Corp.....	9,801	204,351
Interpublic Group of Cos., Inc.....	682,571	23,364,405
Iridium Communications, Inc.....	209,946	11,032,662
John Wiley & Sons, Inc., Class A.....	50,453	1,727,006
John Wiley & Sons, Inc., Class B.....	4,638	157,622

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Lee Enterprises, Inc.....	5,611	\$ 77,993
* Liberty Broadband Corp., Class A.....	19,932	1,770,560
* Liberty Broadband Corp., Class C.....	132,267	11,788,958
* Liberty Latin America Ltd., Class A.....	170,570	1,432,788
* Liberty Latin America Ltd., Class C.....	441,090	3,669,869
* Liberty Media Corp.-Liberty Formula One, Class A.....	22,083	1,419,495
* Liberty Media Corp.-Liberty Formula One, Class C.....	191,767	13,922,284
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	75,781	2,402,258
#* Liberty Media Corp.-Liberty SiriusXM, Class B.....	2,392	77,142
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	188,725	6,007,117
#* Lions Gate Entertainment Corp., Class A.....	190,048	1,459,569
* Lions Gate Entertainment Corp., Class B.....	319,299	2,337,269
#* Live Nation Entertainment, Inc.....	139,583	12,248,408
# Lumen Technologies, Inc.....	1,525,587	2,730,801
* Madison Square Garden Entertainment Corp.....	47,519	1,655,562
Madison Square Garden Sports Corp.....	7,423	1,579,243
#* Magnite, Inc.....	59,362	898,147
* Marchex, Inc., Class B.....	10,112	19,819
# Marcus Corp.....	53,337	832,057
* Match Group, Inc.....	178,919	8,321,523
* Meta Platforms, Inc., Class A.....	1,474,881	469,897,087
* Netflix, Inc.....	142,273	62,453,579
New York Times Co., Class A.....	249,157	10,155,639
News Corp., Class A.....	367,113	7,276,180
# News Corp., Class B.....	207,046	4,163,695
Nexstar Media Group, Inc.....	105,343	19,669,645
# NextPlat Corp.....	3,753	11,221
Omnicom Group, Inc.....	247,999	20,985,675
* Ooma, Inc.....	1,045	15,675
Paramount Global, Class A.....	15,306	294,794
Paramount Global, Class B.....	406,167	6,510,857
* Pinterest, Inc., Class A.....	88,608	2,568,746
* Playstudios, Inc.....	8,563	42,216
* Playtika Holding Corp.....	22,799	272,220
#* PubMatic, Inc., Class A.....	25,896	517,661
* QuinStreet, Inc.....	67,435	598,823
#* Quotient Technology, Inc.....	101,559	400,142
#* Reading International, Inc., Class A.....	72,298	192,313
#* Reservoir Media, Inc.....	7,608	41,540
* ROBLOX Corp., Class A.....	70,287	2,758,765
#* Roku, Inc.....	21,704	2,089,444
Saga Communications, Inc., Class A.....	8,211	177,686
* Salem Media Group, Inc.....	7,597	7,217
# Scholastic Corp.....	54,866	2,369,662
* Sciplay Corp., Class A.....	17,146	336,062
Shenandoah Telecommunications Co.....	105,144	1,963,038
# Shutterstock, Inc.....	47,588	2,448,403
# Sinclair, Inc.....	72,564	1,009,365
# Sirius XM Holdings, Inc.....	860,794	4,390,049
#* Snap, Inc., Class A.....	155,041	1,761,266
#* Sphere Entertainment Co.....	47,519	2,017,181
Spok Holdings, Inc.....	45,226	663,013
* Spotify Technology SA.....	45,120	6,741,379
* Take-Two Interactive Software, Inc.....	141,181	21,592,222
#* TechTarget, Inc.....	39,812	1,293,094
TEGNA, Inc.....	472,548	7,986,061
# Telephone & Data Systems, Inc.....	89,747	719,771
* Thryv Holdings, Inc.....	58,631	1,389,555
* T-Mobile U.S., Inc.....	364,088	50,160,404

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
Townsquare Media, Inc., Class A	28,652	\$ 343,251
* Trade Desk, Inc., Class A	129,403	11,809,318
* Travelzoo	58,147	479,131
* TripAdvisor, Inc.	89,518	1,669,511
* TrueCar, Inc.	153,446	375,943
* U.S. Cellular Corp.	95,094	1,684,115
* Urban One, Inc.	144,888	822,964
* Urban One, Inc.	8,360	47,903
Verizon Communications, Inc.	3,668,368	125,017,981
* Vimeo, Inc.	98,603	406,244
* Walt Disney Co.	796,408	70,792,707
* Warner Bros Discovery, Inc.	945,324	12,355,385
Warner Music Group Corp., Class A	10,591	334,146
#* WideOpenWest, Inc.	117,036	964,377
World Wrestling Entertainment, Inc., Class A	73,691	7,737,555
* Yelp, Inc.	89,832	4,046,932
* Zedge, Inc., Class B	7,377	15,492
#* Ziff Davis, Inc.	100,702	7,302,909
* ZoomInfo Technologies, Inc., Class A	98,509	2,518,875
TOTAL COMMUNICATION SERVICES		<u>2,133,431,797</u>
CONSUMER DISCRETIONARY — (11.1%)		
* 1-800-Flowers.com, Inc., Class A	55,285	479,874
* 1stdibs.com, Inc.	4,758	19,413
* 2U, Inc.	53,977	258,010
Aaron's Co., Inc.	63,892	1,010,771
#* Abercrombie & Fitch Co., Class A	117,026	4,635,400
Academy Sports & Outdoors, Inc.	59,096	3,533,350
# Acushnet Holdings Corp.	122,824	7,323,995
* Adient PLC	109,058	4,641,509
# ADT, Inc.	386,188	2,463,879
* Adtalem Global Education, Inc.	101,505	4,389,076
Advance Auto Parts, Inc.	51,677	3,844,252
* Airbnb, Inc., Class A	104,899	15,964,579
* Amazon.com, Inc.	4,770,102	637,667,235
# AMCON Distributing Co.	377	80,678
* American Axle & Manufacturing Holdings, Inc.	256,434	2,423,301
# American Eagle Outfitters, Inc.	347,198	4,878,132
* American Outdoor Brands, Inc.	35,616	338,352
* American Public Education, Inc.	48,233	241,647
#* America's Car-Mart, Inc.	16,795	2,000,620
* Aptiv PLC	153,600	16,817,664
Aramark	352,644	14,236,238
Ark Restaurants Corp.	3,088	55,244
# Arko Corp.	10,420	86,903
#* Asbury Automotive Group, Inc.	41,573	9,378,869
Autoliv, Inc.	158,853	16,033,033
* AutoNation, Inc.	189,578	30,518,266
* AutoZone, Inc.	11,388	28,261,827
* Barnes & Noble Education, Inc.	86,236	126,767
Bassett Furniture Industries, Inc.	15,323	269,685
Bath & Body Works, Inc.	155,937	5,779,025
* Beazer Homes USA, Inc.	61,898	2,081,630
Best Buy Co., Inc.	351,343	29,179,036
# Big 5 Sporting Goods Corp.	217,841	2,084,738
# Big Lots, Inc.	31,109	318,867
* Biglari Holdings, Inc., Class A	309	310,928
* Biglari Holdings, Inc., Class B	3,890	790,292
* BJ's Restaurants, Inc.	51,535	1,940,808

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	125,935	\$ 3,383,873
#	801	31,311
*	17,120	50,860,096
*	62,822	5,898,986
	411,382	19,129,263
	41,929	2,864,589
#*	59,337	5,757,469
#*	55,597	2,183,850
#	161,884	13,972,208
#	54,989	2,010,398
	34,148	838,333
*	30,146	5,354,533
*	72,536	4,281,075
#	99,962	2,702,973
	24,923	798,284
*	126,972	4,686,537
*	143,382	11,844,787
#*	368,665	6,945,649
*	29,913	150,163
	42,220	1,366,661
*	47,462	279,551
#	79,855	5,989,924
*	21,901	1,006,351
	58,053	493,451
*	15,131	4,473,480
	72,027	5,561,925
#	64,434	2,369,883
*	103,743	1,050,917
#*	29,010	983,439
#*	343,883	2,097,686
#*	8,712	273,905
#*	16,132	31,655,501
#	60,998	7,975,489
	71,300	8,260,105
*	34,705	1,443,381
*	21,388	403,164
#	3,917	34,861
#	111,496	8,764,701
*	52,984	260,681
*	63,774	233,413
#*	7,910	145,702
#*	21,165	332,079
#	40,151	3,742,073
*	42,005	4,551,242
	10,832	54,377
*	23,254	132,548
	216,338	4,106,095
	124,486	21,028,175
*	77,955	3,570,339
*	35,284	19,183,558
*	17,018	140,909
*	90,673	1,066,314
#	63,097	627,815
#*	15,410	79,516
#	121,465	17,126,565
#	42,601	14,613,847
#	10,535	635,471
	25,961	10,299,767
#*	88,264	8,013,489

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Dorman Products, Inc.....	51,956	\$ 4,400,154
DR Horton, Inc.....	343,729	43,660,458
* DraftKings, Inc., Class A.....	141,296	4,490,387
* Duluth Holdings, Inc., Class B.....	15,374	111,615
#* Duolingo, Inc.....	2,097	325,433
eBay, Inc.....	720,438	32,066,695
#* Educational Development Corp.....	5,764	10,260
El Pollo Loco Holdings, Inc.....	57,083	607,934
# Escalade, Inc.....	25,241	368,519
# Ethan Allen Interiors, Inc.....	64,132	2,018,234
#* Etsy, Inc.....	81,324	8,266,585
#* European Wax Center, Inc., Class A.....	1,713	33,181
* Expedia Group, Inc.....	44,251	5,422,075
* Fiesta Restaurant Group, Inc.....	35,681	274,744
#* Figs, Inc., Class A.....	105,373	775,545
* First Watch Restaurant Group, Inc.....	3,559	66,340
* Five Below, Inc.....	84,265	17,555,770
Flanigan's Enterprises, Inc.....	1,100	32,670
# Flexsteel Industries, Inc.....	14,862	290,849
#* Floor & Decor Holdings, Inc., Class A.....	129,586	14,882,952
# Foot Locker, Inc.....	151,452	4,069,515
Ford Motor Co.....	2,428,039	32,074,395
* Fossil Group, Inc.....	108,389	301,321
* Fox Factory Holding Corp.....	62,549	6,999,233
# Franchise Group, Inc.....	16,398	488,004
* Frontdoor, Inc.....	83,884	2,929,229
#* Full House Resorts, Inc.....	1,684	10,811
#* Funko, Inc., Class A.....	86,190	703,310
#* GameStop Corp., Class A.....	47,896	1,063,291
# Gap, Inc.....	319,950	3,295,485
Garmin Ltd.....	179,618	19,019,750
General Motors Co.....	1,077,916	41,359,637
* Genesco, Inc.....	22,614	637,941
Gentex Corp.....	432,433	14,521,100
* Gentherm, Inc.....	66,801	3,992,696
Genuine Parts Co.....	141,647	22,057,271
* G-III Apparel Group Ltd.....	124,354	2,575,371
#* Good Times Restaurants, Inc.....	689	2,212
* Goodyear Tire & Rubber Co.....	279,328	4,491,594
#* GoPro, Inc., Class A.....	250,411	1,024,181
Graham Holdings Co., Class B.....	8,782	5,152,839
Grand Canyon Education, Inc.....	78,588	8,530,727
* Green Brick Partners, Inc.....	14,320	809,366
Group 1 Automotive, Inc.....	41,040	10,610,071
#* GrowGeneration Corp.....	61,008	242,812
# Guess?, Inc.....	145,183	3,047,391
# H&R Block, Inc.....	203,394	6,836,072
Hamilton Beach Brands Holding Co., Class A.....	21,074	207,579
# Hanesbrands, Inc.....	382,147	2,013,915
Harley-Davidson, Inc.....	232,003	8,957,636
# Hasbro, Inc.....	90,512	5,843,455
# Haverty Furniture Cos., Inc.....	39,090	1,391,604
Haverty Furniture Cos., Inc., Class A.....	1,608	57,164
#* Helen of Troy Ltd.....	42,508	6,006,380
# Hibbett, Inc.....	35,730	1,657,872
#* Hilton Grand Vacations, Inc.....	93,890	4,365,885
Hilton Worldwide Holdings, Inc.....	165,906	25,796,724
Home Depot, Inc.....	578,985	193,288,352
Hooker Furnishings Corp.....	28,292	567,820

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Hovnanian Enterprises, Inc., Class A.....	99	\$ 10,555
#	Hyatt Hotels Corp., Class A.....	56,800	7,176,680
#	Installed Building Products, Inc.....	55,478	8,211,854
#	International Game Technology PLC.....	41,102	1,390,481
*	iRobot Corp.....	34,690	1,387,600
*	J Jill, Inc.....	933	21,179
	Jack in the Box, Inc.....	33,995	3,379,443
	Jerash Holdings US, Inc.....	2,842	10,970
#	Johnson Outdoors, Inc., Class A.....	16,073	950,236
	KB Home.....	105,351	5,685,793
#>	Kohl's Corp.....	96,139	2,735,155
#	Kontoor Brands, Inc.....	77,950	3,301,962
*	Koss Corp.....	884	3,660
#*	Kura Sushi USA, Inc., Class A.....	1,729	172,053
#	Lakeland Industries, Inc.....	23,593	364,984
#*	Lands' End, Inc.....	27,889	261,599
*	Landsea Homes Corp.....	2,003	19,770
*	Las Vegas Sands Corp.....	124,305	7,434,682
	Laureate Education, Inc.....	103,854	1,331,408
*††	Lazare Kaplan International, Inc.....	1,600	0
	La-Z-Boy, Inc.....	96,895	3,039,596
#*	Lazydays Holdings, Inc.....	2,974	38,989
#	LCI Industries.....	54,831	7,471,820
	Lear Corp.....	115,316	17,846,304
#*	Legacy Housing Corp.....	3,454	81,929
	Leggett & Platt, Inc.....	162,675	4,759,871
	Lennar Corp., Class A.....	263,561	33,427,442
#	Lennar Corp., Class B.....	21,010	2,414,259
#*	Leslie's, Inc.....	65,675	418,350
#	Levi Strauss & Co., Class A.....	95,075	1,432,780
#*	LGI Homes, Inc.....	48,714	6,759,068
#*	Life Time Group Holdings, Inc.....	2,798	50,616
	Lifetime Brands, Inc.....	76,501	420,756
#*	Light & Wonder, Inc.....	132,363	9,305,119
*	Lincoln Educational Services Corp.....	13,808	98,175
#	Lithia Motors, Inc.....	52,714	16,369,278
#*	Live Ventures, Inc.....	320	8,512
	LKQ Corp.....	281,098	15,401,359
*	LL Flooring Holdings, Inc.....	39,002	153,278
#*	Lovesac Co.....	18,486	541,270
	Lowe's Cos., Inc.....	329,483	77,187,982
#*	Lucid Group, Inc.....	35,040	266,654
*	Lululemon Athletica, Inc.....	64,632	24,465,151
*	M/I Homes, Inc.....	45,749	4,574,900
	Macy's, Inc.....	296,604	4,920,660
#*	Malibu Boats, Inc., Class A.....	53,158	3,186,822
	Marine Products Corp.....	25,388	407,224
*	MarineMax, Inc.....	63,014	2,541,355
	Marriott International, Inc., Class A.....	182,906	36,912,260
#	Marriott Vacations Worldwide Corp.....	63,590	8,171,951
*	MasterCraft Boat Holdings, Inc.....	45,377	1,390,805
*	Mattel, Inc.....	476,401	10,147,341
	McDonald's Corp.....	392,232	115,002,422
	MDC Holdings, Inc.....	143,084	7,337,348
	Meritage Homes Corp.....	85,142	12,681,901
	MGM Resorts International.....	365,526	18,557,755
*	Modine Manufacturing Co.....	108,068	4,059,034
*	Mohawk Industries, Inc.....	69,893	7,432,422
#	Monarch Casino & Resort, Inc.....	6,425	445,381

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#	Monro, Inc.....	66,665	\$ 2,443,272
*	Motorcar Parts of America, Inc.....	45,481	407,965
	Movado Group, Inc.....	29,224	838,729
	Murphy USA, Inc.....	54,583	16,758,619
	Nathan's Famous, Inc.....	8,181	655,298
#*	National Vision Holdings, Inc.....	69,231	1,497,467
#*	Nautilus, Inc.....	10,069	11,781
	Newell Brands, Inc.....	368,073	4,107,695
	NIKE, Inc., Class B.....	667,223	73,654,747
	Nobility Homes, Inc.....	1,105	30,719
*	Noodles & Co.....	11,233	41,000
	Nordstrom, Inc.....	143,257	3,310,669
*	Norwegian Cruise Line Holdings Ltd.....	38,791	856,117
*	NVR, Inc.....	4,300	27,117,692
*	ODP Corp.....	104,503	5,212,610
*	Ollie's Bargain Outlet Holdings, Inc.....	106,876	7,789,123
#*	ONE Group Hospitality, Inc.....	4,643	34,219
*	OneSpaWorld Holdings Ltd.....	22,326	286,777
#*	OneWater Marine, Inc., Class A.....	677	25,489
*	O'Reilly Automotive, Inc.....	33,296	30,825,104
#*	Overstock.com, Inc.....	109,009	3,975,558
	Oxford Industries, Inc.....	36,978	3,988,077
#	Papa John's International, Inc.....	52,319	4,326,781
	Patrick Industries, Inc.....	58,494	5,062,656
#*	Penn Entertainment, Inc.....	120,323	3,163,292
#	Penske Automotive Group, Inc.....	160,308	25,876,917
*	Perdoceo Education Corp.....	151,914	2,028,052
#*	Petco Health & Wellness Co., Inc., Class A.....	6,641	54,191
#	PetMed Express, Inc.....	20,292	297,278
*	Phinia, Inc.....	82,276	2,334,170
#*	Planet Fitness, Inc., Class A.....	118,732	8,019,159
*	Playa Hotels & Resorts NV.....	304,655	2,485,985
*	PlayAGS, Inc.....	13,971	92,488
#	Polaris, Inc.....	118,376	16,080,196
#	Pool Corp.....	39,521	15,205,310
#*	Potbelly Corp.....	29,197	278,831
	PulteGroup, Inc.....	485,426	40,965,100
#	Purple Innovation, Inc.....	29,038	90,599
	PVH Corp.....	95,162	8,530,322
#	Ralph Lauren Corp.....	68,632	9,013,441
	RCI Hospitality Holdings, Inc.....	8,400	585,900
#	Red Rock Resorts, Inc., Class A.....	96,885	4,698,923
#*	Revolve Group, Inc.....	26,597	524,493
#*	RH.....	25,398	9,858,742
#*	Rivian Automotive, Inc., Class A.....	234,264	6,475,057
#	Rocky Brands, Inc.....	11,872	238,865
	Ross Stores, Inc.....	289,586	33,198,139
#*	Royal Caribbean Cruises Ltd.....	138,040	15,061,544
*	Sally Beauty Holdings, Inc.....	189,609	2,269,620
*	SeaWorld Entertainment, Inc.....	100,649	5,572,935
	Service Corp. International.....	257,961	17,193,101
*	Shake Shack, Inc., Class A.....	36,561	2,839,327
#	Shoe Carnival, Inc.....	61,692	1,641,624
#	Signet Jewelers Ltd.....	107,623	8,662,575
#*	Six Flags Entertainment Corp.....	56,094	1,340,647
*	Skechers USA, Inc., Class A.....	211,628	11,762,284
*	Skyline Champion Corp.....	96,528	6,724,141
#*	Sleep Number Corp.....	40,053	1,109,068
#	Smith & Wesson Brands, Inc.....	147,843	1,882,041

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Wynn Resorts Ltd.....	69,330	\$ 7,555,583
#* XPEL, Inc.....	3,182	258,474
#* YETI Holdings, Inc.....	52,487	2,235,946
Yum! Brands, Inc.....	172,941	23,808,787
* Zumiez, Inc.....	40,200	758,172
TOTAL CONSUMER DISCRETIONARY.....		<u>3,525,924,923</u>
CONSUMER STAPLES — (6.1%)		
Albertsons Cos., Inc., Class A.....	138,145	3,001,891
# Alico, Inc.....	13,291	344,237
Altria Group, Inc.....	902,999	41,014,215
Andersons, Inc.....	71,610	3,496,000
Archer-Daniels-Midland Co.....	340,773	28,952,074
B&G Foods, Inc.....	65,409	867,323
* BellRing Brands, Inc.....	199,439	7,169,832
#* BJ's Wholesale Club Holdings, Inc.....	191,460	12,695,713
* Boston Beer Co., Inc., Class A.....	12,086	4,489,224
#* Bridgford Foods Corp.....	5,919	69,963
# Brown-Forman Corp., Class A.....	54,490	3,918,376
# Brown-Forman Corp., Class B.....	225,181	15,897,779
Bunge Ltd.....	177,291	19,266,213
# Calavo Growers, Inc.....	22,969	866,620
# Cal-Maine Foods, Inc.....	80,115	3,700,512
Campbell Soup Co.....	377,432	17,293,934
Casey's General Stores, Inc.....	68,526	17,313,779
#* Celsius Holdings, Inc.....	23,319	3,374,259
#* Central Garden & Pet Co.....	25,073	1,014,955
* Central Garden & Pet Co., Class A.....	89,901	3,436,016
#* Chefs' Warehouse, Inc.....	65,464	2,378,962
Church & Dwight Co., Inc.....	176,491	16,884,894
Clorox Co.....	106,669	16,158,220
Coca-Cola Co.....	2,283,694	141,429,169
Coca-Cola Consolidated, Inc.....	17,084	10,821,176
Colgate-Palmolive Co.....	471,504	35,956,895
Conagra Brands, Inc.....	427,115	14,013,643
Constellation Brands, Inc., Class A.....	70,197	19,149,742
Costco Wholesale Corp.....	254,393	142,630,523
* Coty, Inc., Class A.....	837,965	10,089,099
* Darling Ingredients, Inc.....	289,662	20,059,094
Dollar General Corp.....	147,104	24,839,981
* Dollar Tree, Inc.....	218,497	33,720,642
* Duckhorn Portfolio, Inc.....	90,669	1,140,616
Edgewell Personal Care Co.....	68,479	2,698,757
* elf Beauty, Inc.....	84,378	9,848,600
# Energizer Holdings, Inc.....	69,185	2,469,905
Estee Lauder Cos., Inc., Class A.....	123,536	22,236,480
#* Farmer Bros Co.....	49,522	148,566
# Flowers Foods, Inc.....	395,981	9,784,691
Fresh Del Monte Produce, Inc.....	87,294	2,320,275
#* Fresh Market, Inc.....	23,061	0
#* Freshpet, Inc.....	28,301	2,081,256
General Mills, Inc.....	371,874	27,793,863
* Grocery Outlet Holding Corp.....	27,285	912,683
* Hain Celestial Group, Inc.....	95,843	1,214,331
#* Herbalife Ltd.....	66,081	1,073,155
Hershey Co.....	110,231	25,497,533
#* Honest Co., Inc.....	2,363	3,568
# Hormel Foods Corp.....	395,113	16,152,219
* Hostess Brands, Inc.....	293,717	7,060,957

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	36,506	\$ 3,095,709
	133,515	14,854,879
	49,667	7,428,197
#	24,949	3,999,824
	105,829	15,943,139
	23,822	2,594,454
	364,883	24,407,024
	326,838	11,115,760
	198,892	25,676,957
	354,517	12,826,425
	1,272,898	61,913,759
	125,502	13,005,772
	47,202	9,092,521
#	11,327	57,315
*	13,678	89,181
	29,721	461,270
#	519	5,994
	176,036	15,751,701
	8,596	757,394
#	18,566	1,891,690
#	33,440	3,812,494
#*	8,825	102,547
	193,004	13,465,889
	577,565	42,814,893
*	300,184	17,257,578
#*	92,365	4,881,490
*	9,699	69,833
	41,185	512,753
	13,193	76,783
*	34,510	481,415
	34,394	1,010,840
	9,075	569,638
	977,554	183,252,273
*	229,098	13,690,897
	747,106	74,501,410
*	248,664	6,159,407
*	145,511	12,412,088
	48,994	3,808,304
	1,498,080	234,149,904
#	11,216	310,459
*	5,266	31,175
	636	2,292,780
#*	18,887	728,377
*»	1,493	56,644
*	140,141	5,424,858
*»	8,800	156,640
	79,429	1,782,387
#	71,666	5,619,331
#*	237,033	9,303,545
	342,238	26,116,182
	313,394	42,768,879
#*	4,721	28,184
#	41,806	1,457,357
*	70,395	3,633,086
	27,251	649,936
	226,110	12,598,849
*	333,333	14,243,319
*	129,013	2,683,470
#	1,741	14,276

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	48,395	\$ 2,447,335
#*	36,917	2,396,282
#	199,021	2,611,156
	19,532	454,705
*	6,185	72,365
#	336,179	10,075,285
	911,334	145,685,853
#	16,578	3,804,651
#	54,171	3,593,704
*	1,200	4,860
*	1,470	8,820
TOTAL CONSUMER STAPLES.....		<u>1,947,806,561</u>
ENERGY — (6.4%)		
	3,234	111,993
#*	22,815	167,462
	549,609	6,562,332
*	447,117	11,960,380
	185,025	7,491,662
	473,845	5,525,033
	112,433	1,583,057
	514,966	18,430,633
*	5,434	45,537
#*	206,255	833,270
	204,582	1,595,740
*	22,577	694,694
#	57,555	2,922,643
#	91,691	4,891,715
#*	94,004	3,530,790
*	1,757	66,063
#	306,633	10,916,135
	148,356	24,012,902
#	145,694	12,287,832
	1,727,266	282,684,354
	39,902	6,258,230
	1,009	75,534
*	398,447	1,964,344
#*	455,989	9,302,176
#	524,228	6,683,907
	1,164,407	137,073,992
	67,479	5,028,535
#	31,533	819,543
	1,383,865	38,111,642
#	163,912	6,022,127
	176,379	4,866,297
*	74,218	6,524,504
	823,451	44,466,354
	372,797	3,672,050
	236,323	34,815,104
*	27,891	526,024
	88,547	2,633,388
#*	54,561	1,412,584
*	98,861	5,291,041
	6,208	17,569
	621,388	7,208,101
	500,872	66,380,566
	60,463	365,197
#	355,009	14,974,280
	529,344	5,489,297

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
ENERGY — (Continued)			
#	Evolution Petroleum Corp.....	88,922	\$ 830,532
*	Expro Group Holdings NV.....	46,242	1,026,110
	Exxon Mobil Corp.....	4,163,530	446,496,957
*	Forum Energy Technologies, Inc.....	12,221	332,533
*	Geospace Technologies Corp.....	24,656	197,495
#*	Green Plains, Inc.....	107,141	3,804,577
*	Gulf Island Fabrication, Inc.....	60,071	203,641
*	Gulfport Energy Corp.....	5,891	603,533
*	Hallador Energy Co.....	3,100	28,582
	Halliburton Co.....	843,384	32,959,447
*	Helix Energy Solutions Group, Inc.....	314,494	3,019,142
	Helmerich & Payne, Inc.....	177,219	7,934,095
	Hess Corp.....	230,914	35,036,581
	HF Sinclair Corp.....	415,328	21,634,436
*	Independence Contract Drilling, Inc.....	2,220	7,015
	International Seaways, Inc.....	81,417	3,491,975
	Kinder Morgan, Inc.....	1,176,795	20,841,039
*	Kosmos Energy Ltd.....	903,906	6,417,733
	Liberty Energy, Inc.....	268,637	4,424,451
#	Magnolia Oil & Gas Corp., Class A.....	290,519	6,434,996
#*	Mammoth Energy Services, Inc.....	9,845	48,142
	Marathon Oil Corp.....	987,021	25,929,042
	Marathon Petroleum Corp.....	529,963	70,495,678
	Matador Resources Co.....	308,984	17,188,780
	Mexco Energy Corp.....	5,900	77,055
	Murphy Oil Corp.....	319,973	13,845,232
#*	Nabors Industries Ltd.....	17,056	2,089,189
	NACCO Industries, Inc., Class A.....	9,631	356,251
*	Natural Gas Services Group, Inc.....	32,924	338,788
*	NCS Multistage Holdings, Inc.....	343	6,723
#	New Fortress Energy, Inc.....	28,203	805,196
*	Newpark Resources, Inc.....	153,300	846,216
*	NexTier Oilfield Solutions, Inc.....	416,239	4,961,569
#*	Nine Energy Service, Inc.....	42,943	216,003
#*	Noble Corp. PLC.....	6,988	365,263
#	Nordic American Tankers Ltd.....	430,693	1,890,742
#	Northern Oil & Gas, Inc.....	34,022	1,339,446
	NOV, Inc.....	258,950	5,199,716
	Occidental Petroleum Corp.....	922,464	58,235,152
*	Oceaneering International, Inc.....	224,425	5,038,341
*	Oil States International, Inc.....	132,902	1,068,532
	ONEOK, Inc.....	489,308	32,803,208
*	Overseas Shipholding Group, Inc., Class A.....	168,614	689,631
#	Ovintiv, Inc.....	339,853	15,663,825
*	Par Pacific Holdings, Inc.....	144,279	4,541,903
	Patterson-UTI Energy, Inc.....	411,672	6,520,885
	PBF Energy, Inc., Class A.....	269,035	12,763,020
	PDC Energy, Inc.....	243,716	18,495,607
#	Peabody Energy Corp.....	220,118	4,939,448
#	Permian Resources Corp.....	449,928	5,259,658
	Phillips 66.....	302,239	33,714,760
#	PHX Minerals, Inc.....	45,060	145,544
	Pioneer Natural Resources Co.....	241,378	54,471,773
*	PrimeEnergy Resources Corp.....	2,614	251,362
*	ProPetro Holding Corp.....	140,246	1,464,168
	Range Resources Corp.....	527,402	16,576,245
*	Ranger Energy Services, Inc.....	10,562	110,901
*	REX American Resources Corp.....	36,643	1,356,524
	Riley Exploration Permian, Inc.....	675	25,279

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
#	RPC, Inc.....	357,479
	SandRidge Energy, Inc.....	36,068
	Schlumberger NV.....	744,980
	Scorpio Tankers, Inc.....	136,240
*	SEACOR Marine Holdings, Inc.....	53,419
	Select Water Solutions, Inc., Class A.....	216,498
	SFL Corp. Ltd.....	297,357
	Sitio Royalties Corp., Class A.....	18,711
	SM Energy Co.....	226,892
	Solaris Oilfield Infrastructure, Inc., Class A.....	33,739
	Southwestern Energy Co.....	1,573,173
#*	Stabilis Solutions, Inc.....	2,642
*	Talos Energy, Inc.....	139,160
	Targa Resources Corp.....	242,766
*	TechnipFMC PLC.....	402,110
*	Teekay Corp.....	94,115
	Teekay Tankers Ltd., Class A.....	76,429
*	TETRA Technologies, Inc.....	142,621
#	Texas Pacific Land Corp.....	861
*	Tidewater, Inc.....	75,480
#*	Transocean Ltd.....	684,728
*	U.S. Silica Holdings, Inc.....	197,884
*	Valaris Ltd.....	47,787
	Valero Energy Corp.....	416,054
#*	Vital Energy, Inc.....	39,305
	Vitesse Energy, Inc.....	45,874
#*	W&T Offshore, Inc.....	141,948
*	Weatherford International PLC.....	64,453
	Williams Cos., Inc.....	815,228
#	World Kinect Corp.....	133,306
TOTAL ENERGY.....		<u>2,046,670,601</u>
FINANCIALS — (13.9%)		
	1st Source Corp.....	55,413
#*	Acacia Research Corp.....	102,293
	ACNB Corp.....	13,445
	Affiliated Managers Group, Inc.....	63,392
#*	Affinity Bancshares, Inc.....	8,297
*	Affirm Holdings, Inc.....	60,504
	Aflac, Inc.....	377,662
	Alerus Financial Corp.....	1,542
	Allstate Corp.....	245,952
	Ally Financial, Inc.....	528,777
#	Amalgamated Financial Corp.....	11,025
#	A-Mark Precious Metals, Inc.....	52,476
*	Ambac Financial Group, Inc.....	104,587
	Amerant Bancorp, Inc.....	2,391
*	American Equity Investment Life Holding Co.....	166,321
	American Express Co.....	432,393
	American Financial Group, Inc.....	120,375
	American International Group, Inc.....	641,194
#	American National Bankshares, Inc.....	18,634
	Ameriprise Financial, Inc.....	123,211
	Ameris Bancorp.....	126,400
	AMERISAFE, Inc.....	35,426
	AmeriServ Financial, Inc.....	8,436
#	Ames National Corp.....	13,560
	Aon PLC, Class A.....	113,269
	Apollo Global Management, Inc.....	156,296

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Arch Capital Group Ltd.....	372,851	\$ 28,966,794
Ares Management Corp., Class A.....	81,043	8,041,086
Argo Group International Holdings Ltd.....	71,702	2,129,549
Arrow Financial Corp.....	32,152	646,898
Arthur J Gallagher & Co.....	108,845	23,379,906
# Artisan Partners Asset Management, Inc., Class A.....	91,987	3,816,541
* Ashford, Inc.....	404	3,798
* AssetMark Financial Holdings, Inc.....	8,157	243,894
Associated Banc-Corp.....	267,037	5,060,351
Associated Capital Group, Inc., Class A.....	5,637	208,851
Assurant, Inc.....	86,759	11,669,953
Assured Guaranty Ltd.....	175,467	10,489,417
* Atlantic American Corp.....	2,737	5,009
# Atlantic Union Bankshares Corp.....	131,865	4,217,043
#* Atlanticus Holdings Corp.....	22,946	933,902
Auburn National BanCorp, Inc.....	2,383	52,903
* Avantax, Inc.....	54,213	1,403,032
Axis Capital Holdings Ltd.....	137,209	7,562,960
* Axos Financial, Inc.....	116,759	5,487,673
B Riley Financial, Inc.....	4,403	244,499
Banc of California, Inc.....	91,077	1,294,204
# BancFirst Corp.....	60,430	6,036,957
* Bancorp, Inc.....	140,123	5,310,662
Bank of America Corp.....	3,912,477	125,199,264
# Bank of Hawaii Corp.....	69,691	3,981,447
Bank of Marin Bancorp.....	32,292	677,486
Bank of New York Mellon Corp.....	433,530	19,664,921
Bank of NT Butterfield & Son Ltd.....	108,289	3,479,326
# Bank of South Carolina Corp.....	5,861	83,226
Bank of the James Financial Group, Inc.....	3,363	37,094
Bank OZK.....	206,037	9,009,998
Bank7 Corp.....	944	24,978
BankFinancial Corp.....	46,849	420,236
BankUnited, Inc.....	130,833	3,904,057
Bankwell Financial Group, Inc.....	8,501	232,502
Banner Corp.....	60,370	2,874,216
Bar Harbor Bankshares.....	27,793	759,027
BayCom Corp.....	18,983	382,697
# BCB Bancorp, Inc.....	30,823	396,076
* Berkshire Hathaway, Inc., Class B.....	954,456	335,930,334
Berkshire Hills Bancorp, Inc.....	78,827	1,798,044
BGC Group, Inc., Class A.....	449,828	2,141,181
BlackRock, Inc.....	61,690	45,579,656
Blackstone, Inc.....	254,007	26,617,394
* Block, Inc.....	63,840	5,141,035
#* Blue Foundry Bancorp.....	7,785	79,485
Blue Ridge Bankshares, Inc.....	4,341	36,595
#* BM Technologies, Inc.....	9,173	27,611
BOK Financial Corp.....	78,611	7,002,668
Bread Financial Holdings, Inc.....	86,615	3,600,586
#* Bridgewater Bancshares, Inc.....	13,739	147,145
* Brighthouse Financial, Inc.....	115,004	5,995,159
Brightsphere Investment Group, Inc.....	65,502	1,393,883
Brookline Bancorp, Inc.....	155,905	1,665,065
Brown & Brown, Inc.....	264,001	18,598,870
#* BRP Group, Inc., Class A.....	4,836	120,465
Business First Bancshares, Inc.....	6,854	140,164
Byline Bancorp, Inc.....	18,261	400,829
C&F Financial Corp.....	6,412	360,547

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	219,916	\$ 5,508,896
*	110	2,034
#	2,891	177,912
	28,716	992,999
*	160,164	3,264,142
*	11,909	91,818
	3,774	76,046
	38,827	1,259,160
	262,826	30,755,899
	294,855	1,954,889
	39,170	582,850
#	129,953	4,632,824
*	4,466	65,606
*	2,116	5,819
#	21,720	824,274
	127,542	4,851,698
#	1,493	34,190
	94,710	13,229,093
*»	1	3,000
	38,481	701,893
	26,313	449,952
#	2,657	47,932
	573,157	37,885,678
	9,008	384,281
#	1,826	44,281
	227,406	46,484,060
	131,496	14,146,340
	957,858	45,651,512
#	20,589	436,487
	18,370	188,660
	430,430	13,885,672
#	1,272	14,959
#*	39,312	101,032
#	31,085	3,074,617
	28,798	525,276
	135,048	26,869,150
	43,698	1,711,214
	27,347	532,173
	184,317	4,740,633
*	9,982	450,887
	17,121	376,491
#	85,298	5,485,514
*	8,735	861,358
	21,423	229,655
	336,198	7,514,025
#*	5,103	89,200
	119,691	6,458,526
	212,404	11,295,645
#	107,858	5,805,996
	35,067	1,345,871
#	10,954	149,741
	58,923	1,206,154
*	137,807	1,765,308
	92,729	891,126
	53,098	441,244
#*	29,619	16,485,935
#*	4,591	53,577
#	96,437	10,471,129
*	59,614	2,502,596

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	CVB Financial Corp.....	243,472	\$ 4,594,317
	Diamond Hill Investment Group, Inc.....	9,734	1,766,818
	Dime Community Bancshares, Inc.....	86,499	1,937,578
	Discover Financial Services.....	421,358	44,474,337
	Donegal Group, Inc., Class A.....	102,385	1,491,749
#	Donegal Group, Inc., Class B.....	2,147	27,997
#*	Donnelley Financial Solutions, Inc.....	79,822	3,775,581
	Eagle Bancorp Montana, Inc.....	10,879	143,385
	Eagle Bancorp, Inc.....	37,621	1,042,102
	East West Bancorp, Inc.....	221,520	13,780,759
	Eastern Bankshares, Inc.....	3,900	55,068
*	eHealth, Inc.....	46,257	349,703
	Employers Holdings, Inc.....	66,819	2,581,218
#*	Encore Capital Group, Inc.....	75,940	4,062,790
*	Enova International, Inc.....	84,162	4,636,485
*	Enstar Group Ltd.....	32,164	8,230,124
	Enterprise Bancorp, Inc.....	12,463	396,822
	Enterprise Financial Services Corp.....	68,390	2,803,990
	Equitable Holdings, Inc.....	555,768	15,944,984
	Equity Bancshares, Inc., Class A.....	28,778	781,610
	Erie Indemnity Co., Class A.....	49,374	10,959,053
	Esquire Financial Holdings, Inc.....	11,402	569,473
	ESSA Bancorp, Inc.....	9,594	159,452
	Essent Group Ltd.....	161,779	8,024,238
*	Euronet Worldwide, Inc.....	71,012	6,239,824
	Evans Bancorp, Inc.....	8,786	261,120
	Evercore, Inc., Class A.....	90,797	12,263,043
	Everest Group Ltd.....	42,252	15,232,269
	EVERTEC, Inc.....	112,423	4,421,597
#*	EZCORP, Inc., Class A.....	166,208	1,505,844
#	F&G Annuities & Life, Inc.....	36,363	952,711
	FactSet Research Systems, Inc.....	32,638	14,198,836
#	Farmers & Merchants Bancorp, Inc.....	1,121	23,900
	Farmers National Banc Corp.....	27,473	377,754
	FB Financial Corp.....	83,939	2,973,119
	Federal Agricultural Mortgage Corp., Class A.....	1,374	181,382
	Federal Agricultural Mortgage Corp., Class C.....	20,856	3,352,602
	Federated Hermes, Inc.....	209,546	7,088,941
*	FFBW, Inc.....	6,731	76,733
#	Fidelity D&D Bancorp, Inc.....	1,322	67,078
	Fidelity National Financial, Inc.....	428,448	16,782,308
	Fidelity National Information Services, Inc.....	302,460	18,262,535
	Fifth Third Bancorp.....	628,365	18,285,421
	Financial Institutions, Inc.....	46,240	886,883
	Finward Bancorp.....	1,270	31,306
*	Finwise Bancorp.....	4,371	43,273
	First American Financial Corp.....	184,793	11,712,180
#	First Bancorp.....	89,465	2,959,502
	First BanCorp.....	464,247	6,894,068
	First Bancorp, Inc.....	21,518	567,860
#	First Bancshares, Inc.....	22,380	700,718
#	First Bank.....	31,328	391,600
	First Busey Corp.....	98,988	2,144,080
	First Business Financial Services, Inc.....	16,313	554,479
#	First Capital, Inc.....	3,880	145,500
	First Citizens BancShares, Inc., Class A.....	21,001	30,058,731
	First Commonwealth Financial Corp.....	235,442	3,399,782
#	First Community Bankshares, Inc.....	44,077	1,482,310
	First Community Corp.....	13,022	257,185

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	193,322	\$ 4,463,805
#	206,746	6,737,852
	18,579	709,904
	14,137	171,058
#	74,919	547,658
	139,370	2,883,565
	699,778	9,537,974
	18,211	410,476
	90,331	2,595,210
	105,193	3,378,799
	32,619	998,468
#	1,287	21,609
	19,278	262,181
#	39,661	552,874
#	2,715	50,228
*	23	184
	5,297	47,832
	12,304	211,137
*	526	10,909
	72,932	6,948,961
*	253,288	31,967,478
*	89,206	22,204,265
	59,374	936,922
#*	19,798	675,904
	582,553	7,450,853
#	17,421	111,320
#	4,397	130,019
#	363,500	10,628,740
	18,178	563,518
	278,888	3,988,098
#*	1,542	19,830
*	182,172	1,067,528
	51,684	1,522,611
#	181,689	5,941,230
	149,441	16,475,870
	122,436	13,733,646
	176,078	62,660,878
#*	2,415	161,491
	26,148	1,446,769
*	112,331	2,196,071
	27,319	401,589
*	31,768	326,575
#	14,621	464,802
#*	5,615	26,503
#	33,872	2,995,301
	148,370	6,529,764
	59,915	1,138,385
	69,351	7,869,951
	70,532	739,881
	430,639	30,954,331
#	11,816	207,371
	930	18,451
#	21,758	1,366,620
	74,509	2,558,639
#	13,944	97,747
	99,939	959,414
	68,512	1,285,285
*	5,934	22,609
	45,450	204,980

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	173,804	\$ 5,375,758
#	4,610	1,025,494
	6,890	139,523
	14,364	511,646
#	305,401	7,424,298
#	2,148	33,294
	49,402	454,498
	761	18,500
	313,625	3,405,967
	84,804	2,555,145
	74,550	923,674
	85,808	8,567,929
	1,405,113	17,198,583
*	1,200	30,012
#*	1,000	15,930
#	2,855	44,338
	77,585	4,674,496
	45,334	936,600
	69,383	3,113,215
	49,433	4,316,984
	226,479	25,999,789
	131,276	6,516,541
*	14,436	349,784
	300,238	5,043,998
	18,897	280,620
	3,752	587,376
	72,297	12,114,808
	1,878	62,012
	49,314	911,816
	247,319	7,258,813
	389,778	14,339,933
	2,201,688	347,778,636
	198,330	1,703,655
	113,628	5,791,619
	6,958	44,114
	731,747	9,007,806
	16,836	19,193
	25,262	9,413,379
	223,300	13,259,554
	2,985	32,656
#	114,981	1,737,363
	53,667	2,975,298
	7,229	153,255
	118,315	4,152,856
#	24,728	433,482
*	139,363	1,169,256
#*	17,549	428,196
	147,404	4,133,208
#	77,918	2,950,755
	227,665	14,263,212
	88,990	20,410,746
	12,111	124,743
	122,315	17,106,976
	68,654	676,242
#	5,872	66,177
#*	184,895	360,545
	901	21,507
*	10,873	15,762,697
	27,070	7,287,785

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Marqeta, Inc., Class A	63,857	\$ 356,322
Marsh & McLennan Cos., Inc.....	310,585	58,520,426
Mastercard, Inc., Class A.....	579,715	228,570,030
* MBIA, Inc.....	296,282	2,589,505
Mercantile Bank Corp.....	27,961	981,990
Merchants Bancorp.....	3,251	102,764
Mercury General Corp.....	51,637	1,661,679
Meridian Corp.....	2,368	28,179
MetLife, Inc.....	297,190	18,714,054
Metrocity Bankshares, Inc.....	651	13,957
#* Metropolitan Bank Holding Corp.....	6,059	274,412
MGIC Investment Corp.....	174,562	2,922,168
Mid Penn Bancorp, Inc.....	2,366	55,601
# Middlefield Banc Corp.....	11,702	342,401
Midland States Bancorp, Inc.....	38,617	904,796
Mid-Southern Bancorp, Inc.....	362	4,630
* Midwest Holding, Inc.....	1,003	26,630
MidWestOne Financial Group, Inc.....	22,738	557,763
# Moelis & Co., Class A.....	94,582	4,618,439
Moody's Corp.....	105,554	37,234,173
Morgan Stanley.....	934,894	85,598,895
# Morningstar, Inc.....	65,738	15,151,294
* Mr Cooper Group, Inc.....	20,870	1,209,834
MSCI, Inc.....	45,780	25,091,102
MVB Financial Corp.....	21,074	539,284
Nasdaq, Inc.....	376,167	18,992,672
National Bank Holdings Corp., Class A.....	81,659	2,805,803
# National Bankshares, Inc.....	4,012	119,437
National Western Life Group, Inc., Class A.....	7,419	3,128,370
Navient Corp.....	431,770	8,220,901
NBT Bancorp, Inc.....	91,366	3,398,815
Nelnet, Inc., Class A.....	64,519	6,366,735
* NerdWallet, Inc., Class A.....	31,716	355,536
# New York Community Bancorp, Inc.....	2,230,478	30,936,730
* NI Holdings, Inc.....	15,846	220,735
* Nicholas Financial, Inc.....	9,629	47,182
# Nicolet Bankshares, Inc.....	23,115	1,933,570
* NMI Holdings, Inc., Class A.....	135,194	3,611,032
Northeast Bank.....	16,291	776,103
# Northeast Community Bancorp, Inc.....	2,484	40,216
Northern Trust Corp.....	182,233	14,600,508
Northfield Bancorp, Inc.....	116,786	1,422,453
Northrim BanCorp, Inc.....	8,802	420,736
# Northwest Bancshares, Inc.....	259,569	3,208,273
# Norwood Financial Corp.....	6,580	209,573
# Oak Valley Bancorp.....	8,602	235,609
OceanFirst Financial Corp.....	95,755	1,783,916
# Oconee Federal Financial Corp.....	84	1,136
#* Ocwen Financial Corp.....	2,871	96,925
OFG Bancorp.....	110,128	3,688,187
Ohio Valley Banc Corp.....	5,972	146,195
Old National Bancorp.....	467,648	7,964,045
# Old Point Financial Corp.....	2,092	44,350
Old Republic International Corp.....	490,431	13,521,183
Old Second Bancorp, Inc.....	36,292	580,309
# OneMain Holdings, Inc.....	273,435	12,435,824
OP Bancorp.....	4,251	41,617
* Open Lending Corp., Class A.....	51,007	575,869
* Oportun Financial Corp.....	7,685	47,263

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	13,697	\$ 521,993
#*	1,636	5,153
#	232	10,449
#	4,482	146,113
	21,101	493,763
*	35,208	264,764
	163,217	4,168,562
#	172,640	1,605,552
*	14,434	874,123
#	26,721	2,979,926
	25,939	514,630
#	4,141	64,020
	76,339	3,966,574
*	1,773	16,648
*	17,350	92,302
*	414,542	31,430,574
*	68,099	819,231
#	4,911	80,148
	35,689	1,043,189
	12,528	337,880
	51,088	3,843,350
	12,672	279,798
	68,541	1,930,800
	1,710	78,985
	115,311	8,752,105
*	6,061	59,580
	33,328	4,877,886
#	17,282	1,370,635
#	9,875	357,278
	220,907	30,239,959
#*	42,866	395,653
	150,766	10,938,073
*	68,872	1,643,286
	32,744	2,163,724
	70,766	1,532,792
	94,923	20,190,122
	54,303	516,422
#	9,863	295,002
	304,082	24,287,029
	46,970	789,096
*	117,289	4,759,588
	220,073	27,724,797
	137,841	8,728,092
	24,763	239,211
	15,953	227,649
	127,538	2,364,555
	437,006	42,166,709
	34,869	1,786,339
	139,181	3,748,144
	225,121	24,779,068
	13,820	202,739
	1,038	50,872
	26,063	846,787
	862,555	17,570,245
	76,308	10,709,828
#*	15,848	305,549
	62,334	11,641,498
	110,679	3,424,408
#*	19,812	165,430

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	31,833	\$ 1,458,906
*	1,451	10,157
	7,052	83,143
	50,627	285,536
	70,993	9,471,176
*	20,796	267,437
#*	35,617	389,294
	134,834	53,193,361
	69,132	2,183,189
#*	41,559	64,001
	35,812	2,578,464
#	8,628	238,392
	70,470	1,724,401
	9,865	135,644
	56,533	1,396,930
*	24,732	211,211
	218,654	13,773,015
	107,139	11,055,673
#	95,897	5,723,133
#*	19,923	1,374,488
	57,986	690,033
	32,980	694,559
	14,147	294,823
	137,659	2,779,335
*	284,802	2,660,051
	933,030	15,096,425
	13,209	331,810
#	3,278	121,286
	4,885	131,162
#*	13,609	410,720
	8,071	387,973
	1,599	40,215
#	65,139	2,163,266
#	125,099	9,716,439
	268,594	19,456,949
#	64,795	1,610,804
	4,250	119,298
#*	16,211	96,293
	51,847	2,443,549
	184,922	11,749,944
#	55,906	2,672,866
*	34,586	3,182,258
	8,032	181,202
#	8,370	150,660
	525,919	18,165,242
	250,435	8,489,746
#	174,833	21,549,916
	19,133	226,439
*	90,150	5,756,077
#	231,815	3,363,636
*	857	17,723
	15,487	484,588
	80,023	1,181,940
#*	58,407	1,289,042
#	26,586	1,599,414
	129,619	3,276,768
	5,364	438,722
	284,421	49,093,909
	60,877	2,275,582

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Triumph Financial, Inc.....	58,000	\$ 4,112,780
Truist Financial Corp.....	651,966	21,658,311
#* Trupanion, Inc.....	8,654	266,976
TrustCo Bank Corp. NY.....	38,923	1,182,870
Trustmark Corp.....	114,642	3,010,499
U.S. Bancorp.....	732,968	29,084,170
U.S. Global Investors, Inc., Class A.....	2,359	7,525
# UMB Financial Corp.....	80,523	5,717,133
Union Bankshares, Inc.....	863	19,823
# United Bancorp, Inc.....	5,663	68,749
United Bancshares, Inc.....	3,436	62,879
United Bankshares, Inc.....	238,391	7,971,795
# United Community Banks, Inc.....	175,219	5,093,616
United Fire Group, Inc.....	43,921	1,055,861
United Security Bancshares.....	37,644	280,071
Unity Bancorp, Inc.....	24,003	636,560
Universal Insurance Holdings, Inc.....	92,240	1,432,487
Univest Financial Corp.....	62,218	1,213,251
Unum Group.....	281,779	13,697,277
# Valley National Bancorp.....	704,111	7,224,179
# Value Line, Inc.....	6,620	354,633
#* Velocity Financial, Inc.....	6,035	74,713
Veritex Holdings, Inc.....	50,474	1,085,696
Victory Capital Holdings, Inc., Class A.....	10,266	340,421
Virginia National Bankshares Corp.....	1,583	57,352
Virtu Financial, Inc., Class A.....	138,862	2,577,279
Virtus Investment Partners, Inc.....	18,144	3,732,765
# Visa, Inc., Class A.....	913,551	217,178,479
# Voya Financial, Inc.....	182,238	13,532,994
W R Berkley Corp.....	263,688	16,266,913
# Walker & Dunlop, Inc.....	78,369	7,130,012
Washington Federal, Inc.....	160,091	4,969,225
Washington Trust Bancorp, Inc.....	26,017	834,105
Waterstone Financial, Inc.....	52,934	738,429
Webster Financial Corp.....	295,129	13,965,504
Wells Fargo & Co.....	1,789,576	82,606,828
WesBanco, Inc.....	117,393	3,288,178
# West BanCorp, Inc.....	34,487	691,809
Westamerica BanCorp.....	46,369	2,280,891
Western Alliance Bancorp.....	177,448	9,218,424
Western New England Bancorp, Inc.....	69,620	465,758
Western Union Co.....	339,451	4,134,513
Westwood Holdings Group, Inc.....	22,092	258,476
* WEX, Inc.....	49,920	9,452,352
White Mountains Insurance Group Ltd.....	6,648	10,284,589
Willis Towers Watson PLC.....	87,059	18,398,178
Wintrust Financial Corp.....	100,877	8,509,984
# WisdomTree, Inc.....	120,331	837,504
#* World Acceptance Corp.....	18,404	2,905,808
WSFS Financial Corp.....	121,531	5,316,981
WVS Financial Corp.....	803	9,973
Zions Bancorp NA.....	173,621	6,641,003
TOTAL FINANCIALS.....		4,440,137,832
HEALTH CARE — (11.2%)		
#* 10X Genomics, Inc., Class A.....	8,507	535,771
* 2seventy bio, Inc.....	10,816	82,093
#* 89bio, Inc.....	6,050	95,832
Abbott Laboratories.....	735,714	81,907,040

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
AbbVie, Inc.....	1,217,399	\$182,098,542
#* AC Immune SA.....	4,792	14,376
* Acadia Healthcare Co., Inc.....	172,761	13,653,302
* Accolade, Inc.....	98,286	1,476,256
#* Accuray, Inc.....	69,870	297,646
#† Achillion Pharmaceuticals, Inc.....	281,426	75,985
#* Acumen Pharmaceuticals, Inc.....	1,866	13,808
* Acurx Pharmaceuticals, Inc.....	1,403	2,848
#* Adaptive Biotechnologies Corp.....	59,001	497,968
* Addus HomeCare Corp.....	32,700	2,994,339
#* Adicet Bio, Inc.....	5,069	13,534
† Aduro Biotech, Inc.....	7,016	17,400
Agilent Technologies, Inc.....	156,191	19,019,378
#* Agiliti, Inc.....	7,532	129,324
#* agilon health, Inc.....	63,729	1,220,410
#* Agios Pharmaceuticals, Inc.....	123,242	3,268,378
#* Akero Therapeutics, Inc.....	29,496	1,280,126
>† Albireo Pharma, Inc.....	28,723	46,531
#* Aldeyra Therapeutics, Inc.....	11,609	94,207
#* Alector, Inc.....	18,050	123,823
* Align Technology, Inc.....	26,587	10,046,961
* Alkermes PLC.....	93,819	2,747,020
* Allakos, Inc.....	27,431	147,579
#* Allogene Therapeutics, Inc.....	106,812	529,788
* Alnylam Pharmaceuticals, Inc.....	30,629	5,984,907
#* Alpine Immune Sciences, Inc.....	6,024	75,541
* Altimune, Inc.....	29,511	97,681
*,» Amedisys, Inc.....	51,154	4,646,829
* American Shared Hospital Services.....	797	2,048
* American Well Corp., Class A.....	114,410	280,305
AmerisourceBergen Corp.....	149,912	28,018,553
Amgen, Inc.....	375,293	87,874,856
* AMN Healthcare Services, Inc.....	100,858	10,806,935
* Amneal Pharmaceuticals, Inc.....	16,460	52,672
* Amphastar Pharmaceuticals, Inc.....	84,821	5,147,787
#* AnaptysBio, Inc.....	42,502	837,714
* AngioDynamics, Inc.....	76,695	666,480
* ANI Pharmaceuticals, Inc.....	26,448	1,389,842
* Anika Therapeutics, Inc.....	30,372	708,579
#* Anixa Biosciences, Inc.....	3,561	12,784
#* Annovis Bio, Inc.....	1,232	16,989
* Apellis Pharmaceuticals, Inc.....	6,764	174,173
#* Apollo Medical Holdings, Inc.....	15,608	571,721
#* Apyx Medical Corp.....	40,080	224,047
* Arcturus Therapeutics Holdings, Inc.....	16,616	580,895
* Arcus Biosciences, Inc.....	32,923	655,168
* Arrowhead Pharmaceuticals, Inc.....	6,833	235,875
#* ARS Pharmaceuticals, Inc.....	7,081	52,045
#* Artivion, Inc.....	68,453	1,192,451
#* Athira Pharma, Inc.....	18,933	55,284
* AtriCure, Inc.....	50,051	2,770,323
Atrion Corp.....	2,868	1,607,830
* Avanos Medical, Inc.....	82,054	2,007,861
* Avantor, Inc.....	264,105	5,432,640
* Avid Bioservices, Inc.....	29,561	374,242
#* Avidity Biosciences, Inc.....	111,904	1,064,207
#* Avita Medical, Inc.....	2,421	49,025
* Axogen, Inc.....	100	864
* Axonics, Inc.....	21,494	1,297,593

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Azenta, Inc.....	57,007	\$ 2,678,189
Baxter International, Inc.....	350,220	15,840,451
#* Beam Therapeutics, Inc.....	3,095	95,543
Becton Dickinson & Co.....	114,489	31,898,925
#* Beyond Air, Inc.....	3,422	12,353
* Biogen, Inc.....	96,234	26,001,465
* BioLife Solutions, Inc.....	3,661	72,781
* BioMarin Pharmaceutical, Inc.....	94,931	8,347,283
#* Biomea Fusion, Inc.....	1,758	39,116
* Bio-Rad Laboratories, Inc., Class A.....	22,033	8,931,297
Bio-Techne Corp.....	82,412	6,873,161
#* Bioventus, Inc., Class A.....	1,448	5,242
#* Bluebird Bio, Inc.....	65,946	259,168
* Boston Scientific Corp.....	510,328	26,460,507
Bristol-Myers Squibb Co.....	1,399,024	87,005,303
#* Brookdale Senior Living, Inc.....	176,842	622,484
Bruker Corp.....	232,721	15,992,587
* C4 Therapeutics, Inc.....	15,790	61,423
#* Cara Therapeutics, Inc.....	19,014	63,317
Cardinal Health, Inc.....	216,292	19,784,229
#* CareCloud, Inc.....	7,095	23,768
#* CareDx, Inc.....	36,055	393,360
* Caribou Biosciences, Inc.....	4,587	32,981
* Castle Biosciences, Inc.....	6,994	117,849
#* Catalent, Inc.....	152,791	7,413,419
* Catalyst Pharmaceuticals, Inc.....	62,448	863,656
#* Celcuity, Inc.....	400	3,952
#* Celldex Therapeutics, Inc.....	60,497	2,139,174
* Centene Corp.....	359,764	24,496,331
#* Certara, Inc.....	34,239	666,633
* Charles River Laboratories International, Inc.....	43,208	9,053,804
Chemed Corp.....	21,936	11,430,630
* Chinook Therapeutics, Inc.....	54,163	2,122,106
Cigna Group.....	239,976	70,816,918
#* Codexis, Inc.....	8,329	29,984
#* Cogent Biosciences, Inc.....	20,505	266,360
#* Collegium Pharmaceutical, Inc.....	37,842	861,284
* Community Health Systems, Inc.....	102,009	447,820
* Computer Programs & Systems, Inc.....	24,041	630,355
# CONMED Corp.....	44,505	5,387,330
† Contra Abiomed, Inc.....	26,621	415,554
Cooper Cos., Inc.....	33,854	13,245,716
#* Corcept Therapeutics, Inc.....	127,198	3,241,005
* CorVel Corp.....	35,516	7,265,153
* Crinetics Pharmaceuticals, Inc.....	5,726	108,794
#* CRISPR Therapeutics AG.....	53,072	3,042,618
* Cross Country Healthcare, Inc.....	98,518	2,541,764
#* CryoPort, Inc.....	65,382	1,050,689
#* Cue Biopharma, Inc.....	32,229	123,115
* Cullinan Oncology, Inc.....	2,346	24,844
* Cumberland Pharmaceuticals, Inc.....	22,381	34,019
CVS Health Corp.....	859,715	64,212,113
#* Cymabay Therapeutics, Inc.....	2,917	38,067
* Danaher Corp.....	252,353	64,365,156
* DaVita, Inc.....	159,980	16,316,360
#* Decibel Therapeutics, Inc.....	5,175	15,525
* Deciphera Pharmaceuticals, Inc.....	109,592	1,481,684
#* Denali Therapeutics, Inc.....	31,143	885,396
DENTSPLY SIRONA, Inc.....	207,646	8,621,462

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
HEALTH CARE — (Continued)			
#*	Design Therapeutics, Inc.....	6,389	\$ 52,006
*	DexCom, Inc.....	104,215	12,981,020
*	Dominari Holdings, Inc.....	2,503	7,659
#*	Doximity, Inc., Class A.....	21,017	750,937
#*	Dynavax Technologies Corp.....	109,901	1,537,515
#*	Dyne Therapeutics, Inc.....	8,275	100,790
*	Eagle Pharmaceuticals, Inc.....	26,830	556,991
#*	Editas Medicine, Inc.....	182,753	1,604,571
*	Edwards Lifesciences Corp.....	221,790	18,202,305
*	Elanco Animal Health, Inc.....	325,936	3,934,048
#*	Electromed, Inc.....	5,226	53,305
	Elevance Health, Inc.....	134,124	63,256,902
	Eli Lilly & Co.....	520,601	236,639,185
	Embecta Corp.....	22,897	488,622
*	Emergent BioSolutions, Inc.....	49,588	341,165
*	Enanta Pharmaceuticals, Inc.....	24,182	458,733
	Encompass Health Corp.....	169,770	11,209,913
#*	Enhabit, Inc.....	87,568	1,202,309
*	Enovis Corp.....	72,451	4,629,619
#	Ensign Group, Inc.....	94,348	9,139,491
*	Envista Holdings Corp.....	159,544	5,489,909
#*	enVveno Medical Corp.....	4,348	21,392
#*	Enzo Biochem, Inc.....	129,310	191,379
*	Evolut Health, Inc., Class A.....	161,116	4,896,315
*	Exact Sciences Corp.....	92,947	9,066,050
*	Exagen, Inc.....	4,304	10,588
*	Exelixis, Inc.....	429,432	8,464,105
#*	Eyenovia, Inc.....	4,941	10,524
#*	Fate Therapeutics, Inc.....	58,978	243,579
#*	FONAR Corp.....	11,430	192,938
*	Fortrea Holdings, Inc.....	99,818	3,190,183
#*	Fulcrum Therapeutics, Inc.....	686	2,621
#*	Fulgent Genetics, Inc.....	30,715	1,192,663
*	Gain Therapeutics, Inc.....	3,313	13,153
*	GE HealthCare Technologies, Inc.....	245,668	19,162,104
*	Generation Bio Co.....	22,566	114,635
	Gilead Sciences, Inc.....	979,423	74,573,267
*	Glaukos Corp.....	25,813	1,991,215
#*	Globus Medical, Inc., Class A.....	111,760	6,735,775
*	GoodRx Holdings, Inc., Class A.....	16,047	148,274
*	Graphite Bio, Inc.....	1,112	2,813
*	Great Elm Group, Inc.....	32,106	62,928
*	Haemonetics Corp.....	76,775	7,081,726
*	Halozyme Therapeutics, Inc.....	85,452	3,671,018
#*	Harmony Biosciences Holdings, Inc.....	26,087	922,697
#*	Harrow Health, Inc.....	19,091	421,529
*	Harvard Bioscience, Inc.....	100,799	468,715
	HCA Healthcare, Inc.....	124,520	33,970,301
*	Health Catalyst, Inc.....	89,445	1,254,913
*	HealthEquity, Inc.....	58,633	3,983,526
	HealthStream, Inc.....	64,541	1,450,882
*	Henry Schein, Inc.....	139,654	11,003,339
#*	Hims & Hers Health, Inc.....	54,456	488,470
*	Hologic, Inc.....	269,637	21,414,571
*	Horizon Therapeutics PLC.....	138,538	13,891,205
	Humana, Inc.....	72,592	33,162,203
#*	ICU Medical, Inc.....	1,083	192,969
*	Ideaya Biosciences, Inc.....	49,303	1,102,415
*	IDEXX Laboratories, Inc.....	57,965	32,154,924

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Ikena Oncology, Inc.....	3,816	\$ 19,652
* Illumina, Inc.....	47,772	9,179,390
#* ImmuCell Corp.....	1,149	6,239
* ImmunoGen, Inc.....	120,456	2,146,526
* Immunome, Inc.....	2,913	20,857
#* ImmunoPrecise Antibodies Ltd.....	3,814	9,726
* Immunovant, Inc.....	14,787	337,587
* Inari Medical, Inc.....	9,106	519,679
* Incyte Corp.....	81,536	5,195,474
* InfuSystem Holdings, Inc.....	25,741	265,647
#* Innoviva, Inc.....	143,115	1,939,208
* Inogen, Inc.....	29,960	244,773
#* Inspire Medical Systems, Inc.....	2,120	610,157
* Insulet Corp.....	17,168	4,751,244
* Integer Holdings Corp.....	64,722	5,985,491
* Integra LifeSciences Holdings Corp.....	133,156	6,054,603
* Intellia Therapeutics, Inc.....	81,574	3,453,027
* Intuitive Surgical, Inc.....	120,861	39,207,308
* Iovance Biotherapeutics, Inc.....	77,338	561,474
* IQVIA Holdings, Inc.....	174,946	39,145,917
* iRadimed Corp.....	6,081	267,138
#* IRIDEX Corp.....	6,830	13,933
* Ironwood Pharmaceuticals, Inc.....	349,383	3,874,658
* iTeos Therapeutics, Inc.....	28,020	393,961
* Jazz Pharmaceuticals PLC.....	84,585	11,031,576
* Johnson & Johnson.....	1,572,785	263,488,671
#* Joint Corp.....	5,100	68,850
* KalVista Pharmaceuticals, Inc.....	14,786	149,339
#* Karuna Therapeutics, Inc.....	7,841	1,566,397
* Kewaunee Scientific Corp.....	3,487	52,654
#* Kiniksa Pharmaceuticals Ltd., Class A.....	6,941	130,768
#* Kodiak Sciences, Inc.....	6,525	19,510
* KORU Medical Systems, Inc.....	469	1,219
#* Krystal Biotech, Inc.....	12,583	1,624,465
* Kura Oncology, Inc.....	158,670	1,656,515
#* Kymera Therapeutics, Inc.....	7,879	172,393
* Laboratory Corp. of America Holdings.....	99,818	21,354,065
#* Lantern Pharma, Inc.....	1,951	9,033
#* Lantheus Holdings, Inc.....	115,540	9,993,055
* Larimar Therapeutics, Inc.....	4,152	17,771
* LeMaitre Vascular, Inc.....	37,067	2,343,746
* LENSAR, Inc.....	23,475	76,998
#* Lexicon Pharmaceuticals, Inc.....	7,663	15,403
#* Ligand Pharmaceuticals, Inc.....	36,814	2,463,961
* LivaNova PLC.....	66,571	3,891,075
* Lumos Pharma, Inc.....	950	3,211
#* MacroGenics, Inc.....	61,889	295,211
* Maravai LifeSciences Holdings, Inc., Class A.....	51,937	587,408
#* Marinus Pharmaceuticals, Inc.....	10,918	116,168
* Masimo Corp.....	44,429	5,433,667
* McKesson Corp.....	83,179	33,471,230
* MediciNova, Inc.....	10,012	23,829
* Medpace Holdings, Inc.....	44,057	11,153,911
* Medtronic PLC.....	485,330	42,592,561
* MeiraGTx Holdings PLC.....	22,952	144,598
* Merck & Co., Inc.....	1,532,708	163,463,308
* Merit Medical Systems, Inc.....	83,744	6,253,165
#* Merrimack Pharmaceuticals, Inc.....	26,708	320,763
# Mesa Laboratories, Inc.....	4,592	590,807

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Mettler-Toledo International, Inc.....	17,972	\$ 22,599,251
#* Milestone Pharmaceuticals, Inc.....	4,105	13,259
* Mirati Therapeutics, Inc.....	10,076	305,001
* Moderna, Inc.....	151,534	17,829,490
* ModivCare, Inc.....	28,163	1,231,850
* Molina Healthcare, Inc.....	68,555	20,874,312
#* Morphic Holding, Inc.....	28,559	1,620,152
* Myriad Genetics, Inc.....	109,901	2,456,287
National HealthCare Corp.....	27,646	1,631,667
# National Research Corp.....	21,103	905,530
#* Nautilus Biotechnology, Inc.....	4,253	13,992
* NeoGenomics, Inc.....	110,404	1,913,301
* Neurocrine Biosciences, Inc.....	60,345	6,148,552
* Nevro Corp.....	9,560	238,904
* NextCure, Inc.....	19,797	34,051
* NextGen Healthcare, Inc.....	86,497	1,438,445
#* NGM Biopharmaceuticals, Inc.....	6,940	16,448
#* Nurix Therapeutics, Inc.....	87,699	851,557
* NuVasive, Inc.....	77,502	3,193,857
#* Ocuphire Pharma, Inc.....	4,152	17,978
* Olema Pharmaceuticals, Inc.....	101,816	880,708
* Omega Therapeutics, Inc.....	7,978	44,597
* OmniAb, Inc.....	157,875	868,313
*» OmniAb, Inc.....	12,217	0
*» OmniAb, Inc.....	12,217	0
#* Omnicell, Inc.....	44,989	2,841,055
#»†† Opiant Pharmaceuticals, Inc.....	3,087	1,513
* OptimizeRx Corp.....	19,885	277,396
* Option Care Health, Inc.....	78,666	2,657,338
* OraSure Technologies, Inc.....	147,112	694,369
* Organogenesis Holdings, Inc.....	9,697	41,406
Organon & Co.....	199,633	4,387,933
* Orthofix Medical, Inc.....	74,465	1,466,216
#* OrthoPedicatrics Corp.....	19,442	811,704
#* Outset Medical, Inc.....	9,452	194,522
* Ovid therapeutics, Inc.....	23,402	84,013
* Owens & Minor, Inc.....	196,390	3,778,544
#* Pacific Biosciences of California, Inc.....	88,992	1,175,584
* Pacira BioSciences, Inc.....	43,749	1,590,276
Patterson Cos., Inc.....	126,581	4,163,249
#*†† PDL BioPharma, Inc.....	309,383	570,069
* Pediatrix Medical Group, Inc.....	181,836	2,496,608
* Pennant Group, Inc.....	57,609	661,351
#* Penumbra, Inc.....	20,139	6,109,367
Perrigo Co. PLC.....	201,558	7,385,085
* PetIQ, Inc.....	63,259	1,058,956
Pfizer, Inc.....	5,016,585	180,898,055
#* PharmaCyte Biotech, Inc.....	3,571	9,499
# Phibro Animal Health Corp., Class A.....	19,222	278,335
#* Phreesia, Inc.....	24,687	783,072
#* PMV Pharmaceuticals, Inc.....	12,147	79,441
#* Portage Biotech, Inc.....	2,313	7,448
Premier, Inc., Class A.....	168,797	4,684,117
* Prestige Consumer Healthcare, Inc.....	115,113	7,506,519
* Pro-Dex, Inc.....	7,945	143,010
* Progyny, Inc.....	10,668	445,496
* Protagonist Therapeutics, Inc.....	47,347	918,532
* Protara Therapeutics, Inc.....	3,719	9,632
#* Prothena Corp. PLC.....	92,174	6,348,023

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	5,773	\$ 28,634
* Psychemedics Corp.....	749	10,486
* Pulmonx Corp.....	4,817	17,438
* Puma Biotechnology, Inc.....	11,961	297,111
* Quanterix Corp.....	127,031	17,175,862
#* Quest Diagnostics, Inc.....	3,567	61,638
* R1 RCM, Inc.....	74,375	2,460,325
* RadNet, Inc.....	4,539	27,143
* Rallybio Corp.....	4,400	105,160
#* RAPT Therapeutics, Inc.....	4,400	105,160
* Regeneron Pharmaceuticals, Inc.....	71,165	52,798,025
* REGENXBIO, Inc.....	53,194	1,010,686
#* Relay Therapeutics, Inc.....	68,140	858,564
#* Reneo Pharmaceuticals, Inc.....	3,307	26,555
* Repare Therapeutics, Inc.....	3,182	29,274
* Repligen Corp.....	36,574	6,274,635
* Replimune Group, Inc.....	119,986	2,528,105
* ResMed, Inc.....	80,564	17,913,405
* REVOLUTION Medicines, Inc.....	29,759	781,174
* Revvity, Inc.....	102,415	12,591,924
* Rocket Pharmaceuticals, Inc.....	32,178	580,813
* Royalty Pharma PLC, Class A.....	27,560	864,833
#* Sage Therapeutics, Inc.....	47,182	1,636,272
#* Sangamo Therapeutics, Inc.....	113,823	149,677
* Sarepta Therapeutics, Inc.....	41,769	4,527,342
#* Scholar Rock Holding Corp.....	1,414	10,039
#* Schrodinger, Inc.....	35,875	1,876,621
#* scPharmaceuticals, Inc.....	17,778	149,869
#* SCYNEXIS, Inc.....	4,780	14,101
* Seagen, Inc.....	59,998	11,506,416
#* Seer, Inc., Class A.....	1,833	9,275
* Select Medical Holdings Corp.....	272,990	8,192,430
#* Semler Scientific, Inc.....	902	22,144
* Shattuck Labs, Inc.....	10,727	27,354
* Shockwave Medical, Inc.....	12,780	3,330,468
* SI-BONE, Inc.....	843	21,716
# SIGA Technologies, Inc.....	24,550	140,917
#* Sight Sciences, Inc.....	2,514	22,123
# Simulations Plus, Inc.....	10,481	521,954
* Soleno Therapeutics, Inc.....	6,313	32,196
#* Solid Biosciences, Inc.....	3,417	14,727
#* Sotera Health Co.....	41,481	787,309
#* SpringWorks Therapeutics, Inc.....	27,117	850,931
#* Spruce Biosciences, Inc.....	5,417	12,188
#* STAAR Surgical Co.....	39,979	2,189,650
#* STERIS PLC.....	86,275	19,459,326
#* Stoke Therapeutics, Inc.....	14,578	96,798
* Stryker Corp.....	134,011	37,980,058
#* Supernus Pharmaceuticals, Inc.....	96,624	2,965,391
#* Surgery Partners, Inc.....	101,550	3,922,877
* Surmodics, Inc.....	24,348	780,840
* Sutro Biopharma, Inc.....	80,639	360,456
* Syndax Pharmaceuticals, Inc.....	46,907	1,000,057
* Syneos Health, Inc.....	150,835	6,396,912
#* Tactile Systems Technology, Inc.....	15,084	345,574
* Talaris Therapeutics, Inc.....	4,660	13,747
#* Taro Pharmaceutical Industries Ltd.....	63,694	2,328,016
#* Tarsus Pharmaceuticals, Inc.....	1,488	32,751
* Teladoc Health, Inc.....	246,604	7,341,401
# Teleflex, Inc.....	34,639	8,700,278

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Tenet Healthcare Corp.....	164,161	\$ 12,267,752
#* Terns Pharmaceuticals, Inc.....	2,761	19,934
Thermo Fisher Scientific, Inc.....	163,488	89,699,326
* TransMedics Group, Inc.....	5,300	493,854
#* Twist Bioscience Corp.....	25,475	620,062
U.S. Physical Therapy, Inc.....	19,777	2,299,472
* UFP Technologies, Inc.....	12,641	2,460,760
* United Therapeutics Corp.....	53,845	13,069,258
UnitedHealth Group, Inc.....	461,505	233,692,287
Universal Health Services, Inc., Class B.....	131,742	18,306,868
Utah Medical Products, Inc.....	6,686	657,434
* Vanda Pharmaceuticals, Inc.....	90,536	523,298
#* Varex Imaging Corp.....	90,493	2,107,582
* Veeva Systems, Inc., Class A.....	48,960	9,998,611
* Veracyte, Inc.....	37,615	1,032,532
* Veradigm, Inc.....	263,469	3,562,101
* Vericel Corp.....	34,242	1,229,973
* Vertex Pharmaceuticals, Inc.....	108,217	38,129,178
Viatis, Inc.....	711,213	7,489,073
* Viking Therapeutics, Inc.....	8,285	120,133
* Vor BioPharma, Inc.....	2,186	6,602
#* Voyager Therapeutics, Inc.....	15,834	147,573
* Waters Corp.....	51,456	14,212,662
* Werewolf Therapeutics, Inc.....	3,625	9,751
West Pharmaceutical Services, Inc.....	51,177	18,835,183
#* XBiotech, Inc.....	1,680	8,450
* Xencor, Inc.....	92,533	2,247,627
* Xenon Pharmaceuticals, Inc.....	1,368	50,507
#* Xilio Therapeutics, Inc.....	4,711	13,473
#* XOMA Corp.....	803	12,647
#* Y-mAbs Therapeutics, Inc.....	1,312	7,990
#* Zentalis Pharmaceuticals, Inc.....	35,164	939,230
Zimmer Biomet Holdings, Inc.....	161,548	22,317,856
* Zimvie, Inc.....	21,054	288,861
Zoetis, Inc.....	257,028	48,344,397
TOTAL HEALTH CARE.....		<u>3,560,127,975</u>
INDUSTRIALS — (12.9%)		
#* 3D Systems Corp.....	229,229	1,996,585
3M Co.....	296,777	33,090,635
AAON, Inc.....	81,819	8,612,268
* AAR Corp.....	88,516	5,293,257
ABM Industries, Inc.....	125,124	5,790,739
ACCO Brands Corp.....	269,979	1,644,172
Acme United Corp.....	4,368	132,875
# Acuity Brands, Inc.....	59,931	9,902,998
* ACV Auctions, Inc., Class A.....	67,011	1,172,022
# Advanced Drainage Systems, Inc.....	119,804	14,614,890
AECOM.....	140,132	12,191,484
* AeroVironment, Inc.....	39,958	3,806,399
* AerSale Corp.....	802	12,038
AGCO Corp.....	153,997	20,497,001
#* Air Industries Group.....	1,067	3,553
Air Lease Corp.....	292,878	12,400,455
#* Air T, Inc.....	3,463	78,783
* Air Transport Services Group, Inc.....	153,041	3,085,307
Alamo Group, Inc.....	22,524	4,364,250
* Alaska Air Group, Inc.....	188,155	9,149,978
Albany International Corp., Class A.....	55,813	5,373,676

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Alight, Inc., Class A.....	126,181	\$ 1,234,050
* Allegiant Travel Co.....	25,358	3,136,785
Allegion PLC.....	88,656	10,360,340
Allied Motion Technologies, Inc.....	31,080	1,209,012
Allison Transmission Holdings, Inc.....	214,026	12,561,186
* Alpha Pro Tech Ltd.....	8,900	34,977
# Alta Equipment Group, Inc.....	1,996	32,235
#* Ameresco, Inc., Class A.....	50,423	2,935,123
#* American Airlines Group, Inc.....	124,911	2,092,259
#* American Superconductor Corp.....	43,594	439,428
* American Woodmark Corp.....	38,448	2,946,655
AMETEK, Inc.....	189,073	29,986,978
AO Smith Corp.....	200,432	14,557,376
* API Group Corp.....	17,750	510,490
Apogee Enterprises, Inc.....	47,324	2,343,958
Applied Industrial Technologies, Inc.....	54,332	7,877,597
ARC Document Solutions, Inc.....	21,817	75,923
ArcBest Corp.....	41,022	4,771,679
Arcosa, Inc.....	99,103	7,648,770
Argan, Inc.....	35,110	1,335,584
Armstrong World Industries, Inc.....	87,624	6,778,593
#* Array Technologies, Inc.....	38,716	737,540
* Art's-Way Manufacturing Co., Inc.....	2,230	5,932
* ASGN, Inc.....	89,068	6,797,670
Astec Industries, Inc.....	41,335	2,041,949
* Astronics Corp.....	34,609	726,097
* Astronics Corp., Class B.....	10,587	221,692
* Asure Software, Inc.....	18,562	253,186
#* Atkore, Inc.....	102,243	16,222,897
Automatic Data Processing, Inc.....	282,935	69,958,508
#* Avalon Holdings Corp., Class A.....	6,700	16,415
#* Avis Budget Group, Inc.....	64,765	14,267,082
#* Axon Enterprise, Inc.....	38,595	7,175,968
* AZEK Co., Inc.....	67,640	2,110,368
AZZ, Inc.....	45,952	2,037,052
Barnes Group, Inc.....	94,127	3,699,191
Barrett Business Services, Inc.....	14,347	1,301,703
* Beacon Roofing Supply, Inc.....	125,285	10,733,166
BGSF, Inc.....	20,556	208,027
#* Blue Bird Corp.....	9,063	189,779
* BlueLinx Holdings, Inc.....	14,532	1,369,496
* Boeing Co.....	293,933	70,205,897
Boise Cascade Co.....	96,903	10,028,491
Booz Allen Hamilton Holding Corp.....	143,983	17,433,462
#* Bowman Consulting Group Ltd.....	713	24,705
Brady Corp., Class A.....	82,315	4,245,808
* BrightView Holdings, Inc.....	8,500	65,535
Brink's Co.....	62,803	4,582,107
Broadridge Financial Solutions, Inc.....	110,558	18,564,899
#* Broadwind, Inc.....	37,600	142,880
* Builders FirstSource, Inc.....	341,227	49,283,416
BWX Technologies, Inc.....	127,681	8,809,989
#* Byrna Technologies, Inc.....	4,544	16,767
* CACI International, Inc., Class A.....	45,785	16,044,895
Carlisle Cos., Inc.....	74,637	20,689,376
Carrier Global Corp.....	727,586	43,327,746
* Casella Waste Systems, Inc., Class A.....	59,354	4,789,274
Caterpillar, Inc.....	364,553	96,668,519
* CBIZ, Inc.....	101,190	5,351,939

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* CECO Environmental Corp.....	72,221	\$ 869,541
#* Ceridian HCM Holding, Inc.....	57,326	4,059,254
# CH Robinson Worldwide, Inc.....	172,287	17,259,712
#* Chart Industries, Inc.....	60,860	11,086,258
Chicago Rivet & Machine Co.....	474	11,755
#* Cimpres PLC.....	33,627	2,337,076
Cintas Corp.....	59,947	30,095,792
* CIRCOR International, Inc.....	55,258	3,077,871
* Civeo Corp.....	8,328	162,729
#* Clarivate PLC.....	95,492	908,129
* Clean Harbors, Inc.....	106,173	17,652,323
Columbus McKinnon Corp.....	64,669	2,738,085
Comfort Systems USA, Inc.....	74,989	13,045,836
#* Commercial Vehicle Group, Inc.....	60,558	635,859
#†† Communications Systems, Inc.....	5,421	17,076
CompX International, Inc.....	5,126	116,053
Concentrix Corp.....	101,285	8,430,963
* Concrete Pumping Holdings, Inc.....	21,068	170,019
* Conduent, Inc.....	394,820	1,366,077
* Construction Partners, Inc., Class A.....	67,152	1,974,269
Copa Holdings SA, Class A.....	38,989	4,601,482
* Copart, Inc.....	354,206	31,308,268
#* Core & Main, Inc., Class A.....	17,286	546,410
# Costamare, Inc.....	265,002	2,960,072
Covenant Logistics Group, Inc.....	45,000	2,464,200
#*» CPI Aerostructures, Inc.....	14,667	60,135
CRA International, Inc.....	15,631	1,564,507
Crane Co.....	96,286	9,021,035
CSG Systems International, Inc.....	71,218	3,674,137
CSW Industrials, Inc.....	32,483	5,864,806
CSX Corp.....	1,442,600	48,067,432
Cummins, Inc.....	146,299	38,154,779
Curtiss-Wright Corp.....	73,832	14,128,492
* Daseke, Inc.....	10,684	83,122
Deere & Co.....	201,276	86,468,170
* Delta Air Lines, Inc.....	730,861	33,809,630
Deluxe Corp.....	47,011	892,739
* Distribution Solutions Group, Inc.....	17,369	962,937
* DLH Holdings Corp.....	17,566	176,538
Donaldson Co., Inc.....	236,772	14,876,385
Douglas Dynamics, Inc.....	48,640	1,510,272
Dover Corp.....	148,675	21,702,090
#* Driven Brands Holdings, Inc.....	6,863	177,546
* Ducommun, Inc.....	27,413	1,374,488
Dun & Bradstreet Holdings, Inc.....	59,107	698,645
* DXP Enterprises, Inc.....	37,437	1,421,857
* Dycom Industries, Inc.....	74,706	7,439,223
# Eagle Bulk Shipping, Inc.....	21,921	1,012,531
# Eastern Co.....	10,629	195,892
Eaton Corp. PLC.....	173,614	35,646,426
EMCOR Group, Inc.....	90,816	19,529,073
Emerson Electric Co.....	239,822	21,907,740
# Encore Wire Corp.....	46,521	7,940,669
* Energy Recovery, Inc.....	2,624	79,980
# Enerpac Tool Group Corp.....	81,526	2,240,334
EnerSys.....	76,542	8,291,029
Eneti, Inc.....	29,974	380,070
Ennis, Inc.....	54,680	1,177,807
EnPro Industries, Inc.....	41,288	5,729,949

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Enviro Corp.....	160,833	\$ 1,516,655
# Equifax, Inc.....	83,240	16,987,619
Esab Corp.....	63,631	4,371,450
ESCO Technologies, Inc.....	42,104	4,233,557
Espey Mfg. & Electronics Corp.....	1,489	24,420
#* EVI Industries, Inc.....	100	2,544
* ExlService Holdings, Inc.....	51,770	7,296,981
# Expeditors International of Washington, Inc.....	189,090	24,071,157
Exponent, Inc.....	63,465	5,685,195
Fastenal Co.....	497,576	29,162,929
Federal Signal Corp.....	129,836	7,931,681
FedEx Corp.....	234,331	63,257,653
Ferguson PLC.....	71,728	11,592,679
#* First Advantage Corp.....	11,240	168,600
Flowserve Corp.....	137,160	5,179,162
* Fluor Corp.....	119,211	3,693,157
#* Flux Power Holdings, Inc.....	5,680	31,978
* Forrester Research, Inc.....	28,736	915,816
Fortive Corp.....	210,263	16,474,106
Fortune Brands Innovations, Inc.....	232,918	16,553,482
Forward Air Corp.....	46,562	5,533,428
* Franklin Covey Co.....	22,463	1,070,362
Franklin Electric Co., Inc.....	82,295	8,132,392
#* FTI Consulting, Inc.....	64,333	11,268,568
#* FuelCell Energy, Inc.....	181,301	397,049
* Gates Industrial Corp. PLC.....	14,941	203,496
GATX Corp.....	70,939	8,892,913
# Genco Shipping & Trading Ltd.....	85,897	1,245,507
* Gencor Industries, Inc.....	20,887	318,527
#* Generac Holdings, Inc.....	54,427	8,365,430
General Dynamics Corp.....	131,153	29,323,188
General Electric Co.....	375,575	42,905,688
Genpact Ltd.....	313,805	11,325,222
* Gibraltar Industries, Inc.....	61,179	3,956,446
Global Industrial Co.....	75,437	2,149,955
#* GMS, Inc.....	79,138	5,831,679
Gorman-Rupp Co.....	57,516	1,823,257
Graco, Inc.....	182,635	14,488,435
# GrafTech International Ltd.....	214,799	1,134,139
* Graham Corp.....	24,344	340,816
# Granite Construction, Inc.....	65,049	2,662,456
* Great Lakes Dredge & Dock Corp.....	228,135	1,916,334
# Greenbrier Cos., Inc.....	65,052	3,004,752
Griffon Corp.....	122,556	5,113,036
* GXO Logistics, Inc.....	186,001	12,475,087
H&E Equipment Services, Inc.....	94,834	4,607,036
#* Hawaiian Holdings, Inc.....	37,031	429,189
#* Hayward Holdings, Inc.....	37,565	501,868
Healthcare Services Group, Inc.....	110,947	1,399,042
Heartland Express, Inc.....	142,054	2,322,583
# HEICO Corp.....	28,816	5,071,040
HEICO Corp., Class A.....	47,921	6,725,712
Heidrick & Struggles International, Inc.....	43,173	1,177,328
Helios Technologies, Inc.....	64,285	4,062,812
Herc Holdings, Inc.....	72,161	9,657,307
* Heritage-Crystal Clean, Inc.....	54,929	2,530,579
#* Hertz Global Holdings, Inc.....	310,985	5,240,097
Hexcel Corp.....	142,430	10,066,952
# Hillenbrand, Inc.....	159,607	8,289,988

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# HireQuest, Inc.....	1,513	\$ 37,840
# HNI Corp.....	111,648	3,247,840
Honeywell International, Inc.....	366,579	71,163,981
Howmet Aerospace, Inc.....	302,882	15,489,385
* Hub Group, Inc., Class A.....	71,789	6,470,343
Hubbell, Inc.....	65,849	20,544,888
#* Hudson Global, Inc.....	15,507	349,218
* Hudson Technologies, Inc.....	60,012	545,509
# Huntington Ingalls Industries, Inc.....	68,352	15,698,404
Hurco Cos., Inc.....	16,016	373,013
* Huron Consulting Group, Inc.....	60,255	5,698,315
Hyster-Yale Materials Handling, Inc.....	22,565	1,077,704
* IBEX Holdings Ltd.....	825	16,376
ICF International, Inc.....	35,088	4,125,998
IDEX Corp.....	54,755	12,364,227
* IES Holdings, Inc.....	10,446	598,765
Illinois Tool Works, Inc.....	209,472	55,158,167
Ingersoll Rand, Inc.....	335,208	21,879,026
#* Innodata, Inc.....	35,954	461,290
* Innovative Solutions & Support, Inc.....	12,502	98,641
Insperty, Inc.....	50,138	5,898,736
Insteel Industries, Inc.....	51,155	1,649,749
Interface, Inc.....	84,305	823,660
ITT, Inc.....	141,683	14,111,627
Jacobs Solutions, Inc.....	91,834	11,516,902
* Janus International Group, Inc.....	5,030	57,443
JB Hunt Transport Services, Inc.....	113,434	23,133,730
* JELD-WEN Holding, Inc.....	134,613	2,397,458
#* JetBlue Airways Corp.....	336,486	2,614,496
John Bean Technologies Corp.....	59,434	7,346,637
Johnson Controls International PLC.....	286,100	19,898,255
Kadant, Inc.....	23,674	5,275,751
Kaman Corp.....	52,132	1,193,301
# Karat Packaging, Inc.....	2,625	53,366
# KBR, Inc.....	259,174	15,936,609
Kelly Services, Inc., Class A.....	100,957	1,849,532
Kennametal, Inc.....	141,337	4,307,952
# Kforce, Inc.....	61,901	3,926,999
* Kirby Corp.....	103,353	8,421,202
# Knight-Swift Transportation Holdings, Inc.....	278,609	16,925,497
Korn Ferry.....	119,716	6,306,639
* Kratos Defense & Security Solutions, Inc.....	175,939	2,654,920
* L B Foster Co., Class A.....	24,330	341,107
L3Harris Technologies, Inc.....	109,382	20,726,795
# Landstar System, Inc.....	69,504	14,150,319
Leidos Holdings, Inc.....	147,262	13,773,415
Lennox International, Inc.....	38,309	14,076,259
* Limbach Holdings, Inc.....	23,954	632,865
# Lincoln Electric Holdings, Inc.....	106,623	21,400,302
Lindsay Corp.....	18,341	2,430,733
* Liquidity Services, Inc.....	77,445	1,299,527
Lockheed Martin Corp.....	186,232	83,128,378
* LS Starrett Co., Class A.....	90,794	1,063,198
LSI Industries, Inc.....	72,180	909,468
Luxfer Holdings PLC.....	5,675	71,846
* Manitex International, Inc.....	31,987	160,575
* Manitowoc Co., Inc.....	89,454	1,620,906
ManpowerGroup, Inc.....	89,238	7,039,093
Marten Transport Ltd.....	176,079	3,989,950

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	170,498	\$10,345,819
* Masco Corp.....	50,520	5,281,866
* Masonite International Corp.....	151,521	17,841,598
* MasTec, Inc.....	14,713	157,135
* Mastech Digital, Inc.....	255,869	3,159,982
* Masterbrand, Inc.....	72,451	458,615
* Matrix Service Co.....	104,665	9,781,991
Matson, Inc.....	68,195	3,130,150
Matthews International Corp., Class A.....	117,123	9,810,222
Maximus, Inc.....	4,883	59,035
* Mayville Engineering Co., Inc.....	52,725	5,081,635
McGrath RentCorp.....	343,412	7,596,273
MDU Resources Group, Inc.....	79,052	3,002,395
* Mercury Systems, Inc.....	21,251	47,602
* Mesa Air Group, Inc.....	87,826	13,336,378
* Middleby Corp.....	16,552	627,983
Miller Industries, Inc.....	66,985	1,310,896
MillerKnoll, Inc.....	35,675	276,125
* Mistras Group, Inc.....	5,883	238,085
#* Montrose Environmental Group, Inc.....	60,150	6,342,216
Moog, Inc., Class A.....	177,661	2,005,793
* MRC Global, Inc.....	50,384	8,363,744
MSA Safety, Inc.....	86,189	8,698,194
# MSC Industrial Direct Co., Inc., Class A.....	142,014	11,511,655
# Mueller Industries, Inc.....	288,030	4,634,403
Mueller Water Products, Inc., Class A.....	39,987	5,700,547
* MYR Group, Inc.....	13,436	1,052,173
National Presto Industries, Inc.....	260,217	1,509,259
NL Industries, Inc.....	70,309	210,224
#* NN, Inc.....	47,563	11,967,326
# Nordson Corp.....	156,816	36,630,649
Norfolk Southern Corp.....	65,021	28,934,345
Northrop Grumman Corp.....	21,067	686,363
* Northwest Pipe Co.....	188,100	2,142,459
* NOW, Inc.....	23,588	2,584,065
* NV5 Global, Inc.....	241,846	12,788,816
nVent Electric PLC.....	96,867	40,634,738
Old Dominion Freight Line, Inc.....	6,888	616,614
# Omega Flex, Inc.....	227,943	3,578,705
* OPENLANE, Inc.....	85,460	320,475
* Orion Group Holdings, Inc.....	114,146	10,509,422
Oshkosh Corp.....	270,834	24,635,061
Otis Worldwide Corp.....	190,278	26,637,017
Owens Corning.....	504	3,825
P&F Industries, Inc., Class A.....	419,228	36,108,108
PACCAR, Inc.....	62,384	1,613,250
* PAM Transportation Services, Inc.....	51,904	361,771
Pangaea Logistics Solutions Ltd.....	37,175	540,153
Park Aerospace Corp.....	99,003	40,592,220
Parker-Hannifin Corp.....	28,070	540,909
Park-Ohio Holdings Corp.....	27,358	1,352,032
* Parsons Corp.....	3,354	27,637
* Patriot Transportation Holding, Inc.....	208,098	26,110,056
Paychex, Inc.....	36,043	13,291,217
Paycom Software, Inc.....	14,640	393,230
#* Paycor HCM, Inc.....	34,710	7,873,963
* Paylocity Holding Corp.....	274,046	19,046,197
Paylocity Holding Corp.....	16,216	49,783
* Pentair PLC.....	9,203	90,097
* Performant Financial Corp.....		
#* Perma-Fix Environmental Services, Inc.....		

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Perma-Pipe International Holdings, Inc.....	8,588	\$ 69,992
* PGT Innovations, Inc.....	113,912	3,259,022
* Pineapple Energy, Inc.....	5,421	6,614
# Pitney Bowes, Inc.....	108,788	428,625
#* Plug Power, Inc.....	132,731	1,741,431
Powell Industries, Inc.....	42,698	2,595,184
Preformed Line Products Co.....	10,079	1,748,807
Primoris Services Corp.....	116,711	3,706,741
* Proto Labs, Inc.....	26,423	875,922
* Quad/Graphics, Inc.....	42,338	250,641
Quanex Building Products Corp.....	72,949	2,052,785
Quanta Services, Inc.....	138,954	28,015,905
#* Quest Resource Holding Corp.....	6,743	44,639
* Radiant Logistics, Inc.....	109,234	841,102
* RBC Bearings, Inc.....	29,592	6,689,272
#* RCM Technologies, Inc.....	13,755	279,364
Regal Rexnord Corp.....	120,784	18,864,045
Republic Services, Inc.....	182,489	27,575,913
* Resideo Technologies, Inc.....	95,117	1,780,590
Resources Connection, Inc.....	71,179	1,137,440
REV Group, Inc.....	100,115	1,294,487
Robert Half, Inc.....	202,264	14,997,876
Rockwell Automation, Inc.....	89,876	30,224,400
Rollins, Inc.....	285,473	11,655,863
RTX Corp.....	782,005	68,761,700
Rush Enterprises, Inc., Class A.....	103,642	6,703,565
# Rush Enterprises, Inc., Class B.....	11,071	760,688
#* RXO, Inc.....	217,562	4,797,242
Ryder System, Inc.....	133,997	13,687,794
* Saia, Inc.....	55,413	23,447,457
Schneider National, Inc., Class B.....	162,889	5,018,610
Science Applications International Corp.....	108,019	13,107,025
Sensata Technologies Holding PLC.....	242,008	10,224,838
* Servotronics, Inc.....	389	4,349
#* Shoals Technologies Group, Inc., Class A.....	66,622	1,729,507
Shyft Group, Inc.....	69,362	1,000,894
* SIFCO Industries, Inc.....	3,251	7,867
Simpson Manufacturing Co., Inc.....	77,914	12,310,412
#* SiteOne Landscape Supply, Inc.....	61,370	10,432,900
* SkyWest, Inc.....	112,066	4,929,783
Snap-on, Inc.....	60,102	16,374,189
Southwest Airlines Co.....	430,236	14,696,862
* SP Plus Corp.....	50,772	1,952,183
Spirit Airlines, Inc.....	94,467	1,728,746
* SPX Technologies, Inc.....	80,175	6,783,607
SS&C Technologies Holdings, Inc.....	227,027	13,224,323
Standex International Corp.....	25,188	3,742,181
Stanley Black & Decker, Inc.....	119,890	11,901,480
Steelcase, Inc., Class A.....	77,917	667,749
* Stericycle, Inc.....	80,721	3,429,835
* Sterling Check Corp.....	13,081	157,103
* Sterling Infrastructure, Inc.....	62,906	3,773,731
#* Sun Country Airlines Holdings, Inc.....	4,717	101,699
#* Sunrun, Inc.....	264,505	5,020,305
#* Symbotic, Inc.....	2,685	170,605
#* TaskUS, Inc., Class A.....	2,592	31,260
* Taylor Devices, Inc.....	2,610	62,118
# Tecnoglass, Inc.....	21,360	1,005,629
Tennant Co.....	38,252	3,069,340

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Terex Corp.....	124,301	\$ 7,287,768
Tetra Tech, Inc.....	78,447	13,274,017
Textainer Group Holdings Ltd.....	114,026	4,686,469
Textron, Inc.....	189,605	14,745,581
* Therman Group Holdings, Inc.....	70,470	1,945,677
Timken Co.....	142,316	13,215,464
* Titan International, Inc.....	216,752	2,707,232
* Titan Machinery, Inc.....	49,817	1,590,159
Toro Co.....	146,945	14,936,959
#* TPI Composites, Inc.....	25,733	152,854
Trane Technologies PLC.....	159,337	31,778,171
#* Transcat, Inc.....	14,702	1,233,204
TransDigm Group, Inc.....	35,393	31,843,790
TransUnion.....	149,425	11,907,678
#* Trex Co., Inc.....	141,580	9,788,841
* TriNet Group, Inc.....	123,118	12,955,707
# Trinity Industries, Inc.....	228,697	5,996,435
Triton International Ltd.....	159,067	13,410,939
* Triumph Group, Inc.....	5,087	64,351
* TrueBlue, Inc.....	66,165	989,167
TTEC Holdings, Inc.....	96,834	3,334,963
* Tutor Perini Corp.....	74,072	625,908
* Twin Disc, Inc.....	24,297	315,861
* Uber Technologies, Inc.....	215,455	10,656,404
UFP Industries, Inc.....	110,846	11,390,535
# U-Haul Holding Co.....	31,120	1,893,963
U-Haul Holding Co., Non Voting.....	300,336	17,182,223
* Ultralife Corp.....	50,332	412,219
UniFirst Corp.....	26,576	4,313,285
Union Pacific Corp.....	458,821	106,455,648
* United Airlines Holdings, Inc.....	275,595	14,967,564
United Parcel Service, Inc., Class B.....	521,453	97,579,500
United Rentals, Inc.....	133,757	62,154,203
* Univar Solutions, Inc.....	262,523	9,487,581
Universal Logistics Holdings, Inc.....	63,922	1,987,335
* Upwork, Inc.....	11,912	124,242
* V2X, Inc.....	21,780	1,120,799
Valmont Industries, Inc.....	37,586	9,950,893
Verisk Analytics, Inc.....	134,242	30,733,363
# Veritiv Corp.....	49,822	6,981,557
#* Verra Mobility Corp.....	120,654	2,532,527
Vertiv Holdings Co., Class A.....	56,762	1,476,380
* Viad Corp.....	29,070	820,065
#* Vicor Corp.....	27,067	2,497,472
* Virco Mfg. Corp.....	14,468	64,383
* VirTra, Inc.....	2,827	20,100
VSE Corp.....	25,644	1,378,365
# Wabash National Corp.....	118,253	2,800,231
Waste Management, Inc.....	314,321	51,482,637
# Watsco, Inc.....	43,329	16,386,595
#» Watsco, Inc., Class B.....	2,268	876,559
Watts Water Technologies, Inc., Class A.....	47,397	8,840,962
Werner Enterprises, Inc.....	154,083	7,244,983
WESCO International, Inc.....	100,857	17,707,463
Westinghouse Air Brake Technologies Corp.....	165,917	19,651,209
#* Wilhelmina International, Inc.....	584	2,097
* Willdan Group, Inc.....	21,087	425,536
* Willis Lease Finance Corp.....	4,420	186,922
* WillScot Mobile Mini Holdings Corp.....	418,008	20,043,484

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Woodward, Inc.....	100,229	\$ 12,065,567
WW Grainger, Inc.....	50,698	37,439,966
* XPO, Inc.....	217,562	15,063,993
Xylem, Inc.....	153,784	17,339,146
TOTAL INDUSTRIALS.....		<u>4,113,923,886</u>
INFORMATION TECHNOLOGY — (21.8%)		
A10 Networks, Inc.....	14,600	226,592
Accenture PLC, Class A.....	397,785	125,839,285
* ACI Worldwide, Inc.....	198,394	4,600,757
Adeia, Inc.....	227,725	2,737,255
* Adobe, Inc.....	257,391	140,579,242
# ADTRAN Holdings, Inc.....	70,389	684,885
Advanced Energy Industries, Inc.....	60,751	7,604,810
* Advanced Micro Devices, Inc.....	692,606	79,234,126
* Agilysys, Inc.....	31,647	2,330,169
* Airgain, Inc.....	10,681	50,735
* Akamai Technologies, Inc.....	148,639	14,046,385
#* Alarm.com Holdings, Inc.....	55,635	3,071,608
* Alithya Group, Inc., Class A.....	7,998	15,196
#* Allegro MicroSystems, Inc.....	19,459	1,004,279
* Alpha & Omega Semiconductor Ltd.....	72,667	2,389,291
#* Altair Engineering, Inc., Class A.....	13,164	986,510
* Ambarella, Inc.....	42,585	3,552,441
Amdocs Ltd.....	145,637	13,637,449
American Software, Inc., Class A.....	51,227	590,647
Amkor Technology, Inc.....	540,454	15,721,807
Amphenol Corp., Class A.....	356,605	31,491,788
#* AmpliTech Group, Inc.....	5,076	11,421
* Amtech Systems, Inc.....	28,269	303,892
Analog Devices, Inc.....	219,172	43,731,389
* ANSYS, Inc.....	49,330	16,875,793
#* Appfolio, Inc., Class A.....	12,069	2,179,541
Apple, Inc.....	8,542,791	1,678,231,292
Applied Materials, Inc.....	568,804	86,224,998
#* AppLovin Corp., Class A.....	19,267	604,984
* Arista Networks, Inc.....	91,042	14,119,704
* Arlo Technologies, Inc.....	103,915	1,180,474
* Arrow Electronics, Inc.....	142,490	20,310,525
#* Aspen Technology, Inc.....	35,345	6,309,082
* AstroNova, Inc.....	10,455	148,775
* Atlassian Corp., Class A.....	25,965	4,724,072
#* AudioEye, Inc.....	2,210	11,934
* Autodesk, Inc.....	118,624	25,147,102
#* Aviat Networks, Inc.....	44,312	1,354,618
* Avid Technology, Inc.....	64,457	1,536,655
Avnet, Inc.....	173,801	8,429,348
#* Aware, Inc.....	26,185	45,038
#* Axcelis Technologies, Inc.....	62,487	12,527,394
* AXT, Inc.....	109,883	341,736
#* Backblaze, Inc., Class A.....	2,666	13,943
# Badger Meter, Inc.....	49,152	8,092,385
Bel Fuse, Inc., Class A.....	1,700	91,732
Bel Fuse, Inc., Class B.....	23,581	1,265,121
Belden, Inc.....	82,011	7,925,543
Benchmark Electronics, Inc.....	62,264	1,650,619
# Bentley Systems, Inc., Class B.....	56,465	3,042,334
#* Bills Holdings, Inc.....	20,804	2,607,573
BK Technologies Corp.....	1,353	19,334

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	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Black Knight, Inc.....	116,435	\$ 8,187,709
* Blackbaud, Inc.....	61,098	4,609,844
* Box, Inc., Class A.....	171,054	5,345,437
* Braze, Inc., Class A.....	6,049	274,988
* Brightcove, Inc.....	87,342	392,166
* Broadcom, Inc.....	314,651	282,761,121
* Cadence Design Systems, Inc.....	129,299	30,257,259
* Calix, Inc.....	101,248	4,567,297
* Cambium Networks Corp.....	18,700	302,940
#* CCC Intelligent Solutions Holdings, Inc.....	5,500	60,610
* CDW Corp.....	121,804	22,785,874
* Cerence, Inc.....	75,666	2,104,271
* CEVA, Inc.....	36,602	994,110
* Ciena Corp.....	268,852	11,345,554
* Cirrus Logic, Inc.....	91,803	7,417,682
* Cisco Systems, Inc.....	2,518,417	131,058,421
* Cleanspark, Inc.....	196,262	1,179,535
#* Clearfield, Inc.....	17,126	800,469
* Climb Global Solutions, Inc.....	4,700	227,386
#* Cloudflare, Inc., Class A.....	42,253	2,905,739
#* Coda Octopus Group, Inc.....	10,231	88,703
# Cognex Corp.....	113,328	6,189,975
* Cognizant Technology Solutions Corp., Class A.....	360,809	23,824,218
* Cognyte Software Ltd.....	69,902	378,869
#* Coherent Corp.....	20,212	957,240
* Cohu, Inc.....	80,407	3,509,766
* CommVault Systems, Inc.....	30,682	2,391,048
* Computer Task Group, Inc.....	36,691	290,226
* Comtech Telecommunications Corp.....	39,623	402,570
#* Confluent, Inc., Class A.....	13,798	476,583
* Consensus Cloud Solutions, Inc.....	33,567	1,087,906
#* CoreCard Corp.....	605	14,538
* Corning, Inc.....	623,539	21,162,914
* Corsair Gaming, Inc.....	3,012	55,662
* CPI Card Group, Inc.....	1,323	32,294
* CPS Technologies Corp.....	2,406	7,001
# Crane NXT Co.....	96,286	5,695,317
#* Credo Technology Group Holding Ltd.....	19,825	336,430
* Crowdstrike Holdings, Inc., Class A.....	30,883	4,992,546
* CSP, Inc.....	2,693	34,524
* CTS Corp.....	62,834	2,804,281
#* CVD Equipment Corp.....	2,900	23,026
* Daktronics, Inc.....	131,435	945,018
* Data I/O Corp.....	13,075	59,361
* Datadog, Inc., Class A.....	75,559	8,819,246
* Dell Technologies, Inc., Class C.....	155,755	8,242,555
#* Digi International, Inc.....	62,322	2,613,161
* Digihost Technology, Inc.....	200	382
*> Digital Turbine, Inc.....	65,432	709,283
#* DigitalOcean Holdings, Inc.....	8,285	410,273
* Diodes, Inc.....	95,808	9,052,898
* DocuSign, Inc.....	31,545	1,697,752
* Dolby Laboratories, Inc., Class A.....	97,283	8,620,247
#* DoubleVerify Holdings, Inc.....	23,721	998,654
* Dropbox, Inc., Class A.....	169,039	4,555,601
* DXC Technology Co.....	210,383	5,817,090
* Dynatrace, Inc.....	138,129	7,554,275
#* DZS, Inc.....	39,128	147,513
#* E2open Parent Holdings, Inc.....	52,281	269,247

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CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Eastman Kodak Co.....	4,429	\$ 24,315
# Ebix, Inc.....	61,662	1,909,056
* Edgio, Inc.....	137,713	108,174
* eGain Corp.....	35,687	263,013
#* Electro-Sensors, Inc.....	2,348	10,120
* EMCORE Corp.....	32,079	21,275
* EngageSmart, Inc.....	7,422	140,721
#* Enphase Energy, Inc.....	63,767	9,681,744
# Entegris, Inc.....	120,587	13,229,600
#* Envestnet, Inc.....	57,875	3,587,093
* EPAM Systems, Inc.....	28,288	6,698,881
* ePlus, Inc.....	62,070	3,497,645
#* Everspin Technologies, Inc.....	2,982	28,657
* Extreme Networks, Inc.....	70,683	1,879,461
* F5, Inc.....	69,270	10,961,285
* Fabrinet.....	66,013	8,161,847
* Fair Isaac Corp.....	23,684	19,846,481
#* FARO Technologies, Inc.....	19,286	319,955
#* Fastly, Inc., Class A.....	140,076	2,573,196
* First Solar, Inc.....	118,308	24,537,079
#* Flex Ltd.....	870,735	23,823,310
* FormFactor, Inc.....	131,285	4,878,551
* Fortinet, Inc.....	409,667	31,839,319
#* Franklin Wireless Corp.....	2,438	8,070
* Frequency Electronics, Inc.....	25,787	178,188
#* Freshworks, Inc., Class A.....	12,854	239,856
* Gartner, Inc.....	65,661	23,217,073
* Gen Digital, Inc.....	415,838	8,088,049
#* Genasys, Inc.....	46,576	129,947
* Gitlab, Inc., Class A.....	27,416	1,360,656
#* GLOBALFOUNDRIES, Inc.....	24,977	1,590,785
#* Globant SA.....	42,446	7,416,590
* GoDaddy, Inc., Class A.....	107,562	8,291,955
* Grid Dynamics Holdings, Inc.....	57,407	598,181
* GSI Technology, Inc.....	38,386	168,515
* Guidewire Software, Inc.....	54,204	4,597,583
* Hackett Group, Inc.....	60,823	1,414,135
#* Harmonic, Inc.....	189,187	2,822,670
* HashiCorp, Inc., Class A.....	7,813	231,343
* Hewlett Packard Enterprise Co.....	1,228,466	21,350,739
* HP, Inc.....	735,637	24,150,963
* HubSpot, Inc.....	12,544	7,282,419
* Ichor Holdings Ltd.....	56,785	2,198,715
* Identiv, Inc.....	20,071	154,747
# Immersion Corp.....	41,595	293,661
#* indie Semiconductor, Inc., Class A.....	5,894	55,875
#* Infinera Corp.....	39,185	176,333
* Informatica, Inc., Class A.....	14,898	283,658
* Information Services Group, Inc.....	73,262	377,299
#* Insight Enterprises, Inc.....	75,946	11,140,519
* Intel Corp.....	2,571,581	91,985,452
# InterDigital, Inc.....	46,307	4,292,196
* International Business Machines Corp.....	609,825	87,924,568
* inTEST Corp.....	12,056	255,105
* Intevac, Inc.....	48,372	173,172
* Intuit, Inc.....	100,847	51,603,410
* IPG Photonics Corp.....	69,066	9,078,726
* Issuer Direct Corp.....	1,400	29,890
* Iteris, Inc.....	49,178	204,580

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Itron, Inc.....	78,163	\$ 6,149,083
Jabil, Inc.....	399,040	44,161,757
#* Jamf Holding Corp.....	2,750	59,730
* JFrog Ltd.....	7,833	241,021
Juniper Networks, Inc.....	345,665	9,609,487
* Key Tronic Corp.....	11,279	65,982
* Keysight Technologies, Inc.....	145,115	23,375,124
* Kimball Electronics, Inc.....	41,239	1,203,354
KLA Corp.....	95,465	49,064,237
* Knowles Corp.....	325,731	5,951,105
# Kulicke & Soffa Industries, Inc.....	134,547	8,056,674
* KVH Industries, Inc.....	34,704	297,066
* Kyndryl Holdings, Inc.....	202,920	2,771,887
Lam Research Corp.....	123,441	88,691,124
#* Lantronix, Inc.....	25,168	113,256
* Lattice Semiconductor Corp.....	121,248	11,026,293
* LGL Group, Inc.....	1,687	8,165
Littelfuse, Inc.....	39,397	12,000,326
* LiveRamp Holdings, Inc.....	125,954	3,594,727
#* Lumentum Holdings, Inc.....	83,057	4,348,865
#* Luna Innovations, Inc.....	51,843	468,661
* MACOM Technology Solutions Holdings, Inc.....	96,470	6,745,182
* Magnachip Semiconductor Corp.....	81,575	754,569
* Manhattan Associates, Inc.....	66,633	12,701,582
Marvell Technology, Inc.....	341,720	22,256,224
* Matterport, Inc.....	82,726	280,441
* MaxLinear, Inc.....	112,542	2,776,411
Method Electronics, Inc.....	65,939	2,218,188
Microchip Technology, Inc.....	404,022	37,953,827
Micron Technology, Inc.....	884,719	63,160,089
Microsoft Corp.....	4,149,522	1,393,907,430
#* Mitek Systems, Inc.....	63,154	644,802
* Model N, Inc.....	2,462	82,034
#* MongoDB, Inc.....	19,934	8,440,056
# Monolithic Power Systems, Inc.....	22,800	12,756,372
Motorola Solutions, Inc.....	98,334	28,185,474
#* M-Tron Industries, Inc.....	843	9,661
* N-able, Inc.....	15,567	219,028
# Napco Security Technologies, Inc.....	57,520	2,155,850
National Instruments Corp.....	168,151	9,920,909
* nCino, Inc.....	1,694	54,801
* NCR Corp.....	300,074	8,065,989
* Neonode, Inc.....	2,126	8,908
NetApp, Inc.....	197,406	15,399,642
* NETGEAR, Inc.....	48,894	666,914
* NetScout Systems, Inc.....	126,876	3,546,184
* NetSol Technologies, Inc.....	15,653	36,158
Network-1 Technologies, Inc.....	28,392	62,462
* nLight, Inc.....	35,966	517,910
* Nortech Systems, Inc.....	1,100	10,384
#* Novanta, Inc.....	46,196	8,172,072
# NVE Corp.....	5,648	447,378
NVIDIA Corp.....	893,442	417,496,512
NXP Semiconductors NV.....	111,198	24,794,930
* Okta, Inc.....	65,654	5,046,166
#* Olo, Inc., Class A.....	177,050	1,391,613
* ON Semiconductor Corp.....	448,097	48,282,452
# ON24, Inc.....	43,119	381,603
#* One Stop Systems, Inc.....	4,476	12,712

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* OneSpan, Inc.....	105,760	\$ 1,453,142
* Onto Innovation, Inc.....	87,794	10,914,550
* Optical Cable Corp.....	3,696	13,638
Oracle Corp.....	840,214	98,498,287
* OSI Systems, Inc.....	36,800	4,387,664
* Palantir Technologies, Inc., Class A.....	385,729	7,652,863
#* Palo Alto Networks, Inc.....	66,407	16,599,094
#* PAR Technology Corp.....	3,926	135,800
PC Connection, Inc.....	56,955	2,757,192
PCTEL, Inc.....	205,594	1,017,690
#* PDF Solutions, Inc.....	64,721	2,976,519
#* Perficient, Inc.....	57,716	3,681,704
PFSweb, Inc.....	35,131	159,495
* Photronics, Inc.....	363,549	9,615,871
* Plexus Corp.....	51,721	5,094,001
# Power Integrations, Inc.....	91,633	8,901,230
#* Powerfleet, Inc.....	44,492	120,573
#* PowerSchool Holdings, Inc., Class A.....	10,360	250,401
* Procure Technologies, Inc.....	406	30,795
# Progress Software Corp.....	96,220	5,778,973
* PTC, Inc.....	83,954	12,241,333
* Pure Storage, Inc., Class A.....	224,117	8,290,088
* Q2 Holdings, Inc.....	9,627	341,470
* Qorvo, Inc.....	150,088	16,512,682
QUALCOMM, Inc.....	829,776	109,671,494
#* Qualys, Inc.....	50,301	6,981,779
#* QuickLogic Corp.....	2,500	20,525
* Rambus, Inc.....	211,363	13,233,437
#* Red Violet, Inc.....	3,537	73,251
* RF Industries Ltd.....	9,040	34,171
#* Ribbon Communications, Inc.....	281,465	895,059
Richardson Electronics Ltd.....	21,406	295,403
* Rimini Street, Inc.....	3,067	8,342
* Rogers Corp.....	29,975	5,054,085
Roper Technologies, Inc.....	41,731	20,575,470
* Salesforce, Inc.....	267,063	60,091,846
#* Samsara, Inc., Class A.....	21,297	595,038
* Sanmina Corp.....	143,556	8,822,952
Sapiens International Corp. NV.....	16,980	457,441
* ScanSource, Inc.....	43,781	1,317,370
# Seagate Technology Holdings PLC.....	183,447	11,648,884
* SecureWorks Corp., Class A.....	11,765	90,355
#* Semtech Corp.....	79,516	2,321,867
#* SentinelOne, Inc., Class A.....	27,086	451,524
* ServiceNow, Inc.....	36,022	21,000,826
#* SigmaTron International, Inc.....	3,900	23,244
* Silicon Laboratories, Inc.....	48,623	7,251,634
* SiTime Corp.....	1,063	137,138
Skyworks Solutions, Inc.....	179,788	20,562,354
#* SMART Global Holdings, Inc.....	102,226	2,719,212
* SmartRent, Inc.....	9,635	38,347
* Snowflake, Inc., Class A.....	35,519	6,312,081
* SolarEdge Technologies, Inc.....	24,862	6,003,179
* SolarWinds Corp.....	191,308	2,016,386
#* Sono-Tek Corp.....	1,447	6,859
#* SoundThinking, Inc.....	1,436	32,626
* Splunk, Inc.....	46,663	5,055,003
* Sprinklr, Inc., Class A.....	12,545	176,132
* SPS Commerce, Inc.....	34,252	6,178,718

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Squarespace, Inc., Class A.....	11,148	\$ 369,445
* Stratasys Ltd.....	150,898	2,735,781
* Super Micro Computer, Inc.....	68,977	22,781,034
* Synaptics, Inc.....	55,016	4,968,495
* Synopsys, Inc.....	55,277	24,974,149
Taitron Components, Inc., Class A.....	500	1,990
TD SYNEX Corp.....	106,389	10,501,658
TE Connectivity Ltd.....	181,858	26,094,804
* Teledyne Technologies, Inc.....	34,169	13,139,006
#* Telos Corp.....	6,055	15,198
* Teradata Corp.....	123,982	7,048,377
Teradyne, Inc.....	153,117	17,293,034
Texas Instruments, Inc.....	750,861	135,154,980
* TransAct Technologies, Inc.....	8,492	67,766
* Trimble, Inc.....	199,370	10,726,106
* Trio-Tech International.....	1,525	8,693
* TSR, Inc.....	210	1,577
* TTM Technologies, Inc.....	226,808	3,256,963
#* Turtle Beach Corp.....	30,700	345,375
* Twilio, Inc., Class A.....	101,334	6,691,084
* Tyler Technologies, Inc.....	22,321	8,853,178
#* UiPath, Inc., Class A.....	76,043	1,374,857
* Ultra Clean Holdings, Inc.....	87,864	3,347,618
#* Unisys Corp.....	32,622	177,464
#* Unity Software, Inc.....	81,330	3,728,167
Universal Display Corp.....	48,479	7,072,117
* Upland Software, Inc.....	16,499	65,171
* Varonis Systems, Inc., Class B.....	9,011	258,616
#* Veeco Instruments, Inc.....	118,322	3,331,948
* Verint Systems, Inc.....	98,726	3,689,391
* VeriSign, Inc.....	77,009	16,245,049
* Vertex, Inc., Class A.....	6,367	132,179
* Viant Technology, Inc., Class A.....	2,954	14,297
#* Viasat, Inc.....	88,535	2,739,273
#* Viavi Solutions, Inc.....	378,130	4,110,273
Vishay Intertechnology, Inc.....	247,054	6,954,570
* Vishay Precision Group, Inc.....	19,881	743,748
* VMware, Inc., Class A.....	76,529	12,063,266
Vontier Corp.....	221,777	6,859,563
* Western Digital Corp.....	247,444	10,531,217
#* WidePoint Corp.....	4,900	9,506
* Wireless Telecom Group, Inc.....	37,817	80,172
#* Wolfspeed, Inc.....	131,980	8,697,482
* Workday, Inc., Class A.....	43,583	10,334,837
# Xerox Holdings Corp.....	134,822	2,154,456
* Xperi, Inc.....	85,970	1,127,926
#* Yext, Inc.....	14,501	140,950
* Zebra Technologies Corp., Class A.....	39,399	12,133,316
* Zoom Video Communications, Inc., Class A.....	42,034	3,083,194
#* Zscaler, Inc.....	33,761	5,414,589
TOTAL INFORMATION TECHNOLOGY.....		<u>6,963,730,449</u>
MATERIALS — (4.2%)		
* Advanced Emissions Solutions, Inc.....	43,932	103,680
AdvanSix, Inc.....	64,829	2,600,291
Air Products & Chemicals, Inc.....	96,372	29,425,263
Albemarle Corp.....	71,400	15,156,792
Alcoa Corp.....	232,904	8,428,796
Alpha Metallurgical Resources, Inc.....	16,072	2,783,992

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
* Alto Ingredients, Inc.....	84,700	\$ 340,494
Amcor PLC.....	1,256,699	12,893,732
* American Biltrite, Inc.....	17	2,049
American Vanguard Corp.....	57,341	1,035,578
#* Ampco-Pittsburgh Corp.....	170,500	617,210
AptarGroup, Inc.....	104,911	12,742,490
Arch Resources, Inc.....	35,510	4,560,904
* Arconic Corp.....	125,586	3,753,766
# Ardagh Metal Packaging SA.....	51,678	195,343
* Ascent Industries Co.....	19,475	177,807
Ashland, Inc.....	95,682	8,741,508
#* ATI, Inc.....	185,772	8,857,609
Avery Dennison Corp.....	90,810	16,709,948
Avient Corp.....	150,801	6,111,965
* Axalta Coating Systems Ltd.....	439,770	14,072,640
Balchem Corp.....	49,896	6,722,987
# Ball Corp.....	246,283	14,454,349
Berry Global Group, Inc.....	303,278	19,885,938
# Cabot Corp.....	123,272	8,752,312
# Caledonia Mining Corp. PLC.....	1,100	12,958
Carpenter Technology Corp.....	84,796	5,075,889
# Celanese Corp.....	117,466	14,729,062
#* Century Aluminum Co.....	199,727	1,857,461
CF Industries Holdings, Inc.....	305,398	25,067,068
Chase Corp.....	19,162	2,412,304
Chemours Co.....	298,747	11,047,664
* Clearwater Paper Corp.....	266,641	8,593,839
* Cleveland-Cliffs, Inc.....	810,217	14,300,330
#* Coeur Mining, Inc.....	739,231	2,276,831
Commercial Metals Co.....	265,048	15,166,047
# Compass Minerals International, Inc.....	32,842	1,243,727
* Core Molding Technologies, Inc.....	12,521	302,007
Corteva, Inc.....	468,452	26,434,746
# Crown Holdings, Inc.....	188,037	17,442,312
* Dakota Gold Corp.....	7,159	21,047
Dow, Inc.....	845,628	47,752,613
DuPont de Nemours, Inc.....	199,677	15,500,925
# Eagle Materials, Inc.....	68,709	12,667,878
Eastman Chemical Co.....	146,610	12,546,884
Ecolab, Inc.....	113,210	20,733,279
* Ecovyst, Inc.....	352,953	4,337,792
Element Solutions, Inc.....	423,905	8,885,049
#* Ferroglobe PLC.....	151,743	822,447
# Flexible Solutions International, Inc.....	4,491	12,844
#* Flotek Industries, Inc.....	349,260	288,838
FMC Corp.....	114,822	11,049,321
Fortitude Gold Corp.....	38,385	250,654
Freeport-McMoRan, Inc.....	898,463	40,116,373
Friedman Industries, Inc.....	8,323	148,066
FutureFuel Corp.....	94,940	922,817
#* Gatos Silver, Inc.....	8,291	43,030
Glatfelter Corp.....	84,685	287,929
Graphic Packaging Holding Co.....	694,617	16,809,731
Greif, Inc., Class A.....	69,652	5,152,158
Greif, Inc., Class B.....	23,807	1,882,419
Hawkins, Inc.....	47,316	2,212,023
Haynes International, Inc.....	27,644	1,386,623
HB Fuller Co.....	102,295	7,572,899
# Hecla Mining Co.....	1,065,069	6,134,797

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	416,582	\$12,401,646
*	54,126	3,465,147
	44,386	4,755,516
	199,731	16,899,240
	380,437	13,718,558
#*	23,470	645,425
	20,375	1,654,450
*	85,853	3,732,030
	45,805	1,752,499
#	60,101	561,944
	225,284	88,011,700
#*	248,043	6,106,819
	172,921	13,164,476
*	232,203	2,593,707
	453,152	44,798,607
	55,426	24,745,492
	44,374	5,286,718
#	91,386	1,438,416
	140,155	1,247,379
	65,240	4,002,474
	437,745	17,842,486
#*	74,524	1,777,397
	77,547	1,520,697
	19,207	8,675,802
	592,176	25,416,194
#	7,300	36,427
	15,000	186,750
	446,724	76,876,733
*	341,305	7,836,363
	359,920	20,760,186
	42,024	2,344,519
	10,861	238,073
	150,152	23,025,809
#*	2,007	110,104
	183,526	26,409,391
#	6,445	1,291,449
	14,453	132,968
	459	6,532
*	3,199	20,506
*	165,188	781,339
	118,332	34,654,710
#††	163,412	174,851
	91,793	11,028,011
	154,445	15,955,713
	95,912	4,075,301
	58,683	2,124,911
#	73,727	5,163,839
	161,535	7,369,227
	66,018	4,227,793
	164,408	45,458,812
	278,567	12,215,163
#	194,662	11,414,980
#	58,239	5,092,418
	489,571	52,178,477
	37,766	3,618,738
*	240,950	8,717,571
	224,503	1,993,587
	61,657	3,025,509
*	139,370	3,247,321

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
# Tredegar Corp.....	59,742	\$ 413,415
TriMas Corp.....	95,214	2,452,713
Trinseo PLC.....	90,111	1,587,756
Tronox Holdings PLC.....	255,777	3,399,276
* U.S. Gold Corp.....	2,698	12,087
U.S. Steel Corp.....	295,111	7,525,330
United States Lime & Minerals, Inc.....	9,696	1,993,595
* Universal Stainless & Alloy Products, Inc.....	18,464	295,609
Vulcan Materials Co.....	117,856	25,987,248
Warrior Met Coal, Inc.....	117,737	5,209,862
Westlake Corp.....	116,636	16,037,450
WestRock Co.....	190,572	6,344,142
Worthington Industries, Inc.....	90,166	6,728,187
TOTAL MATERIALS.....		<u>1,338,623,694</u>
REAL ESTATE — (0.3%)		
#* AMREP Corp.....	6,773	121,982
* Anywhere Real Estate, Inc.....	194,043	1,626,080
* CBRE Group, Inc., Class A.....	302,427	25,195,193
* CKX Lands, Inc.....	743	7,538
* Compass, Inc., Class A.....	14,700	61,593
* Comstock Holding Cos., Inc.....	2,585	12,434
* CoStar Group, Inc.....	177,750	14,925,667
#* Cushman & Wakefield PLC.....	151,945	1,493,619
# Douglas Elliman, Inc.....	93,388	206,387
* Fathom Holdings, Inc.....	5,743	46,174
* Five Point Holdings LLC, Class A.....	62,036	214,024
* Forestar Group, Inc.....	18,863	556,081
* FRP Holdings, Inc.....	18,909	1,084,809
* Howard Hughes Corp.....	52,778	4,456,047
* InterGroup Corp.....	200	6,886
* Jones Lang LaSalle, Inc.....	78,214	13,026,542
*» JW Mays, Inc.....	900	40,806
# Kennedy-Wilson Holdings, Inc.....	246,549	4,068,058
Marcus & Millichap, Inc.....	67,246	2,466,583
* Maui Land & Pineapple Co., Inc.....	20,394	304,075
Newmark Group, Inc., Class A.....	268,638	1,858,975
#* Opendoor Technologies, Inc.....	274,866	1,404,565
* Rafael Holdings, Inc., Class B.....	23,666	47,332
RE/MAX Holdings, Inc., Class A.....	24,684	486,522
RMR Group, Inc., Class A.....	12,039	283,880
# St. Joe Co.....	97,660	6,199,457
Stratus Properties, Inc.....	14,910	423,146
* Tejon Ranch Co.....	51,357	904,397
* Zillow Group, Inc., Class A.....	56,750	3,020,235
#* Zillow Group, Inc., Class C.....	155,436	8,418,414
TOTAL REAL ESTATE.....		<u>92,967,501</u>
UTILITIES — (2.3%)		
AES Corp.....	445,524	9,636,684
ALLETE, Inc.....	67,880	3,898,348
Alliant Energy Corp.....	178,183	9,575,554
Ameren Corp.....	176,424	15,114,244
American Electric Power Co., Inc.....	250,817	21,254,233
American States Water Co.....	56,525	4,997,375
American Water Works Co., Inc.....	113,895	16,791,540
Artesian Resources Corp., Class A.....	12,735	580,207
# Atlantica Sustainable Infrastructure PLC.....	153,959	3,713,491

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
	101,606	\$12,366,466
#	64,111	2,377,236
#	88,378	3,414,926
	79,892	4,819,884
#	39,845	1,241,969
	72,894	3,864,840
	464,681	13,982,251
	25,608	3,027,890
	54,538	1,345,452
	120,901	3,192,995
	200,108	12,220,596
	200,215	18,992,395
#	26,390	516,188
	172,554	16,677,344
	344,977	18,473,518
	122,301	13,979,004
	383,805	35,931,824
	233,233	16,783,447
	137,734	14,145,282
	219,773	9,294,200
	160,004	9,595,440
	198,030	14,323,510
	486,134	20,349,569
	327,337	12,893,804
	47,408	635,741
	1,904	24,181
	158,012	6,066,081
	72,282	7,432,035
	53,374	4,282,730
#	26,334	2,117,780
	112,669	5,983,851
	154,239	6,894,483
	957,284	70,168,917
	453,468	12,624,549
	44,788	1,924,540
	68,394	3,862,209
	488,682	18,565,029
	269,039	9,725,760
#	75,164	5,947,727
#	94,696	7,698,785
#	63,286	5,126,799
*	530,888	9,348,938
	127,225	10,536,775
	122,521	5,491,391
	125,713	5,992,739
	448,869	12,357,364
	300,038	18,938,399
#*	35,231	434,046
#	10,999	221,300
	149,207	22,234,827
#	41,008	2,889,424
	534,107	38,637,300
	82,487	5,439,193
#	69,717	4,431,910
#*	110,922	1,958,883
#	221,123	5,968,110
	27,033	1,406,797
	3,740	30,556
	764,596	21,454,564

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
WEC Energy Group, Inc.....	187,363	\$ 16,836,439
Xcel Energy, Inc.....	308,463	19,349,884
York Water Co.....	20,352	841,148
TOTAL UTILITIES.....		<u>723,252,890</u>
TOTAL COMMON STOCKS.....		<u>30,886,598,109</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	10,888	251,513
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	9,858	352,916
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	53,920	1,462,311
TOTAL PREFERRED STOCKS.....		<u>2,066,740</u>
TOTAL INVESTMENT SECURITIES (Cost \$12,158,856,304).....		<u>30,888,664,849</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	260,628,067	260,628,067
SECURITIES LENDING COLLATERAL — (2.3%)		
@§ The DFA Short Term Investment Fund.....	63,445,013	733,868,470
TOTAL INVESTMENTS — (100.0%) (Cost \$13,153,293,766)^^.....		<u>\$31,883,161,386</u>

As of July 31, 2023, U.S. Core Equity 1 Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	1,149	09/15/23	\$249,211,450	\$265,103,025	\$15,891,575
Total Futures Contracts.....			<u>\$249,211,450</u>	<u>\$265,103,025</u>	<u>\$15,891,575</u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 2,133,282,501	\$ 149,296	—	\$ 2,133,431,797
Consumer Discretionary.....	3,525,915,697	9,226	—	3,525,924,923
Consumer Staples.....	1,947,749,917	56,644	—	1,947,806,561
Energy.....	2,046,670,601	—	—	2,046,670,601
Financials.....	4,440,134,832	3,000	—	4,440,137,832
Health Care.....	3,559,000,923	—	\$ 1,127,052	3,560,127,975
Industrials.....	4,112,970,116	936,694	17,076	4,113,923,886
Information Technology.....	6,963,021,166	709,283	—	6,963,730,449
Materials.....	1,338,448,843	—	174,851	1,338,623,694

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Real Estate.....	\$ 92,926,695	\$ 40,806	—	\$ 92,967,501
Utilities.....	723,252,890	—	—	723,252,890
Preferred Stocks				
Communication Services.....	251,513	—	—	251,513
Consumer Discretionary.....	352,916	—	—	352,916
Industrials.....	1,462,311	—	—	1,462,311
Temporary Cash Investments.....	260,628,067	—	—	260,628,067
Securities Lending Collateral.....	—	733,868,470	—	733,868,470
Futures Contracts**.....	15,891,575	—	—	15,891,575
TOTAL.....	\$31,161,960,563	\$735,773,419	\$1,318,979[^]	\$31,899,052,961

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

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

U.S. CORE EQUITY 2 PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.6%)		
COMMUNICATION SERVICES — (6.2%)		
* Activision Blizzard, Inc.....	310,270	\$ 28,780,645
* Alphabet, Inc., Class A.....	2,402,168	318,815,737
* Alphabet, Inc., Class C.....	2,091,630	278,416,869
* Altice USA, Inc., Class A.....	234,978	796,575
* AMC Networks, Inc., Class A.....	43,504	549,020
#* Angi, Inc.....	81,572	315,684
* Anterix, Inc.....	41,276	1,158,617
AT&T, Inc.....	3,624,333	52,625,315
# Atlanta Braves Holdings, Inc., Class A.....	25,005	1,183,737
* Atlanta Braves Holdings, Inc., Class C.....	75,182	3,061,431
ATN International, Inc.....	75,093	2,728,880
* Bandwidth, Inc., Class A.....	34,064	516,070
* Boston Omaha Corp., Class A.....	23,098	450,873
* Bumble, Inc., Class A.....	79,472	1,471,821
Cable One, Inc.....	12,624	9,139,019
* Cargurus, Inc.....	77,638	1,759,277
* Cars.com, Inc.....	164,649	3,755,644
* Charter Communications, Inc., Class A.....	110,276	44,682,732
#* Cinemark Holdings, Inc.....	146,011	2,436,924
Cogent Communications Holdings, Inc.....	81,039	4,962,828
Comcast Corp., Class A.....	3,103,081	140,445,446
* Consolidated Communications Holdings, Inc.....	190,075	680,468
* Cumulus Media, Inc., Class A.....	22,762	144,311
* Daily Journal Corp.....	426	123,336
# DallasNews Corp.....	6,262	28,805
* DHI Group, Inc.....	750,413	2,829,057
#* DISH Network Corp., Class A.....	336,650	2,669,634
#* EchoStar Corp., Class A.....	109,414	2,125,914
Electronic Arts, Inc.....	116,272	15,853,687
#* Emerald Holding, Inc.....	27,806	137,640
* Endeavor Group Holdings, Inc., Class A.....	60,407	1,425,605
# Entravision Communications Corp., Class A.....	210,990	1,008,532
* EverQuote, Inc., Class A.....	11,644	82,440
* EW Scripps Co., Class A.....	222,347	2,192,341
* FG Group Holdings, Inc.....	5,733	9,287
Fox Corp., Class A.....	392,421	13,126,482
Fox Corp., Class B.....	192,755	6,054,435
* Frontier Communications Parent, Inc.....	72,141	1,313,688
* Gaia, Inc.....	23,801	55,932
#* Gannett Co., Inc.....	214,545	605,017
>> GCI Liberty, Inc.....	228,724	206,867
* Gogo, Inc.....	4,981	75,064
Gray Television, Inc.....	165,954	1,571,584
# Gray Television, Inc., Class A.....	3,160	31,079
* Harte Hanks, Inc.....	1,395	8,021
* IDT Corp., Class B.....	243,741	5,781,536
#* iHeartMedia, Inc., Class A.....	31,256	147,841
* IMAX Corp.....	109,165	2,009,728
* Insignia Systems, Inc.....	500	3,750
* Integral Ad Science Holding Corp.....	27,928	582,299
Interpublic Group of Cos., Inc.....	754,483	25,825,953
Iridium Communications, Inc.....	309,905	16,285,508
IZEA Worldwide, Inc.....	8,527	20,380

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
	95,919	\$ 3,283,307
#	7,502	254,955
*	2,052	28,523
*	18,073	1,605,425
*	137,097	12,219,456
#*	260,460	2,187,864
#*	635,989	5,291,428
*	20,750	1,333,810
*	212,860	15,453,636
*	95,225	3,018,632
#*	2,464	79,464
*	240,787	7,664,250
*	312,697	2,401,513
*	449,324	3,289,052
*	144,355	12,667,151
#	1,633,610	2,924,162
*	59,864	2,085,662
	9,141	1,944,748
#*	163,601	2,475,283
*	14,124	27,683
#	43,570	679,692
*	174,316	8,107,437
*	1,476,268	470,338,985
*	63,546	27,894,788
	249,625	10,174,715
	427,879	8,480,562
	280,427	5,639,387
	104,336	19,481,618
	5,726	17,121
	334,357	28,293,289
*	2,577	38,655
	19,160	369,022
	467,020	7,486,331
*	68,016	1,971,784
*	24,240	289,426
*	16,821	336,252
*	100,030	888,266
*	213,866	842,632
#*	80,980	215,407
#>	300	6,330
*	4,691	25,613
*	59,489	2,334,943
*	9,859	949,126
	11,734	253,924
	82,406	3,559,115
*	1,000	19,600
	180,301	3,366,220
#	71,044	3,655,214
#	23,659	329,097
#	730,520	3,725,652
#*	77,553	881,002
#*	59,864	2,541,227
	57,533	843,434
*	29,127	4,351,865
*	173,922	26,599,631
*	61,558	1,999,404
	555,794	9,392,919
	120,435	965,889
*	79,465	1,883,320

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* T-Mobile U.S., Inc.....	420,494	\$ 57,931,458
Townsquare Media, Inc., Class A.....	44,674	535,194
* Trade Desk, Inc., Class A.....	87,947	8,026,043
* Travelzoo.....	64,626	532,518
* TripAdvisor, Inc.....	113,493	2,116,644
* TrueCar, Inc.....	231,144	566,303
#* U.S. Cellular Corp.....	137,843	2,441,200
* Urban One, Inc.....	139,944	794,882
* Urban One, Inc.....	18,927	108,452
Verizon Communications, Inc.....	3,549,129	120,954,316
* Vimeo, Inc.....	196,984	811,574
* Walt Disney Co.....	652,782	58,025,792
* Warner Bros Discovery, Inc.....	1,214,963	15,879,566
Warner Music Group Corp., Class A.....	46,177	1,456,884
#* WideOpenWest, Inc.....	150,806	1,242,641
World Wrestling Entertainment, Inc., Class A.....	79,408	8,337,840
* Yelp, Inc.....	139,489	6,283,979
* Zedge, Inc., Class B.....	5,460	11,466
#* Ziff Davis, Inc.....	135,280	9,810,506
* ZoomInfo Technologies, Inc., Class A.....	124,151	3,174,541
TOTAL COMMUNICATION SERVICES.....		<u>2,039,576,062</u>
CONSUMER DISCRETIONARY — (10.2%)		
#* 1-800-Flowers.com, Inc., Class A.....	106,111	921,043
* 2U, Inc.....	86,375	412,873
Aaron's Co., Inc.....	90,572	1,432,849
#* Abercrombie & Fitch Co., Class A.....	173,759	6,882,594
Academy Sports & Outdoors, Inc.....	88,478	5,290,100
# Acushnet Holdings Corp.....	167,733	10,001,919
* Adient PLC.....	163,118	6,942,302
# ADT, Inc.....	241,601	1,541,414
* Adtalem Global Education, Inc.....	130,670	5,650,171
Advance Auto Parts, Inc.....	71,840	5,344,178
* Airbnb, Inc., Class A.....	41,023	6,243,290
* Amazon.com, Inc.....	3,129,039	418,289,934
AMCON Distributing Co.....	1,168	249,952
* American Axle & Manufacturing Holdings, Inc.....	350,138	3,308,804
# American Eagle Outfitters, Inc.....	452,251	6,354,127
* American Outdoor Brands, Inc.....	32,750	311,125
* American Public Education, Inc.....	72,793	364,693
#* America's Car-Mart, Inc.....	24,380	2,904,146
* Aptiv PLC.....	178,266	19,518,344
Aramark.....	369,099	14,900,527
Arko Restaurants Corp.....	7,366	131,778
Arko Corp.....	5,617	46,846
#* Asbury Automotive Group, Inc.....	67,885	15,314,856
Autoliv, Inc.....	155,704	15,715,205
* AutoNation, Inc.....	257,829	41,505,312
* AutoZone, Inc.....	4,638	11,510,217
* Barnes & Noble Education, Inc.....	120,653	177,360
Bassett Furniture Industries, Inc.....	18,048	317,645
Bath & Body Works, Inc.....	125,058	4,634,649
* Beazer Homes USA, Inc.....	81,478	2,740,105
Best Buy Co., Inc.....	562,690	46,731,404
Big 5 Sporting Goods Corp.....	320,032	3,062,706
Big Lots, Inc.....	43,816	449,114
* Biglari Holdings, Inc., Class A.....	475	477,964
* Biglari Holdings, Inc., Class B.....	5,247	1,065,981
* BJ's Restaurants, Inc.....	71,145	2,679,321

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Bloomin' Brands, Inc.....	197,620	\$ 5,310,049
# Bluegreen Vacations Holding Corp.....	1,201	46,947
* Booking Holdings, Inc.....	13,217	39,265,064
* Boot Barn Holdings, Inc.....	94,067	8,832,891
BorgWarner, Inc.....	394,368	18,338,112
Boyd Gaming Corp.....	77,977	5,327,389
#* Bright Horizons Family Solutions, Inc.....	68,676	6,663,632
#* Brinker International, Inc.....	62,262	2,445,651
Brunswick Corp.....	244,212	21,077,938
# Buckle, Inc.....	104,067	3,804,690
Build-A-Bear Workshop, Inc.....	42,347	1,039,619
#* Burlington Stores, Inc.....	54,847	9,741,924
* Caesars Entertainment, Inc.....	45,189	2,667,055
# Caleres, Inc.....	111,825	3,023,748
# Camping World Holdings, Inc., Class A.....	41,769	1,337,861
* Capri Holdings Ltd.....	290,622	10,726,858
* CarMax, Inc.....	198,716	16,415,929
#* Carnival Corp.....	404,638	7,623,380
* CarParts.com, Inc.....	60,652	304,473
Carriage Services, Inc.....	52,962	1,714,380
* Carrols Restaurant Group, Inc.....	122,572	721,949
# Carter's, Inc.....	91,572	6,868,816
* Carvana Co., Class A.....	23,143	1,063,421
# Cato Corp., Class A.....	73,386	623,781
* Cavco Industries, Inc.....	18,713	5,532,498
Century Communities, Inc.....	84,771	6,546,017
# Cheesecake Factory, Inc.....	113,282	4,166,512
* Chegg, Inc.....	93,606	948,229
#* Chewy, Inc., Class A.....	14,657	496,872
* Chico's FAS, Inc.....	291,735	1,779,584
#* Children's Place, Inc.....	21,037	661,403
* Chipotle Mexican Grill, Inc.....	12,348	24,230,233
# Choice Hotels International, Inc.....	78,280	10,235,110
Churchill Downs, Inc.....	84,180	9,752,253
#* Chuy's Holdings, Inc.....	47,295	1,966,999
* Citi Trends, Inc.....	27,107	510,967
# Clarus Corp.....	15,850	141,065
# Columbia Sportswear Co.....	148,332	11,660,379
#* Conn's, Inc.....	79,495	391,115
* Container Store Group, Inc.....	92,922	340,095
* Cooper-Standard Holdings, Inc.....	16,643	306,564
* Coursera, Inc.....	19,784	310,411
# Cracker Barrel Old Country Store, Inc.....	58,253	5,429,180
* Crocs, Inc.....	43,839	4,749,956
Crown Crafts, Inc.....	22,116	111,022
* Culp, Inc.....	32,546	185,512
Dana, Inc.....	357,109	6,777,929
Darden Restaurants, Inc.....	156,571	26,447,973
* Dave & Buster's Entertainment, Inc.....	88,319	4,045,010
* Deckers Outdoor Corp.....	59,634	32,422,409
* Delta Apparel, Inc.....	23,691	196,161
* Denny's Corp.....	113,530	1,335,113
# Designer Brands, Inc., Class A.....	85,666	852,377
#* Destination XL Group, Inc.....	9,135	47,137
Dick's Sporting Goods, Inc.....	197,961	27,912,501
# Dillard's, Inc., Class A.....	56,648	19,432,530
# Dine Brands Global, Inc.....	11,026	665,088
Domino's Pizza, Inc.....	20,928	8,302,975
#* DoorDash, Inc., Class A.....	165,089	14,988,430

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Dorman Products, Inc.....	84,113	\$ 7,123,530
DR Horton, Inc.....	472,989	60,079,063
* DraftKings, Inc., Class A.....	277,744	8,826,704
* Duluth Holdings, Inc., Class B.....	3,601	26,143
eBay, Inc.....	747,182	33,257,071
El Pollo Loco Holdings, Inc.....	109,279	1,163,821
#* Envela Corp.....	829	6,209
Escalade, Inc.....	37,461	546,931
# Ethan Allen Interiors, Inc.....	80,718	2,540,195
* Etsy, Inc.....	90,383	9,187,432
#* European Wax Center, Inc., Class A.....	4,948	95,843
* Everi Holdings, Inc.....	13,173	195,487
* Expedia Group, Inc.....	42,777	5,241,466
* Fiesta Restaurant Group, Inc.....	71,478	550,381
#* Figs, Inc., Class A.....	109,087	802,880
* First Watch Restaurant Group, Inc.....	21,502	400,797
* Five Below, Inc.....	87,336	18,195,582
Flanigan's Enterprises, Inc.....	2,891	85,863
# Flexsteel Industries, Inc.....	20,065	392,672
#* Floor & Decor Holdings, Inc., Class A.....	137,669	15,811,285
# Foot Locker, Inc.....	232,175	6,238,542
Ford Motor Co.....	2,081,479	27,496,338
* Fossil Group, Inc.....	144,818	402,594
#* Fox Factory Holding Corp.....	98,149	10,982,873
Franchise Group, Inc.....	6,330	188,381
* Frontdoor, Inc.....	142,869	4,988,985
#* Full House Resorts, Inc.....	23,954	153,785
#* Funko, Inc., Class A.....	99,915	815,306
* GameStop Corp., Class A.....	19,049	422,888
# Gap, Inc.....	446,835	4,602,400
Garmin Ltd.....	161,695	17,121,884
* Garrett Motion, Inc.....	3,105	24,157
General Motors Co.....	1,050,213	40,296,673
* Genesco, Inc.....	37,527	1,058,637
Gentex Corp.....	591,316	19,856,391
* Gentherm, Inc.....	104,316	6,234,967
Genuine Parts Co.....	171,216	26,661,756
* G-III Apparel Group Ltd.....	188,862	3,911,332
* Good Times Restaurants, Inc.....	1,690	5,425
* Goodyear Tire & Rubber Co.....	406,470	6,536,038
#* GoPro, Inc., Class A.....	328,892	1,345,168
Graham Holdings Co., Class B.....	10,480	6,149,140
* Grand Canyon Education, Inc.....	101,162	10,981,135
* Green Brick Partners, Inc.....	15,871	897,029
Group 1 Automotive, Inc.....	47,152	12,190,207
#* GrowGeneration Corp.....	85,612	340,736
# Guess?, Inc.....	136,895	2,873,426
H&R Block, Inc.....	272,291	9,151,701
Hamilton Beach Brands Holding Co., Class A.....	31,592	311,181
# Hanesbrands, Inc.....	422,425	2,226,180
Harley-Davidson, Inc.....	264,917	10,228,445
# Hasbro, Inc.....	114,614	7,399,480
# Haverty Furniture Cos., Inc.....	59,491	2,117,880
Haverty Furniture Cos., Inc., Class A.....	2,523	89,693
#* Helen of Troy Ltd.....	61,809	8,733,612
# Hibbett, Inc.....	58,833	2,729,851
#* Hilton Grand Vacations, Inc.....	97,152	4,517,568
Hilton Worldwide Holdings, Inc.....	127,794	19,870,689
Home Depot, Inc.....	501,301	167,354,326

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	49,400	\$ 991,458
*	300	31,986
#	64,737	8,179,520
	85,113	12,598,426
#	98,836	3,343,622
*	56,464	2,258,560
*	1,647	37,387
#	40,385	4,014,673
	8,736	33,721
#	28,142	1,663,755
#	157,600	8,505,672
»	135,500	3,854,975
#	59,276	2,510,931
*	1,133	4,691
#*	741	73,737
#	30,717	475,192
#*	47,094	441,742
*	39,122	2,339,887
	110,900	1,421,738
*††	3,667	0
	142,522	4,470,915
#*	11,759	154,160
#	77,616	10,576,732
	118,491	18,337,667
#*	1,425	33,801
	254,013	7,432,420
	341,640	43,330,201
#	39,269	4,512,401
#*	35,315	224,957
#	53,940	812,876
#*	69,991	9,711,251
#*	14,752	266,864
	109,205	600,628
#*	120,879	8,497,794
*	56,293	400,243
	61,836	19,201,933
*	246	6,544
	347,551	19,042,319
*	51,990	204,321
#*	37,319	1,092,700
	167,179	39,165,024
#*	389,798	2,966,363
*	49,611	18,779,252
*	73,907	7,390,700
	377,616	6,264,649
*	65,250	3,911,737
#	27,683	444,035
*	61,282	2,471,503
	189,143	38,170,949
	98,481	12,655,793
#*	46,154	1,414,620
*	594,563	12,664,192
	168,336	49,356,115
#	189,048	9,694,381
#	110,232	16,419,056
	339,195	17,220,930
*	134,527	5,052,834
*	86,081	9,153,854
	6,743	467,425

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#	Monro, Inc.....	100,151	\$ 3,670,534
*	Motorcar Parts of America, Inc.....	62,427	559,970
#	Movado Group, Inc.....	47,080	1,351,196
	Murphy USA, Inc.....	89,104	27,357,601
	Nathan's Famous, Inc.....	8,885	711,689
#*	National Vision Holdings, Inc.....	172,545	3,732,148
	Newell Brands, Inc.....	546,111	6,094,599
	NIKE, Inc., Class B.....	436,976	48,237,781
	Nobility Homes, Inc.....	2,557	71,085
*	Noodles & Co.....	3,938	14,374
	Nordstrom, Inc.....	145,423	3,360,726
*	Norwegian Cruise Line Holdings Ltd.....	215,125	4,747,809
*	NVR, Inc.....	5,545	34,969,210
*	ODP Corp.....	123,201	6,145,266
#*	Ollie's Bargain Outlet Holdings, Inc.....	118,573	8,641,600
#*	ONE Group Hospitality, Inc.....	6,673	49,180
*	OneSpaWorld Holdings Ltd.....	4,539	58,303
#*	OneWater Marine, Inc., Class A.....	2,916	109,787
*	O'Reilly Automotive, Inc.....	12,432	11,509,421
#*	Overstock.com, Inc.....	153,353	5,592,784
#	Oxford Industries, Inc.....	49,171	5,303,092
#	Papa John's International, Inc.....	50,935	4,212,324
#	Patrick Industries, Inc.....	69,640	6,027,342
#*	Penn Entertainment, Inc.....	155,367	4,084,598
#	Penske Automotive Group, Inc.....	241,111	38,920,138
*	Perdoceo Education Corp.....	201,904	2,695,418
	PetMed Express, Inc.....	39,873	584,139
*	Phinia, Inc.....	78,873	2,237,627
#*	Planet Fitness, Inc., Class A.....	113,210	7,646,203
*	Playa Hotels & Resorts NV.....	377,141	3,077,471
#	Polaris, Inc.....	131,180	17,819,491
#	Pool Corp.....	56,425	21,708,954
#*	Potbelly Corp.....	57,616	550,233
	PulteGroup, Inc.....	452,420	38,179,724
#	Purple Innovation, Inc.....	16,786	52,372
	PVH Corp.....	123,224	11,045,799
#*	QuantumScape Corp.....	137,152	1,825,493
#	Ralph Lauren Corp.....	80,996	10,637,205
	RCI Hospitality Holdings, Inc.....	15,909	1,109,653
	Red Rock Resorts, Inc., Class A.....	140,814	6,829,479
#*	Revolve Group, Inc.....	23,802	469,375
#*	RH.....	53,640	20,821,439
#*	Rivian Automotive, Inc., Class A.....	49,639	1,372,022
	Rocky Brands, Inc.....	19,860	399,583
	Ross Stores, Inc.....	325,599	37,326,669
#*	Royal Caribbean Cruises Ltd.....	190,799	20,818,079
*	Sally Beauty Holdings, Inc.....	181,269	2,169,790
*	SeaWorld Entertainment, Inc.....	155,945	8,634,675
	Service Corp. International.....	493,717	32,906,238
*	Shake Shack, Inc., Class A.....	44,856	3,483,517
#	Shoe Carnival, Inc.....	88,622	2,358,231
#	Signet Jewelers Ltd.....	152,601	12,282,854
#*	Six Flags Entertainment Corp.....	52,696	1,259,434
*	Skechers USA, Inc., Class A.....	282,853	15,720,970
*	Skyline Champion Corp.....	149,453	10,410,896
#*	Sleep Number Corp.....	62,361	1,726,776
#	Smith & Wesson Brands, Inc.....	165,557	2,107,541
	Sonic Automotive, Inc., Class A.....	84,938	4,067,681
#*	Sonos, Inc.....	153,425	2,629,704

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Sportsman's Warehouse Holdings, Inc.....	111,297	\$ 701,171
Standard Motor Products, Inc.....	56,461	2,155,116
Starbucks Corp.....	261,927	26,603,925
Steven Madden Ltd.....	203,023	6,776,908
#* Stitch Fix, Inc., Class A.....	103,829	530,566
* Stoneridge, Inc.....	95,048	1,942,781
Strategic Education, Inc.....	64,691	4,858,294
* Strattec Security Corp.....	8,355	195,423
* Stride, Inc.....	129,712	4,956,296
Superior Group of Cos., Inc.....	78,173	737,171
Superior Industries International, Inc.....	101,665	372,094
* Sweetgreen, Inc., Class A.....	19,739	297,467
* Sypris Solutions, Inc.....	5,324	10,382
*» Tandy Leather Factory, Inc.....	825	3,457
Tapestry, Inc.....	534,326	23,056,167
* Taylor Morrison Home Corp.....	329,873	15,972,451
Tempur Sealy International, Inc.....	477,981	21,332,292
* Tesla, Inc.....	437,697	117,053,309
# Texas Roadhouse, Inc.....	125,353	13,983,127
# Thor Industries, Inc.....	92,300	10,659,727
#* Tile Shop Holdings, Inc.....	17,747	112,871
#* Tilly's, Inc., Class A.....	70,488	611,131
TJX Cos., Inc.....	681,383	58,960,071
Toll Brothers, Inc.....	283,295	22,757,087
* TopBuild Corp.....	118,731	32,523,983
#* Topgolf Callaway Brands Corp.....	120,255	2,401,492
# Tractor Supply Co.....	190,565	42,684,654
» Travel & Leisure Co.....	144,276	5,876,361
* Tri Pointe Homes, Inc.....	343,264	10,943,256
* Ulta Beauty, Inc.....	61,020	27,141,696
* Under Armour, Inc., Class A.....	166,422	1,341,361
* Under Armour, Inc., Class C.....	337,049	2,500,904
* Unifi, Inc.....	78,707	622,572
#* Universal Electronics, Inc.....	44,678	499,053
* Universal Technical Institute, Inc.....	97,660	710,965
# Upbound Group, Inc.....	156,114	5,406,228
* Urban Outfitters, Inc.....	275,313	10,013,134
Vail Resorts, Inc.....	50,995	12,008,813
Valvoline, Inc.....	334,586	12,704,230
* Vera Bradley, Inc.....	83,114	560,188
VF Corp.....	266,180	5,273,026
#* Victoria's Secret & Co.....	51,522	1,055,686
#* Vince Holding Corp.....	3,562	10,330
#* Vista Outdoor, Inc.....	183,916	5,572,655
* Visteon Corp.....	64,948	10,007,837
#* VOXX International Corp.....	82,262	760,101
#* Wayfair, Inc., Class A.....	73,248	5,703,822
# Wendy's Co.....	622,228	13,371,680
# Weyco Group, Inc.....	26,365	719,765
# Whirlpool Corp.....	120,285	17,352,314
# Williams-Sonoma, Inc.....	224,034	31,060,074
# Wingstop, Inc.....	41,509	6,997,587
Winmark Corp.....	7,748	2,816,088
# Winnebago Industries, Inc.....	85,156	5,858,733
Wolverine World Wide, Inc.....	99,989	1,266,861
#* Workspport Ltd.....	11,456	40,211
Wyndham Hotels & Resorts, Inc.....	109,334	8,519,305
Wynn Resorts Ltd.....	73,771	8,039,564
#* XPEL, Inc.....	4,316	350,589

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* YETI Holdings, Inc.....	64,802	\$ 2,760,565
Yum! Brands, Inc.....	109,405	15,061,786
* Zumiez, Inc.....	42,911	809,301
TOTAL CONSUMER DISCRETIONARY.....		<u>3,318,163,326</u>
CONSUMER STAPLES — (6.1%)		
Albertsons Cos., Inc., Class A.....	132,404	2,877,139
# Alico, Inc.....	26,214	678,943
Altria Group, Inc.....	525,734	23,878,838
Andersons, Inc.....	104,445	5,099,005
Archer-Daniels-Midland Co.....	390,133	33,145,700
B&G Foods, Inc.....	98,683	1,308,537
* BellRing Brands, Inc.....	243,570	8,756,341
* BJ's Wholesale Club Holdings, Inc.....	216,639	14,365,332
#* Boston Beer Co., Inc., Class A.....	19,989	7,424,714
#* Bridgford Foods Corp.....	11,491	135,824
# Brown-Forman Corp., Class A.....	59,147	4,253,261
# Brown-Forman Corp., Class B.....	310,975	21,954,835
Bunge Ltd.....	258,376	28,077,720
# Calavo Growers, Inc.....	38,797	1,463,811
Cal-Maine Foods, Inc.....	119,025	5,497,765
Campbell Soup Co.....	467,678	21,429,006
Casey's General Stores, Inc.....	110,650	27,956,829
* Celsius Holdings, Inc.....	10,117	1,463,930
#* Central Garden & Pet Co.....	40,949	1,657,616
* Central Garden & Pet Co., Class A.....	134,388	5,136,309
* Chefs' Warehouse, Inc.....	91,602	3,328,817
Church & Dwight Co., Inc.....	224,890	21,515,226
Clorox Co.....	129,663	19,641,351
Coca-Cola Co.....	1,782,038	110,361,613
Coca-Cola Consolidated, Inc.....	26,301	16,659,316
Colgate-Palmolive Co.....	265,280	20,230,253
Conagra Brands, Inc.....	435,771	14,297,647
Constellation Brands, Inc., Class A.....	62,682	17,099,650
Costco Wholesale Corp.....	193,669	108,584,398
* Coty, Inc., Class A.....	1,075,528	12,949,357
* Darling Ingredients, Inc.....	394,494	27,318,709
Dollar General Corp.....	188,749	31,872,156
* Dollar Tree, Inc.....	305,601	47,163,402
* Duckhorn Portfolio, Inc.....	140,242	1,764,244
Edgewell Personal Care Co.....	126,236	4,974,961
* elf Beauty, Inc.....	101,357	11,830,389
Energizer Holdings, Inc.....	120,526	4,302,778
Estee Lauder Cos., Inc., Class A.....	82,890	14,920,200
#* Farmer Bros Co.....	45,135	135,405
# Flowers Foods, Inc.....	629,426	15,553,116
Fresh Del Monte Produce, Inc.....	152,737	4,059,749
* Fresh Market, Inc.....	18,803	0
#* Freshpet, Inc.....	43,650	3,210,021
General Mills, Inc.....	390,496	29,185,671
* Grocery Outlet Holding Corp.....	92,310	3,087,770
* Hain Celestial Group, Inc.....	268,114	3,397,004
#* Herbalife Ltd.....	84,888	1,378,581
Hershey Co.....	140,242	32,439,377
#* Honest Co., Inc.....	3,416	5,158
# Hormel Foods Corp.....	474,828	19,410,969
* Hostess Brands, Inc.....	328,321	7,892,837
Ingles Markets, Inc., Class A.....	39,049	3,311,355
Ingredion, Inc.....	159,753	17,774,119

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	72,071	\$ 10,778,939
#	42,031	6,738,410
	123,946	18,672,465
	34,146	3,718,841
	404,698	27,070,249
	203,351	6,915,968
	118,509	15,299,512
	227,544	8,232,542
	1,328,188	64,603,064
	180,850	18,741,485
	57,748	11,123,997
#	21,105	106,791
*	25,136	163,887
#	41,918	650,567
#	462	5,336
	226,419	20,259,972
#	6,660	586,813
	40,157	4,091,597
#	62,697	7,148,085
#*	7,767	90,253
	185,337	12,930,962
	545,190	40,414,935
*	166,864	9,593,011
#*	153,467	8,110,731
*	16,951	122,047
	63,759	793,800
	16,960	98,707
*	48,329	674,190
	52,964	1,556,612
	13,370	839,235
	986,623	184,952,348
*	140,615	8,403,152
	329,158	32,823,636
*	257,979	6,390,140
*	204,060	17,406,318
	70,222	5,458,356
	1,537,814	240,360,328
	18,520	512,634
*	12,203	72,242
	1,310	4,722,550
#*	23,166	893,397
*»	1,999	75,842
*	221,076	8,557,852
*»	29,706	528,767
	114,528	2,570,008
#	148,410	11,636,828
#*	315,552	12,385,416
	396,096	30,226,086
	430,413	58,738,462
#*	10,386	62,004
	96,876	3,377,097
*	137,981	7,121,199
	39,692	946,654
	317,209	17,674,885
*	427,399	18,262,759
*	138,267	2,875,954
	4,655	38,171
	73,587	3,721,295
*	73,690	4,783,218

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
# Utz Brands, Inc.....	4,172	\$ 69,881
Vector Group Ltd.....	248,808	3,264,361
Village Super Market, Inc., Class A.....	29,418	684,851
* Vital Farms, Inc.....	2,960	34,632
# Walgreens Boots Alliance, Inc.....	372,338	11,158,970
Walmart, Inc.....	845,272	135,125,182
# WD-40 Co.....	30,320	6,958,440
# Weis Markets, Inc.....	66,046	4,381,492
* Whole Earth Brands, Inc.....	3,012	12,199
* Willamette Valley Vineyards, Inc.....	6,260	37,560
TOTAL CONSUMER STAPLES.....		<u>1,993,655,223</u>
ENERGY — (5.9%)		
Adams Resources & Energy, Inc.....	7,057	244,384
#* Amplify Energy Corp.....	36,761	269,826
Antero Midstream Corp.....	810,238	9,674,242
#* Antero Resources Corp.....	525,341	14,052,872
APA Corp.....	137,496	5,567,213
Archrock, Inc.....	727,672	8,484,656
Ardmore Shipping Corp.....	125,062	1,760,873
Baker Hughes Co.....	445,812	15,955,611
* Battalion Oil Corp.....	7,657	64,166
* Baytex Energy Corp.....	58,946	238,142
Berry Corp.....	211,556	1,650,137
* Bristow Group, Inc.....	40,377	1,242,400
Cactus, Inc., Class A.....	81,136	4,120,086
# California Resources Corp.....	105,904	5,649,978
#* Callon Petroleum Co.....	126,015	4,733,123
* Centrus Energy Corp., Class A.....	500	18,800
# ChampionX Corp.....	366,543	13,048,931
Cheniere Energy, Inc.....	107,587	17,414,032
# Chesapeake Energy Corp.....	170,243	14,358,295
Chevron Corp.....	1,119,772	183,261,886
Chord Energy Corp.....	34,852	5,466,188
Civitas Resources, Inc.....	1,368	102,408
* Clean Energy Fuels Corp.....	618,330	3,048,367
#* CNX Resources Corp.....	605,909	12,360,544
# Comstock Resources, Inc.....	335,382	4,276,120
ConocoPhillips.....	1,162,116	136,804,296
# CONSOL Energy, Inc.....	66,833	4,980,395
# Core Laboratories, Inc.....	35,691	927,609
Coterra Energy, Inc.....	1,374,026	37,840,676
# CVR Energy, Inc.....	173,685	6,381,187
Delek U.S. Holdings, Inc.....	162,748	4,490,217
* Denbury, Inc.....	70,660	6,211,721
Devon Energy Corp.....	875,136	47,257,344
DHT Holdings, Inc.....	495,445	4,880,133
Diamondback Energy, Inc.....	239,168	35,234,230
* DMC Global, Inc.....	28,980	546,563
Dorian LPG Ltd.....	125,558	3,734,095
* Dril-Quip, Inc.....	98,693	2,555,162
* DT Midstream, Inc.....	94,880	5,077,978
Energy Services of America Corp.....	9,814	27,774
EnLink Midstream LLC.....	705,068	8,178,789
EOG Resources, Inc.....	415,229	55,030,299
Epsilon Energy Ltd.....	67,458	407,446
# EQT Corp.....	408,230	17,219,141
Equitrans Midstream Corp.....	953,012	9,882,734
# Evolution Petroleum Corp.....	76,644	715,855

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Expro Group Holdings NV.....	35,410	\$ 785,748
Exxon Mobil Corp.....	3,245,135	348,008,277
* Forum Energy Technologies, Inc.....	14,058	382,518
* Geospace Technologies Corp.....	49,246	394,460
* Green Plains, Inc.....	132,380	4,700,814
* Gulf Island Fabrication, Inc.....	69,150	234,419
* Gulfport Energy Corp.....	5,645	578,330
* Hallador Energy Co.....	9,905	91,324
Halliburton Co.....	1,019,970	39,860,428
* Helix Energy Solutions Group, Inc.....	472,602	4,536,979
Helmerich & Payne, Inc.....	251,880	11,276,668
Hess Corp.....	368,513	55,914,477
HF Sinclair Corp.....	407,621	21,232,978
* Independence Contract Drilling, Inc.....	738	2,332
International Seaways, Inc.....	68,041	2,918,278
Kinder Morgan, Inc.....	918,203	16,261,375
* Kosmos Energy Ltd.....	875,913	6,218,982
Liberty Energy, Inc.....	208,356	3,431,623
#* Lightbridge Corp.....	9,276	61,593
# Magnolia Oil & Gas Corp., Class A.....	301,682	6,682,256
* Mammoth Energy Services, Inc.....	4,771	23,330
Marathon Oil Corp.....	908,152	23,857,153
Marathon Petroleum Corp.....	577,227	76,782,736
# Matador Resources Co.....	305,453	16,992,350
Mexco Energy Corp.....	305	3,983
Murphy Oil Corp.....	376,366	16,285,357
#* Nabors Industries Ltd.....	21,570	2,642,109
NACCO Industries, Inc., Class A.....	14,486	535,837
* Natural Gas Services Group, Inc.....	48,452	498,571
* NCS Multistage Holdings, Inc.....	1,988	38,965
# New Fortress Energy, Inc.....	65,746	1,877,048
* Newpark Resources, Inc.....	316,153	1,745,165
* NexTier Oilfield Solutions, Inc.....	448,041	5,340,649
#* Nine Energy Service, Inc.....	29,352	147,641
#* Noble Corp. PLC.....	42,479	2,220,377
# Nordic American Tankers Ltd.....	516,684	2,268,243
# Northern Oil & Gas, Inc.....	35,589	1,401,139
NOV, Inc.....	319,314	6,411,825
Occidental Petroleum Corp.....	871,184	54,997,846
* Oceaneering International, Inc.....	248,575	5,580,509
* Oil States International, Inc.....	92,249	741,682
ONEOK, Inc.....	501,921	33,648,784
* Overseas Shipholding Group, Inc., Class A.....	234,750	960,127
# Ovintiv, Inc.....	341,613	15,744,943
* Par Pacific Holdings, Inc.....	125,529	3,951,653
Patterson-UTI Energy, Inc.....	513,716	8,137,261
PBF Energy, Inc., Class A.....	309,264	14,671,484
PDC Energy, Inc.....	291,295	22,106,378
# Peabody Energy Corp.....	174,876	3,924,217
# Permian Resources Corp.....	521,351	6,094,593
Phillips 66.....	262,444	29,275,628
PHX Minerals, Inc.....	30,211	97,582
Pioneer Natural Resources Co.....	151,418	34,170,500
* PrimeEnergy Resources Corp.....	3,139	301,846
* ProPetro Holding Corp.....	314,008	3,278,244
Range Resources Corp.....	704,611	22,145,924
* Ranger Energy Services, Inc.....	17,872	187,656
* REX American Resources Corp.....	51,060	1,890,241
Riley Exploration Permian, Inc.....	600	22,470

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# RPC, Inc.....	390,669	\$ 3,250,366
# SandRidge Energy, Inc.....	46,447	793,315
Schlumberger NV.....	730,852	42,637,906
Scorpio Tankers, Inc.....	139,897	6,580,755
* SEACOR Marine Holdings, Inc.....	62,452	717,573
# Select Water Solutions, Inc., Class A.....	316,038	2,657,880
# SFL Corp. Ltd.....	356,255	3,512,674
Sitio Royalties Corp., Class A.....	16,723	457,207
SM Energy Co.....	254,044	9,219,257
Solaris Oilfield Infrastructure, Inc., Class A.....	90,630	990,586
Southwestern Energy Co.....	2,142,073	13,880,633
#* Stabilis Solutions, Inc.....	2,409	10,166
#* Talos Energy, Inc.....	139,440	2,231,040
Targa Resources Corp.....	296,572	24,315,938
* TechnipFMC PLC.....	621,951	11,406,581
* Teekay Corp.....	116,136	773,466
Teekay Tankers Ltd., Class A.....	90,656	3,953,508
* TETRA Technologies, Inc.....	61,518	276,216
# Texas Pacific Land Corp.....	5,195	7,825,228
* Tidewater, Inc.....	102,784	6,486,698
#* Transocean Ltd.....	535,079	4,708,695
* U.S. Silica Holdings, Inc.....	222,342	2,892,669
* Valaris Ltd.....	60,447	4,642,330
Valero Energy Corp.....	391,824	50,510,032
#* Vital Energy, Inc.....	34,314	1,811,093
Vitesse Energy, Inc.....	57,236	1,441,775
#* W&T Offshore, Inc.....	124,050	543,339
* Weatherford International PLC.....	96,377	8,008,929
Williams Cos., Inc.....	991,951	34,172,712
World Kinect Corp.....	175,659	3,959,354
TOTAL ENERGY.....		<u>1,914,690,750</u>
FINANCIALS — (14.7%)		
1st Source Corp.....	82,841	3,885,243
#* Acacia Research Corp.....	153,892	614,029
# ACNB Corp.....	20,654	716,694
Affiliated Managers Group, Inc.....	67,784	9,397,574
* Affinity Bancshares, Inc.....	8,758	123,926
* Affirm Holdings, Inc.....	69,110	1,340,043
Aflac, Inc.....	404,788	29,282,364
# Alerus Financial Corp.....	3,091	61,140
Allstate Corp.....	302,313	34,064,629
Ally Financial, Inc.....	643,804	19,661,774
Amalgamated Financial Corp.....	14,918	297,763
A-Mark Precious Metals, Inc.....	60,130	2,452,703
* Ambac Financial Group, Inc.....	100,537	1,421,593
Amerant Bancorp, Inc.....	6,360	126,055
* American Equity Investment Life Holding Co.....	227,817	12,226,938
American Express Co.....	509,806	86,096,037
American Financial Group, Inc.....	164,262	19,975,902
American International Group, Inc.....	510,260	30,758,473
American National Bankshares, Inc.....	31,387	1,295,655
Ameriprise Financial, Inc.....	151,811	52,898,543
Ameris Bancorp.....	201,627	8,801,019
AMERISAFE, Inc.....	53,400	2,783,208
AmeriServ Financial, Inc.....	21,821	72,009
# Ames National Corp.....	26,867	517,458
Aon PLC, Class A.....	67,495	21,497,157
Apollo Global Management, Inc.....	158,216	12,927,829

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Arch Capital Group Ltd.....	457,069	\$ 35,509,691
Ares Management Corp., Class A.....	57,354	5,690,664
# Argo Group International Holdings Ltd.....	89,352	2,653,754
Arrow Financial Corp.....	45,287	911,174
Arthur J Gallagher & Co.....	95,579	20,530,369
# Artisan Partners Asset Management, Inc., Class A.....	144,282	5,986,260
* Ashford, Inc.....	703	6,608
* AssetMark Financial Holdings, Inc.....	10,973	328,093
Associated Banc-Corp.....	338,868	6,421,549
Associated Capital Group, Inc., Class A.....	6,655	246,568
Assurant, Inc.....	119,482	16,071,524
Assured Guaranty Ltd.....	194,273	11,613,640
* Atlantic American Corp.....	17,563	32,140
Atlantic Union Bankshares Corp.....	193,530	6,189,089
#* Atlanticus Holdings Corp.....	36,049	1,467,194
Auburn National BanCorp, Inc.....	5,123	113,731
* Avantax, Inc.....	75,507	1,954,121
*» AvidXchange Holdings, Inc.....	117,241	1,454,961
Axis Capital Holdings Ltd.....	186,997	10,307,275
* Axos Financial, Inc.....	164,349	7,724,403
B Riley Financial, Inc.....	15,134	840,391
Banc of California, Inc.....	145,540	2,068,123
# BancFirst Corp.....	85,674	8,558,833
* Bancorp, Inc.....	193,948	7,350,629
Bank of America Corp.....	3,352,939	107,294,048
# Bank of Hawaii Corp.....	99,009	5,656,384
Bank of Marin Bancorp.....	41,251	865,446
Bank of New York Mellon Corp.....	389,555	17,670,215
Bank of NT Butterfield & Son Ltd.....	121,174	3,893,321
# Bank of South Carolina Corp.....	10,128	143,818
Bank of the James Financial Group, Inc.....	8,408	92,740
# Bank OZK.....	282,555	12,356,130
Bank7 Corp.....	971	25,693
BankFinancial Corp.....	64,787	581,139
BankUnited, Inc.....	215,540	6,431,714
Bankwell Financial Group, Inc.....	16,029	438,393
Banner Corp.....	83,217	3,961,961
Bar Harbor Bankshares.....	38,730	1,057,716
# BayCom Corp.....	19,178	386,628
BCB Bancorp, Inc.....	45,724	587,553
* Berkshire Hathaway, Inc., Class B.....	840,748	295,909,666
Berkshire Hills Bancorp, Inc.....	130,535	2,977,503
BGC Group, Inc., Class A.....	714,273	3,399,939
BlackRock, Inc.....	68,631	50,708,014
# Blackstone, Inc.....	116,421	12,199,757
* Block, Inc.....	26,947	2,170,042
#* Blue Foundry Bancorp.....	5,901	60,249
Blue Ridge Bankshares, Inc.....	2,343	19,751
* BM Technologies, Inc.....	14,728	44,331
BOK Financial Corp.....	121,206	10,797,030
Bread Financial Holdings, Inc.....	137,500	5,715,875
* Bridgewater Bancshares, Inc.....	38,692	414,391
* Brighthouse Financial, Inc.....	52,344	2,728,693
Brightsphere Investment Group, Inc.....	115,744	2,463,032
Brookline Bancorp, Inc.....	258,489	2,760,663
Brown & Brown, Inc.....	328,916	23,172,132
* BRP Group, Inc., Class A.....	4,474	111,447
Business First Bancshares, Inc.....	6,960	142,332
Byline Bancorp, Inc.....	18,007	395,254

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	C&F Financial Corp.....	9,438	\$ 530,699
	Cadence Bank.....	361,767	9,062,263
*	California BanCorp.....	601	11,112
*»	California First Leasing Corp.....	4,858	80,764
#	Cambridge Bancorp.....	7,369	453,488
#	Camden National Corp.....	44,188	1,528,021
*	Cannae Holdings, Inc.....	201,846	4,113,621
*	Cantaloupe, Inc.....	4,641	35,782
	Capital Bancorp, Inc.....	1,209	24,361
	Capital City Bank Group, Inc.....	53,789	1,744,377
	Capital One Financial Corp.....	244,403	28,600,039
	Capitol Federal Financial, Inc.....	361,057	2,393,808
	Capstar Financial Holdings, Inc.....	57,800	860,064
#	Carlyle Group, Inc.....	54,907	1,957,435
*	Carter Bankshares, Inc.....	4,512	66,281
*	Carver Bancorp, Inc.....	1,913	5,261
#	Cass Information Systems, Inc.....	37,009	1,404,492
	Cathay General Bancorp.....	177,022	6,733,917
	CB Financial Services, Inc.....	469	10,740
	Cboe Global Markets, Inc.....	76,244	10,649,762
#*»	CCUR Holdings, Inc.....	4	12,000
	Central Pacific Financial Corp.....	66,621	1,215,167
	Central Valley Community Bancorp.....	33,147	566,814
#	CF Bankshares, Inc.....	6,476	116,827
	Charles Schwab Corp.....	460,262	30,423,318
	Chemung Financial Corp.....	10,517	448,655
	Chubb Ltd.....	224,710	45,932,971
	Cincinnati Financial Corp.....	188,721	20,302,605
	Citigroup, Inc.....	998,090	47,568,969
#	Citizens & Northern Corp.....	30,011	636,233
	Citizens Community Bancorp, Inc.....	24,520	251,820
	Citizens Financial Group, Inc.....	532,802	17,188,193
	Citizens Financial Services, Inc.....	645	45,456
#	Citizens Holding Co.....	5,685	66,856
#*	Citizens, Inc.....	80,221	206,168
#	City Holding Co.....	41,193	4,074,400
	Civista Bancshares, Inc.....	38,222	697,169
	CME Group, Inc.....	130,742	26,012,428
	CNA Financial Corp.....	110,847	4,340,769
	CNB Financial Corp.....	64,266	1,250,616
	CNO Financial Group, Inc.....	170,411	4,382,971
#*	Coastal Financial Corp.....	16,166	730,218
	Codorus Valley Bancorp, Inc.....	25,045	550,740
#	Cohen & Steers, Inc.....	131,992	8,488,406
*	Coinbase Global, Inc., Class A.....	15,014	1,480,531
	Colony Bankcorp, Inc.....	32,274	345,977
	Columbia Banking System, Inc.....	527,575	11,791,301
#*	Columbia Financial, Inc.....	83,138	1,453,252
	Comerica, Inc.....	239,185	12,906,423
	Commerce Bancshares, Inc.....	271,224	14,423,692
#	Community Bank System, Inc.....	142,098	7,649,135
	Community Trust Bancorp, Inc.....	57,489	2,206,428
	Community West Bancshares.....	17,906	244,775
	ConnectOne Bancorp, Inc.....	117,257	2,400,251
#*	Consumer Portfolio Services, Inc.....	175,197	2,244,274
#	Crawford & Co., Class A.....	102,954	989,388
	Crawford & Co., Class B.....	65,775	546,590
#*	Credit Acceptance Corp.....	55,363	30,815,046
#*	CrossFirst Bankshares, Inc.....	14,577	170,114

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	113,352	\$12,307,760
#*	80,900	3,396,182
#	336,041	6,341,094
	11,882	2,156,702
	128,345	2,874,928
	432,189	45,617,549
	67,757	987,219
	5,678	74,041
*	98,704	4,668,699
	17,152	226,063
	54,110	1,498,847
	257,210	16,001,034
	6,070	85,708
#*	69,171	522,933
	73,252	2,829,725
	5,239	142,501
#*	85,781	4,589,283
*	130,591	7,194,258
*	45,885	11,741,054
	18,776	597,828
	97,648	4,003,568
	605,725	17,378,250
	46,665	1,267,421
	56,755	12,597,340
	17,523	875,186
	19,001	315,797
	178,380	8,847,648
*	86,083	7,564,113
	14,380	427,374
	111,649	15,079,314
	54,089	19,499,625
	158,139	6,219,607
#*	158,564	1,436,590
#	32,157	842,513
	43,092	18,746,744
#	8,932	190,430
	51,693	710,779
	118,042	4,181,048
	2,460	324,745
	24,157	3,883,238
	265,579	8,984,538
*	6,739	76,825
#	5,497	278,918
	481,649	18,866,191
	276,247	16,679,794
	780,570	22,714,587
	75,203	1,442,394
*	2,811	27,829
	289,431	18,344,137
	104,934	3,471,217
	714,381	10,608,558
	31,057	819,594
#	41,311	1,293,447
#	52,584	657,300
	138,801	3,006,430
	26,280	893,257
#	6,938	260,175
	26,516	37,952,351
	347,400	5,016,456

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	59,459	\$ 1,999,606
#	19,898	392,985
	245,713	5,673,513
	268,216	8,741,159
	23,873	912,187
	22,460	271,766
	95,516	698,222
	6,919	89,393
	40,771	843,552
	890,287	12,134,612
	23,535	530,479
	131,633	3,781,816
	145,281	4,666,426
#	41,255	1,262,816
#	4,411	74,061
	27,220	370,192
#	60,911	849,099
#	10,533	194,861
	11,301	102,048
	18,660	320,206
*	5,714	118,508
	104,652	9,971,243
*	218,222	27,541,799
	1,394	34,404
*	119,372	29,712,885
#	89,521	1,412,641
*	33,999	1,160,726
	852,288	10,900,764
	8,199	52,392
#	3,622	107,103
#	247,976	7,250,818
	25,306	784,486
	402,176	5,751,117
#*	10,699	137,589
*	585,940	3,433,608
	72,475	2,135,113
#	250,107	8,178,499
	793	6,400
	155,375	17,130,094
	159,563	17,898,182
	169,100	60,177,617
#*	1,300	86,931
	37,798	2,091,363
*	155,357	3,037,229
	3,874	133,498
	39,752	584,354
#*	80,185	824,302
#	23,127	735,207
#*	4,992	23,562
	47,469	4,197,684
	217,775	9,584,278
	106,232	2,018,408
	95,739	10,864,462
	96,508	1,012,369
	503,807	36,213,647
	19,298	338,680
	2,138	42,418
#	23,697	1,488,409
	101,777	3,495,022

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Hennessy Advisors, Inc.....	19,696	\$ 138,069
	Heritage Commerce Corp.....	146,053	1,402,109
	Heritage Financial Corp.....	106,060	1,989,686
*	Heritage Global, Inc.....	4,693	17,880
	Heritage Insurance Holdings, Inc.....	46,587	210,107
#	Hilltop Holdings, Inc.....	296,569	9,172,879
#	Hingham Institution For Savings.....	5,536	1,231,483
#	HMN Financial, Inc.....	11,368	230,202
	Home Bancorp, Inc.....	19,761	703,887
	Home BancShares, Inc.....	415,260	10,094,971
	Home Federal Bancorp, Inc. of Louisiana.....	5,228	81,034
	HomeStreet, Inc.....	57,218	526,406
	HomeTrust Bancshares, Inc.....	14,545	353,589
	Hope Bancorp, Inc.....	440,716	4,786,176
	Horace Mann Educators Corp.....	135,991	4,097,409
	Horizon Bancorp, Inc.....	107,089	1,326,833
	Houlihan Lokey, Inc.....	98,343	9,819,549
	Huntington Bancshares, Inc.....	1,813,776	22,200,618
*	I3 Verticals, Inc., Class A.....	5,358	134,004
#*	ICC Holdings, Inc.....	4,514	71,908
	IF Bancorp, Inc.....	6,461	100,339
	Independent Bank Corp.....	116,634	7,027,198
	Independent Bank Corp.....	58,262	1,203,693
	Independent Bank Group, Inc.....	102,244	4,587,688
	Interactive Brokers Group, Inc., Class A.....	48,222	4,211,227
	Intercontinental Exchange, Inc.....	244,598	28,079,850
	International Bancshares Corp.....	202,040	10,029,266
*	International Money Express, Inc.....	11,293	273,629
	Invesco Ltd.....	402,890	6,768,552
	Investar Holding Corp.....	26,149	388,313
	Investors Title Co.....	5,343	836,447
	Jack Henry & Associates, Inc.....	97,300	16,304,561
	Jackson Financial, Inc., Class A.....	34,412	1,136,284
	James River Group Holdings Ltd.....	74,975	1,386,288
#	Janus Henderson Group PLC.....	273,421	8,024,906
	Jefferies Financial Group, Inc.....	486,320	17,891,713
	JPMorgan Chase & Co.....	1,979,363	312,660,179
#	Kearny Financial Corp.....	202,545	1,739,862
	Kemper Corp.....	131,872	6,721,516
	Kentucky First Federal Bancorp.....	16,790	106,449
	KeyCorp.....	1,039,211	12,792,687
	Kingstone Cos., Inc.....	22,775	25,964
	Kinsale Capital Group, Inc.....	24,672	9,193,527
	KKR & Co., Inc.....	220,163	13,073,279
	Lake Shore Bancorp, Inc.....	8,295	90,747
	Lakeland Bancorp, Inc.....	160,464	2,424,611
#	Lakeland Financial Corp.....	76,006	4,213,773
	Landmark Bancorp, Inc.....	13,084	277,381
	Lazard Ltd., Class A.....	132,352	4,645,555
#	LCNB Corp.....	30,267	530,581
*	LendingClub Corp.....	202,033	1,695,057
*	LendingTree, Inc.....	19,940	486,536
	Lincoln National Corp.....	205,850	5,772,034
	Live Oak Bancshares, Inc.....	106,357	4,027,740
	Loews Corp.....	302,222	18,934,208
	LPL Financial Holdings, Inc.....	131,126	30,075,059
	Luther Burbank Corp.....	7,612	78,404
	M&T Bank Corp.....	166,921	23,345,571
	Macatawa Bank Corp.....	84,058	827,971

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	10,243	\$ 115,439
#*	216,792	422,744
	3,548	84,691
*	14,157	20,523,544
	36,476	9,820,069
*	128,754	718,447
	268,000	50,496,560
	544,581	214,717,397
#*	395,839	3,459,633
	47,257	1,659,666
	6,449	203,853
	67,361	2,167,677
	8,876	105,624
	319,114	20,094,609
#	4,558	97,724
*	14,626	662,412
	310,234	5,193,317
	9,006	211,641
#	15,418	451,131
	72,948	1,709,172
	754	9,644
*	2,022	53,684
	32,324	792,908
#	96,382	4,706,333
	113,811	40,146,830
	939,887	86,056,054
#	72,325	16,669,466
*	52,741	3,057,396
	25,759	14,117,993
#	29,989	767,419
	523,164	26,414,550
	109,959	3,778,191
#	7,777	231,521
	11,084	4,673,790
	510,368	9,717,407
	131,659	4,897,715
	93,672	9,243,553
*	54,567	611,696
	2,977,347	41,295,803
*	24,329	338,903
#*	18,462	90,464
#	32,862	2,748,906
*	207,959	5,554,585
	24,203	1,153,031
#	2,308	37,367
	238,095	19,076,171
#	164,282	2,000,955
	16,807	803,375
#	386,318	4,774,890
#	10,571	336,686
#	15,008	411,069
	169,145	3,151,171
#	86	1,163
*	1,835	61,950
	152,842	5,118,679
	8,757	214,371
	556,406	9,475,594
#	7,052	149,502
	628,536	17,328,738

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	59,103	\$ 945,057
	293,578	13,351,927
	7,913	77,468
*	21,984	248,199
*	5,100	31,365
	16,285	620,621
#*	179	564
	1,169	52,652
	26,684	869,898
	28,231	660,605
*	62,510	470,075
	240,466	6,141,502
	231,140	2,149,602
*	4,388	265,737
#	41,386	4,615,367
#	28,796	571,313
	8,118	125,504
	128,221	6,662,363
#*	5,433	51,016
*	5,000	56,450
*	23,352	124,233
*	198,032	15,014,786
*	89,884	1,081,305
	22,984	375,099
	52,441	1,532,850
#	18,588	501,318
#	72,724	5,471,027
	17,920	395,674
	102,513	2,887,791
#	8,101	374,185
	156,641	11,889,052
*	7,914	77,795
	47,791	6,994,691
#	29,090	2,307,128
#	13,751	497,511
	200,864	27,496,273
#*	68,303	630,437
	209,318	15,186,021
*	102,618	2,448,465
	44,080	2,912,806
	111,794	2,421,458
	149,337	31,763,980
	76,741	729,807
#	15,499	463,575
	293,742	23,461,174
	141,126	2,370,917
*	137,016	5,560,109
	142,919	18,004,936
	189,642	12,008,131
	43,546	420,654
	18,377	262,240
#	220,271	4,083,824
	275,942	26,625,644
	49,773	2,549,871
	188,962	5,088,747
	272,319	29,974,152
	23,880	350,320
#	775	37,983
	33,931	1,102,418

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,012,946	\$20,633,710
	94,766	13,300,408
#*	9,560	184,317
	85,190	15,910,084
	155,929	4,824,443
*	30,721	256,520
	43,711	2,003,275
*	3,090	21,630
	5,270	62,133
	55,458	312,783
	99,196	13,233,738
*	196,370	2,525,318
#*	37,784	412,979
#*	752	8,189
	106,122	41,866,190
	121,091	3,824,054
#*	52,105	80,242
	45,485	3,274,920
	14,158	391,186
	98,645	2,413,843
	18,347	252,271
	71,438	1,765,233
*	42,854	365,973
	277,051	17,451,442
	153,348	15,823,980
#	135,057	8,060,202
#*	67,793	4,677,039
	84,656	1,007,406
*	2,656	5,790
#	57,298	1,206,696
	27,562	574,392
	277,275	5,598,182
*	400,172	3,737,606
	1,050,366	16,994,922
	22,886	574,896
	5,599	207,163
	1,106	29,696
*	22,417	676,545
	15,829	760,900
	4,145	104,247
#	100,072	3,323,391
#	146,699	11,394,111
	298,380	21,614,647
	97,716	2,429,220
	3,657	102,652
#*	32,072	190,508
	81,005	3,817,766
	201,037	12,773,891
#	73,919	3,534,067
*	48,163	4,431,478
	17,934	404,591
	14,814	266,652
	876,733	30,282,358
	358,093	12,139,353
	209,783	25,857,853
	24,002	284,064
*	136,871	8,739,213
#	316,921	4,598,524
*	1,735	35,880

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	22,178	\$ 693,950
	128,893	1,903,750
#*	98,969	2,184,246
	36,687	2,207,090
	182,977	4,625,659
	6,193	506,525
	282,450	48,753,694
	95,113	3,555,324
#	716	10,454
#*	89,285	6,331,199
	625,854	20,790,870
#*	1,537	47,416
	56,539	1,718,220
	172,595	4,532,345
	909,248	36,078,961
	9,655	30,799
	116,592	8,278,032
*	5,450	96
	2,439	56,024
#	11,080	134,511
#	6,375	116,663
	330,509	11,052,221
#	240,321	6,986,131
#	71,995	1,730,760
	42,847	318,782
	24,920	660,878
	149,268	2,318,132
	89,460	1,744,470
	321,974	15,651,156
*	3,781	41,440
*	4,538	7,987
#	734,522	7,536,196
#	11,063	592,645
*	7,160	88,641
	91,340	1,964,723
	13,747	455,851
	461	16,702
	188,084	3,490,839
	23,333	4,800,298
#	833,919	198,247,564
	250,373	18,592,699
	317,457	19,583,922
#	110,689	10,070,485
	175,486	5,447,085
	36,053	1,155,859
	85,746	1,196,157
	446,377	21,122,560
	1,746,400	80,613,824
	177,364	4,967,966
#	53,638	1,075,978
	67,149	3,303,059
	205,782	10,690,375
	84,490	565,238
	597,017	7,271,667
	29,913	349,982
*	61,986	11,737,049
	7,435	11,502,094
	101,246	21,396,317
	142,496	12,020,963

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# WisdomTree, Inc.....	345,356	\$ 2,403,678
#* World Acceptance Corp.....	27,449	4,333,923
WSFS Financial Corp.....	167,206	7,315,262
WVS Financial Corp.....	2,157	26,790
Zions Bancorp NA.....	271,529	10,385,984
TOTAL FINANCIALS.....		<u>4,810,651,232</u>
HEALTH CARE — (11.1%)		
* 10X Genomics, Inc., Class A.....	43,981	2,769,923
* 2seventy bio, Inc.....	3,993	30,307
Abbott Laboratories.....	620,994	69,135,262
AbbVie, Inc.....	1,169,550	174,941,289
* AC Immune SA.....	8,197	24,591
* Acadia Healthcare Co., Inc.....	258,146	20,401,278
* Accolade, Inc.....	136,912	2,056,418
* Accuray, Inc.....	79,188	337,341
#† Achillion Pharmaceuticals, Inc.....	448,234	121,023
#* Actinium Pharmaceuticals, Inc.....	1,549	11,029
#* Acumen Pharmaceuticals, Inc.....	5,118	37,873
#* Adaptive Biotechnologies Corp.....	93,098	785,747
* Addus HomeCare Corp.....	44,657	4,089,241
#* Adicet Bio, Inc.....	8,128	21,702
#† Aduro Biotech, Inc.....	19,543	48,467
Agilent Technologies, Inc.....	129,618	15,783,584
* Agiliti, Inc.....	200	3,434
#* agilon health, Inc.....	42,154	807,249
#* Agios Pharmaceuticals, Inc.....	171,007	4,535,106
#* Akero Therapeutics, Inc.....	30,839	1,338,413
»† Albireo Pharma, Inc.....	26,553	43,016
#* Aldeyra Therapeutics, Inc.....	7,311	59,329
* Alector, Inc.....	4,590	31,487
* Align Technology, Inc.....	21,911	8,279,948
* Alkermes PLC.....	147,324	4,313,647
#* Allakos, Inc.....	50,570	272,067
* Allogene Therapeutics, Inc.....	72,859	361,381
#* Allovir, Inc.....	7,096	23,346
* Alnylam Pharmaceuticals, Inc.....	21,324	4,166,710
* Alpha Teknova, Inc.....	12,197	41,348
#* Alpine Immune Sciences, Inc.....	19,427	243,615
* Altimmune, Inc.....	25,496	84,392
*» Amedisys, Inc.....	78,552	7,135,664
* American Shared Hospital Services.....	3,958	10,172
#* American Well Corp., Class A.....	105,214	257,774
AmerisourceBergen Corp.....	188,916	35,308,400
Amgen, Inc.....	365,932	85,682,978
* AMN Healthcare Services, Inc.....	162,758	17,439,520
* Amneal Pharmaceuticals, Inc.....	30,297	96,950
#* Amphastar Pharmaceuticals, Inc.....	120,491	7,312,599
* AN2 Therapeutics, Inc.....	756	6,139
#* AnaptysBio, Inc.....	65,471	1,290,433
* AngioDynamics, Inc.....	107,553	934,636
* ANI Pharmaceuticals, Inc.....	43,723	2,297,644
* Anika Therapeutics, Inc.....	42,861	999,947
#* Anixa Biosciences, Inc.....	7,188	25,805
#* Annovis Bio, Inc.....	1,583	21,830
#* Apollo Medical Holdings, Inc.....	8,421	308,461
#* Apyx Medical Corp.....	70,022	391,423
#* Arcturus Therapeutics Holdings, Inc.....	9,456	330,582
#* Arcus Biosciences, Inc.....	46,485	925,051

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#*	Arrowhead Pharmaceuticals, Inc.....	25,098 \$ 866,383
*	ARS Pharmaceuticals, Inc.....	8,585 63,100
#*	Artivion, Inc.....	129,202 2,250,699
*	Atara Biotherapeutics, Inc.....	123,761 273,512
*	Athira Pharma, Inc.....	11,173 32,625
*	AtriCure, Inc.....	79,837 4,418,978
#	Atrion Corp.....	4,902 2,748,110
*	aTyr Pharma, Inc.....	19,666 38,545
*	Aura Biosciences, Inc.....	2,185 26,002
*	Avanos Medical, Inc.....	113,433 2,775,706
*	Avantor, Inc.....	271,966 5,594,341
*	Avid Bioservices, Inc.....	45,314 573,675
#*	Avidity Biosciences, Inc.....	93,960 893,560
*	Avita Medical, Inc.....	5,305 107,426
*	Axogen, Inc.....	28,332 244,788
*	Axonics, Inc.....	24,723 1,492,528
#*	Azenta, Inc.....	60,229 2,829,558
	Baxter International, Inc.....	369,577 16,715,968
#*	Beam Therapeutics, Inc.....	18,269 563,964
	Becton Dickinson & Co.....	85,776 23,898,909
*	BioAtla, Inc.....	3,923 11,730
*	Biogen, Inc.....	111,911 30,237,233
*	BioLife Solutions, Inc.....	16,870 335,376
*	BioMarin Pharmaceutical, Inc.....	91,526 8,047,881
*	Bio-Rad Laboratories, Inc., Class A.....	26,353 10,682,452
	Bio-Techne Corp.....	113,600 9,474,240
#*	Bioventus, Inc., Class A.....	1,485 5,376
#*	Bluebird Bio, Inc.....	110,452 434,076
*	Blueprint Medicines Corp.....	32,033 2,114,178
*	Boston Scientific Corp.....	348,414 18,065,266
	Bristol-Myers Squibb Co.....	1,487,212 92,489,714
#*	Brookdale Senior Living, Inc.....	332,977 1,172,079
	Bruker Corp.....	267,725 18,398,062
*	C4 Therapeutics, Inc.....	9,718 37,803
#*	Cara Therapeutics, Inc.....	16,136 53,733
	Cardinal Health, Inc.....	250,278 22,892,929
#*	CareCloud, Inc.....	10,025 33,584
#*	CareDx, Inc.....	18,015 196,544
*	Caribou Biosciences, Inc.....	6,153 44,240
*	Castle Biosciences, Inc.....	34,231 576,792
*	Catalent, Inc.....	191,872 9,309,629
*	Catalyst Pharmaceuticals, Inc.....	81,892 1,132,566
#*	Celcuity, Inc.....	1,047 10,344
#*	Celldex Therapeutics, Inc.....	70,854 2,505,397
*	Centene Corp.....	375,289 25,553,428
#*	Certara, Inc.....	62,449 1,215,882
*	Charles River Laboratories International, Inc.....	62,975 13,195,781
	Chemed Corp.....	40,296 20,997,843
*	Chinook Therapeutics, Inc.....	21,057 825,013
	Cigna Group.....	249,677 73,679,683
*††	Clementia Pharmaceuticals, Inc.....	1,000 0
#*	Codexis, Inc.....	3,161 11,380
*	Cogent Biosciences, Inc.....	31,404 407,938
#*	Collegium Pharmaceutical, Inc.....	66,912 1,522,917
*	Community Health Systems, Inc.....	102,387 449,479
*	Computer Programs & Systems, Inc.....	30,358 795,987
#	CONMED Corp.....	61,134 7,400,271
††	Contra Abiomed, Inc.....	32,675 510,057
	Cooper Cos., Inc.....	41,817 16,361,319

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Corcept Therapeutics, Inc.....	184,305	\$ 4,696,091
* CorVel Corp.....	53,434	10,930,459
* Crinetics Pharmaceuticals, Inc.....	7,600	144,400
#* CRISPR Therapeutics AG.....	97,501	5,589,732
* Cross Country Healthcare, Inc.....	117,614	3,034,441
#* CryoPort, Inc.....	72,880	1,171,182
#* Cue Biopharma, Inc.....	49,761	190,087
* Cullinan Oncology, Inc.....	3,431	36,334
* Cumberland Pharmaceuticals, Inc.....	36,517	55,506
CVS Health Corp.....	789,188	58,944,452
#* Cymabay Therapeutics, Inc.....	47,933	625,526
#* CytoSorbents Corp.....	19,029	67,934
Danaher Corp.....	282,263	71,994,001
* DaVita, Inc.....	258,690	26,383,793
* Decibel Therapeutics, Inc.....	3,368	10,104
* Deciphera Pharmaceuticals, Inc.....	51,832	700,769
* Denali Therapeutics, Inc.....	111,571	3,171,964
DENTSPLY SIRONA, Inc.....	218,160	9,058,003
#* Design Therapeutics, Inc.....	3,511	28,580
* DexCom, Inc.....	44,108	5,494,092
* Dominari Holdings, Inc.....	2,213	6,772
#* Doximity, Inc., Class A.....	25,241	901,861
#* Dynavax Technologies Corp.....	84,905	1,187,821
#* Dyne Therapeutics, Inc.....	2,399	29,220
* Eagle Pharmaceuticals, Inc.....	29,405	610,448
* Edgewise Therapeutics, Inc.....	11,223	81,816
#* Editas Medicine, Inc.....	236,571	2,077,093
* Edwards Lifesciences Corp.....	102,426	8,406,102
* Elanco Animal Health, Inc.....	401,473	4,845,779
* Electromed, Inc.....	13,044	133,049
Elevance Health, Inc.....	165,540	78,073,630
Eli Lilly & Co.....	538,596	244,818,812
Embecta Corp.....	28,455	607,230
* Emergent BioSolutions, Inc.....	83,685	575,753
#* Enanta Pharmaceuticals, Inc.....	39,333	746,147
Encompass Health Corp.....	293,851	19,402,982
#* Enhabit, Inc.....	125,125	1,717,966
* Enovis Corp.....	73,703	4,709,622
# Ensign Group, Inc.....	154,843	14,999,641
* Envista Holdings Corp.....	228,858	7,875,004
#* enVveno Medical Corp.....	3,133	15,414
#* Enzo Biochem, Inc.....	189,133	279,917
* Evolent Health, Inc., Class A.....	196,347	5,966,985
* Exact Sciences Corp.....	61,901	6,037,824
* Exagen, Inc.....	15,857	39,008
* Exelixis, Inc.....	449,245	8,854,619
#* Eyenovia, Inc.....	9,381	19,982
#* Fate Therapeutics, Inc.....	58,852	243,059
* FONAR Corp.....	27,736	468,184
* Fortrea Holdings, Inc.....	114,141	3,647,946
#* Fulcrum Therapeutics, Inc.....	22,479	85,870
#* Fulgent Genetics, Inc.....	34,116	1,324,724
#* Gain Therapeutics, Inc.....	10,218	40,565
* GE HealthCare Technologies, Inc.....	273,835	21,359,130
#* Generation Bio Co.....	20,825	105,791
Gilead Sciences, Inc.....	912,518	69,479,121
* Glaukos Corp.....	27,735	2,139,478
* Globus Medical, Inc., Class A.....	148,608	8,956,604
* GoodRx Holdings, Inc., Class A.....	54,097	499,856

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Great Elm Group, Inc.....	40,024	\$ 78,447
* Haemonetics Corp.....	109,830	10,130,719
* Halozyme Therapeutics, Inc.....	122,629	5,268,142
#* Harmony Biosciences Holdings, Inc.....	2,603	92,068
#* Harrow Health, Inc.....	15,553	343,410
* Harvard Bioscience, Inc.....	201,593	937,407
* HCA Healthcare, Inc.....	64,579	17,617,797
* Health Catalyst, Inc.....	90,389	1,268,158
* HealthEquity, Inc.....	97,142	6,599,827
* HealthStream, Inc.....	85,636	1,925,097
* Henry Schein, Inc.....	175,487	13,826,621
* Hologic, Inc.....	344,158	27,333,028
* Horizon Therapeutics PLC.....	211,834	21,240,595
* Humana, Inc.....	80,713	36,872,120
#* ICU Medical, Inc.....	2,821	502,646
* Ideaya Biosciences, Inc.....	34,669	775,199
* IDEXX Laboratories, Inc.....	56,273	31,216,321
* Illumina, Inc.....	17,609	3,383,569
#>†† IMARA, Inc.....	6,186	1,485
* ImmuCell Corp.....	6,242	33,894
* Immunic, Inc.....	800	1,928
* ImmunoGen, Inc.....	1,800	32,076
* Immunome, Inc.....	2,656	19,017
* Immunoprecise Antibodies Ltd.....	2,251	5,740
#* Immunovant, Inc.....	5,958	136,021
#* Inari Medical, Inc.....	23,320	1,330,872
* Incyte Corp.....	61,966	3,948,474
* InfuSystem Holdings, Inc.....	40,643	419,436
#* Innoviva, Inc.....	193,893	2,627,250
* Inogen, Inc.....	37,638	307,502
#* Inotiv, Inc.....	21,220	154,482
#* Inozyme Pharma, Inc.....	2,075	10,583
* Inspire Medical Systems, Inc.....	1,310	377,031
* Insulet Corp.....	8,002	2,214,553
#* Integer Holdings Corp.....	82,556	7,634,779
* Integra LifeSciences Holdings Corp.....	209,087	9,507,186
* Intellia Therapeutics, Inc.....	124,669	5,277,239
* Intuitive Surgical, Inc.....	35,777	11,606,059
* Iovance Biotherapeutics, Inc.....	117,885	855,845
* IQVIA Holdings, Inc.....	211,682	47,365,964
* iRadimed Corp.....	6,240	274,123
* IRIDEX Corp.....	15,940	32,518
* Ironwood Pharmaceuticals, Inc.....	334,665	3,711,435
* iTeos Therapeutics, Inc.....	46,411	652,539
* Jazz Pharmaceuticals PLC.....	85,223	11,114,784
* Johnson & Johnson.....	1,897,167	317,832,388
#* Joint Corp.....	14,513	195,925
* KalVista Pharmaceuticals, Inc.....	24,536	247,814
#* Karuna Therapeutics, Inc.....	924	184,587
* Kewaunee Scientific Corp.....	6,314	95,341
#* Kiniksa Pharmaceuticals Ltd., Class A.....	12,135	228,623
* Kodiak Sciences, Inc.....	4,129	12,346
* KORU Medical Systems, Inc.....	5,740	14,924
#* Krystal Biotech, Inc.....	8,190	1,057,329
* Kura Oncology, Inc.....	223,859	2,337,088
#* Kymera Therapeutics, Inc.....	8,082	176,834
* Laboratory Corp. of America Holdings.....	114,141	24,418,184
#* Lantern Pharma, Inc.....	3,159	14,626
* Lantheus Holdings, Inc.....	147,478	12,755,372

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Larimar Therapeutics, Inc.....	4,948	\$ 21,177
# LeMaitre Vascular, Inc.....	54,359	3,437,120
* LENSAR, Inc.....	35,748	117,253
#* Lexicon Pharmaceuticals, Inc.....	6,928	13,925
* Ligand Pharmaceuticals, Inc.....	51,684	3,459,210
* LivaNova PLC.....	89,688	5,242,264
* Lumos Pharma, Inc.....	2,606	8,808
#* MacroGenics, Inc.....	72,489	345,773
* Maravai LifeSciences Holdings, Inc., Class A.....	116,630	1,319,085
#* Marinus Pharmaceuticals, Inc.....	1,515	16,120
* Masimo Corp.....	49,872	6,099,346
* MaxCyte, Inc.....	4,906	21,930
* McKesson Corp.....	44,935	18,081,844
* MediciNova, Inc.....	23,923	56,937
* Medpace Holdings, Inc.....	64,490	16,326,933
* Medtronic PLC.....	420,257	36,881,754
#* MeiraGTx Holdings PLC.....	29,979	188,868
* Merck & Co., Inc.....	1,861,625	198,542,306
* Merit Medical Systems, Inc.....	123,628	9,231,303
#* Merrimack Pharmaceuticals, Inc.....	34,774	417,636
* Mesa Laboratories, Inc.....	5,632	724,613
* Mettler-Toledo International, Inc.....	22,640	28,469,121
#* Milestone Pharmaceuticals, Inc.....	6,885	22,239
* Mirati Therapeutics, Inc.....	43,944	1,330,185
* Moderna, Inc.....	79,211	9,319,966
#* ModivCare, Inc.....	45,020	1,969,175
* Molina Healthcare, Inc.....	106,356	32,384,338
#* Monte Rosa Therapeutics, Inc.....	2,190	15,483
#* Morphic Holding, Inc.....	13,689	776,577
* Myriad Genetics, Inc.....	166,557	3,722,549
* National HealthCare Corp.....	35,089	2,070,953
# National Research Corp.....	41,021	1,760,211
#* Nautilus Biotechnology, Inc.....	15,798	51,975
* NeoGenomics, Inc.....	134,591	2,332,462
* Neurocrine Biosciences, Inc.....	42,269	4,306,788
#* Nevro Corp.....	28,459	711,190
#* NextGen Healthcare, Inc.....	139,067	2,312,684
#* NGM Biopharmaceuticals, Inc.....	20,893	49,516
#* Nurix Therapeutics, Inc.....	83,070	806,610
* NuVasive, Inc.....	113,212	4,665,467
#* Olema Pharmaceuticals, Inc.....	140,919	1,218,949
* Omega Therapeutics, Inc.....	2,616	14,623
* OmniAb, Inc.....	178,102	979,561
*» OmniAb, Inc.....	13,783	0
*» OmniAb, Inc.....	13,783	0
* Omnicell, Inc.....	69,193	4,369,538
#»†† Opiant Pharmaceuticals, Inc.....	5,178	2,537
#* OPKO Health, Inc.....	98,807	183,781
#* OptimizeRx Corp.....	11,240	156,798
* Option Care Health, Inc.....	105,335	3,558,216
* OraSure Technologies, Inc.....	223,619	1,055,482
* Organogenesis Holdings, Inc.....	1,384	5,910
* Organon & Co.....	190,085	4,178,068
* Orthofix Medical, Inc.....	76,544	1,507,151
* OrthoPediatrics Corp.....	600	25,050
#* Outset Medical, Inc.....	12,952	266,552
#* Ovid therapeutics, Inc.....	19,250	69,107
* Owens & Minor, Inc.....	235,824	4,537,254
* Pacific Biosciences of California, Inc.....	108,740	1,436,455

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Pacira BioSciences, Inc.....	60,470	\$ 2,198,084
Patterson Cos., Inc.....	192,518	6,331,917
#*†† PDL BioPharma, Inc.....	458,319	844,499
#* PDS Biotechnology Corp.....	4,591	26,238
* Pediatrix Medical Group, Inc.....	132,247	1,815,751
* Pennant Group, Inc.....	85,823	985,248
#* Penumbra, Inc.....	9,215	2,795,462
Perrigo Co. PLC.....	163,545	5,992,289
* Personalis, Inc.....	1,781	4,203
* PetIQ, Inc.....	35,438	593,232
Pfizer, Inc.....	3,914,907	141,171,546
* PharmaCyte Biotech, Inc.....	4,744	12,619
Phibro Animal Health Corp., Class A.....	62,851	910,082
* Phreesia, Inc.....	13,147	417,023
#* PMV Pharmaceuticals, Inc.....	39,512	258,408
#* Portage Biotech, Inc.....	1,467	4,724
#* Poseida Therapeutics, Inc.....	35,648	61,671
Premier, Inc., Class A.....	241,931	6,713,585
* Prestige Consumer Healthcare, Inc.....	131,063	8,546,618
#* Pro-Dex, Inc.....	6,861	123,498
#* Progyny, Inc.....	6,601	275,658
* Protagonist Therapeutics, Inc.....	54,306	1,053,536
* Protara Therapeutics, Inc.....	2,966	7,682
#* Prothena Corp. PLC.....	132,959	9,156,886
# Psychomedics Corp.....	7,568	37,537
* Puma Biotechnology, Inc.....	9,918	35,903
* Pyxis Oncology, Inc.....	4,821	12,438
* Quanterix Corp.....	15,067	374,264
Quest Diagnostics, Inc.....	151,722	20,514,332
#* R1 RCM, Inc.....	20,295	350,698
* RadNet, Inc.....	122,856	4,064,076
* Rallybio Corp.....	864	5,167
#* RAPT Therapeutics, Inc.....	3,558	85,036
* Recursion Pharmaceuticals, Inc., Class A.....	23,990	338,739
* Regeneron Pharmaceuticals, Inc.....	58,963	43,745,239
* REGENXBIO, Inc.....	83,019	1,577,361
#* Relay Therapeutics, Inc.....	114,026	1,436,728
#* Reneo Pharmaceuticals, Inc.....	1,125	9,034
* Repare Therapeutics, Inc.....	1,049	9,651
* Repligen Corp.....	45,396	7,788,138
* Replimune Group, Inc.....	151,103	3,183,740
ResMed, Inc.....	101,037	22,465,577
* REVOLUTION Medicines, Inc.....	62,681	1,645,376
Revvity, Inc.....	127,578	15,685,715
* Rocket Pharmaceuticals, Inc.....	62,948	1,136,211
* Rockwell Medical, Inc.....	214	764
Royalty Pharma PLC, Class A.....	24,444	767,053
#* Sage Therapeutics, Inc.....	39,597	1,373,224
#* Sangamo Therapeutics, Inc.....	110,193	144,904
* Sarepta Therapeutics, Inc.....	27,558	2,987,012
#* Scholar Rock Holding Corp.....	12,012	85,285
#* Schrodinger, Inc.....	17,535	917,256
#* scPharmaceuticals, Inc.....	9,561	80,599
* Seagen, Inc.....	48,429	9,287,714
* Seer, Inc., Class A.....	8,431	42,661
Select Medical Holdings Corp.....	486,830	14,609,768
#* Semler Scientific, Inc.....	325	7,979
#* Sensus Healthcare, Inc.....	22,487	67,461
* Shattuck Labs, Inc.....	5,596	14,270

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Shockwave Medical, Inc.....	1,007	\$ 262,424
* SI-BONE, Inc.....	29,736	765,999
# SIGA Technologies, Inc.....	24,551	140,923
# Simulations Plus, Inc.....	10,642	529,972
* Soleno Therapeutics, Inc.....	4,635	23,639
#* Solid Biosciences, Inc.....	5,023	21,649
#* SomaLogic, Inc.....	58,496	143,315
#* Sotera Health Co.....	153,160	2,906,977
#* SpringWorks Therapeutics, Inc.....	24,368	764,668
* Spruce Biosciences, Inc.....	4,844	10,899
#* STAAR Surgical Co.....	18,577	1,017,462
*†† Steadymed Ltd.....	10,116	0
STERIS PLC.....	104,158	23,492,837
#* Stoke Therapeutics, Inc.....	14,364	95,377
Stryker Corp.....	83,305	23,609,470
* Supernus Pharmaceuticals, Inc.....	136,172	4,179,119
#* Surgery Partners, Inc.....	141,190	5,454,170
* Surmodics, Inc.....	38,893	1,247,299
* Sutro Biopharma, Inc.....	43,991	196,640
* Syndax Pharmaceuticals, Inc.....	57,551	1,226,987
* Syneos Health, Inc.....	178,949	7,589,227
* Tactile Systems Technology, Inc.....	25,271	578,959
#* Tandem Diabetes Care, Inc.....	3,146	109,858
* Taro Pharmaceutical Industries Ltd.....	83,253	3,042,897
#* Tarsus Pharmaceuticals, Inc.....	211	4,644
#* Teladoc Health, Inc.....	238,053	7,086,838
# Teleflex, Inc.....	32,713	8,216,524
* Tenet Healthcare Corp.....	224,555	16,780,995
#* Terns Pharmaceuticals, Inc.....	4,909	35,443
Thermo Fisher Scientific, Inc.....	153,905	84,441,517
#* Twist Bioscience Corp.....	4,304	104,759
U.S. Physical Therapy, Inc.....	29,194	3,394,386
* UFP Technologies, Inc.....	20,152	3,922,889
* United Therapeutics Corp.....	86,207	20,924,163
UnitedHealth Group, Inc.....	338,127	171,217,369
Universal Health Services, Inc., Class B.....	126,472	17,574,549
Utah Medical Products, Inc.....	8,679	853,406
* Vanda Pharmaceuticals, Inc.....	169,236	978,184
* Varex Imaging Corp.....	104,738	2,439,348
* Veeva Systems, Inc., Class A.....	22,665	4,628,646
* Veracyte, Inc.....	29,220	802,089
#* Veradigm, Inc.....	350,213	4,734,880
* Vericel Corp.....	35,671	1,281,302
* Vertex Pharmaceuticals, Inc.....	105,355	37,120,781
Viatis, Inc.....	811,119	8,541,083
* Viking Therapeutics, Inc.....	24,300	352,350
* Vir Biotechnology, Inc.....	3,576	50,350
* Vor BioPharma, Inc.....	3,041	9,184
#* Voyager Therapeutics, Inc.....	3,442	32,079
#* Waters Corp.....	45,107	12,459,004
* Werewolf Therapeutics, Inc.....	14,403	38,744
West Pharmaceutical Services, Inc.....	63,928	23,528,061
#* XBiotech, Inc.....	9,859	49,591
* Xencor, Inc.....	167,664	4,072,559
* Xenon Pharmaceuticals, Inc.....	9,188	339,221
* Xilio Therapeutics, Inc.....	4,115	11,769
#* XOMA Corp.....	1,135	17,876
#* Zentalis Pharmaceuticals, Inc.....	2,622	70,034
Zimmer Biomet Holdings, Inc.....	131,131	18,115,748

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Zimvie, Inc.....	13,113	\$ 179,910
Zoetis, Inc.....	188,364	35,429,385
* Zymeworks, Inc.....	4,629	34,532
TOTAL HEALTH CARE.....		<u>3,639,574,846</u>
INDUSTRIALS — (14.6%)		
#* 3D Systems Corp.....	260,717	2,270,845
3M Co.....	255,449	28,482,563
# AAON, Inc.....	125,521	13,212,340
* AAR Corp.....	100,524	6,011,335
ABM Industries, Inc.....	170,203	7,876,995
ACCO Brands Corp.....	409,443	2,493,508
Acme United Corp.....	7,309	222,340
Acuity Brands, Inc.....	70,832	11,704,280
* ACV Auctions, Inc., Class A.....	15,338	268,262
# Advanced Drainage Systems, Inc.....	120,583	14,709,920
AECOM.....	187,871	16,344,777
* AeroVironment, Inc.....	50,092	4,771,764
* AerSale Corp.....	4,062	60,971
AGCO Corp.....	199,026	26,490,361
* Air Industries Group.....	125	416
Air Lease Corp.....	289,325	12,250,020
#* Air T, Inc.....	6,373	144,986
* Air Transport Services Group, Inc.....	169,853	3,424,236
Alamo Group, Inc.....	29,471	5,710,301
* Alaska Air Group, Inc.....	237,302	11,539,996
Albany International Corp., Class A.....	84,031	8,090,505
* Alight, Inc., Class A.....	55,290	540,736
* Allegiant Travel Co.....	43,367	5,364,498
Allegion PLC.....	160,684	18,777,532
Allied Motion Technologies, Inc.....	57,514	2,237,295
Allison Transmission Holdings, Inc.....	292,373	17,159,371
* Alpha Pro Tech Ltd.....	28,782	113,113
Alta Equipment Group, Inc.....	3,877	62,614
#* Ameresco, Inc., Class A.....	74,961	4,363,480
#* American Airlines Group, Inc.....	242,596	4,063,483
#* American Superconductor Corp.....	60,639	611,241
* American Woodmark Corp.....	52,758	4,043,373
AMETEK, Inc.....	237,458	37,660,839
AO Smith Corp.....	289,050	20,993,701
* API Group Corp.....	54,468	1,566,500
Apogee Enterprises, Inc.....	62,269	3,084,184
Applied Industrial Technologies, Inc.....	103,509	15,007,770
ARC Document Solutions, Inc.....	5,045	17,557
# ArcBest Corp.....	44,062	5,125,292
Arcosa, Inc.....	128,638	9,928,281
Argan, Inc.....	55,995	2,130,050
Armstrong World Industries, Inc.....	109,506	8,471,384
#* Array Technologies, Inc.....	84,633	1,612,259
* Art's-Way Manufacturing Co., Inc.....	3,357	8,930
* ASGN, Inc.....	165,939	12,664,464
Astec Industries, Inc.....	57,452	2,838,129
#* Astronics Corp.....	73,411	1,540,163
* Astronics Corp., Class B.....	38,887	814,294
* Asure Software, Inc.....	20,330	277,301
* Atkore, Inc.....	163,382	25,923,822
Automatic Data Processing, Inc.....	302,104	74,698,235
* Avalon Holdings Corp., Class A.....	3,073	7,529
#* Avis Budget Group, Inc.....	50,781	11,186,546

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Axon Enterprise, Inc.....	21,124	\$ 3,927,585
* AZEK Co., Inc.....	75,572	2,357,846
AZZ, Inc.....	61,958	2,746,598
Barnes Group, Inc.....	131,840	5,181,312
Barrett Business Services, Inc.....	19,697	1,787,109
* Beacon Roofing Supply, Inc.....	200,218	17,152,676
BGSF, Inc.....	26,841	271,631
* BlueLinx Holdings, Inc.....	9,436	889,249
* Boeing Co.....	124,648	29,772,175
Boise Cascade Co.....	108,436	11,222,042
Booz Allen Hamilton Holding Corp.....	196,804	23,829,028
#* Bowman Consulting Group Ltd.....	779	26,992
Brady Corp., Class A.....	108,218	5,581,884
* BrightView Holdings, Inc.....	11,932	91,996
Brink's Co.....	108,700	7,930,752
Broadridge Financial Solutions, Inc.....	148,071	24,864,082
Broadwind, Inc.....	4,684	17,799
* Builders FirstSource, Inc.....	455,474	65,784,110
BWX Technologies, Inc.....	193,548	13,354,812
#* Byrna Technologies, Inc.....	5,301	19,561
* CACI International, Inc., Class A.....	60,078	21,053,734
Carlisle Cos., Inc.....	95,452	26,459,294
Carrier Global Corp.....	952,881	56,744,064
* Casella Waste Systems, Inc., Class A.....	110,876	8,946,584
Caterpillar, Inc.....	426,704	113,149,100
* CBIZ, Inc.....	155,483	8,223,496
* CECO Environmental Corp.....	98,773	1,189,227
#* Ceridian HCM Holding, Inc.....	53,959	3,820,837
CH Robinson Worldwide, Inc.....	196,178	19,653,112
#* Chart Industries, Inc.....	94,765	17,262,392
Chicago Rivet & Machine Co.....	653	16,194
#* Cimpress PLC.....	41,314	2,871,323
Cintas Corp.....	61,979	31,115,937
* CIRCOR International, Inc.....	69,835	3,889,809
* Civeo Corp.....	14,372	280,829
#* Clarivate PLC.....	89,005	846,438
* Clean Harbors, Inc.....	152,293	25,320,234
Columbus McKinnon Corp.....	83,583	3,538,904
Comfort Systems USA, Inc.....	114,726	19,958,882
* Commercial Vehicle Group, Inc.....	85,531	898,075
#†† Communications Systems, Inc.....	5,301	16,698
CompX International, Inc.....	9,138	206,884
Concentrix Corp.....	158,296	13,176,559
* Concrete Pumping Holdings, Inc.....	4,502	36,331
* Conduent, Inc.....	518,135	1,792,747
* Construction Partners, Inc., Class A.....	86,689	2,548,657
# Copa Holdings SA, Class A.....	65,685	7,752,144
* Copart, Inc.....	386,935	34,201,185
#* Core & Main, Inc., Class A.....	4,753	150,242
# Costamare, Inc.....	380,919	4,254,865
Covenant Logistics Group, Inc.....	38,654	2,116,693
* CPI Aerostructures, Inc.....	27,297	111,918
CRA International, Inc.....	23,082	2,310,277
Crane Co.....	121,368	11,370,968
CSG Systems International, Inc.....	94,123	4,855,806
CSW Industrials, Inc.....	50,720	9,157,496
CSX Corp.....	2,147,111	71,541,739
Cummins, Inc.....	177,336	46,249,229
Curtiss-Wright Corp.....	112,805	21,586,365

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Daseke, Inc.....	10,060	\$ 78,267
Deere & Co.....	214,381	92,098,078
* Delta Air Lines, Inc.....	599,121	27,715,337
Deluxe Corp.....	52,878	1,004,153
#* Distribution Solutions Group, Inc.....	24,556	1,361,385
* DLH Holdings Corp.....	24,977	251,019
Donaldson Co., Inc.....	254,309	15,978,234
Douglas Dynamics, Inc.....	94,316	2,928,512
Dover Corp.....	200,203	29,223,632
* Driven Brands Holdings, Inc.....	19,314	499,653
* Ducommun, Inc.....	31,727	1,590,792
Dun & Bradstreet Holdings, Inc.....	69,915	826,395
* DXP Enterprises, Inc.....	47,518	1,804,734
* Dycom Industries, Inc.....	89,317	8,894,187
# Eagle Bulk Shipping, Inc.....	40,796	1,884,367
# Eastern Co.....	16,904	311,541
Eaton Corp. PLC.....	180,991	37,161,072
EMCOR Group, Inc.....	147,948	31,814,738
Emerson Electric Co.....	268,071	24,488,286
# Encore Wire Corp.....	64,050	10,932,694
* Energy Recovery, Inc.....	6,828	208,117
Enerpac Tool Group Corp.....	137,252	3,771,685
EnerSys.....	104,077	11,273,621
Eneti, Inc.....	31,238	396,098
Ennis, Inc.....	77,526	1,669,910
EnPro Industries, Inc.....	52,274	7,254,586
* Enviri Corp.....	221,493	2,088,679
Equifax, Inc.....	70,584	14,404,783
Esab Corp.....	91,490	6,285,363
ESCO Technologies, Inc.....	65,644	6,600,504
Espey Mfg. & Electronics Corp.....	4,614	75,670
* EVI Industries, Inc.....	1,292	32,868
* ExlService Holdings, Inc.....	66,553	9,380,645
# Expeditors International of Washington, Inc.....	216,900	27,611,370
Exponent, Inc.....	102,257	9,160,182
Fastenal Co.....	537,333	31,493,087
Federal Signal Corp.....	166,270	10,157,434
FedEx Corp.....	192,028	51,837,959
Ferguson PLC.....	17,845	2,884,109
* First Advantage Corp.....	5,010	75,150
Flowserve Corp.....	196,958	7,437,134
#* Fluor Corp.....	148,436	4,598,547
#* Flux Power Holdings, Inc.....	3,590	20,212
* Forrester Research, Inc.....	40,830	1,301,252
Fortive Corp.....	253,056	19,826,938
Fortune Brands Innovations, Inc.....	287,782	20,452,667
Forward Air Corp.....	71,609	8,510,014
* Franklin Covey Co.....	39,063	1,861,352
Franklin Electric Co., Inc.....	118,930	11,752,663
* FTI Consulting, Inc.....	87,355	15,301,102
#* FuelCell Energy, Inc.....	463,594	1,015,271
* Gates Industrial Corp. PLC.....	10,504	143,064
# GATX Corp.....	100,773	12,632,903
# Genco Shipping & Trading Ltd.....	105,478	1,529,431
* Gencor Industries, Inc.....	30,874	470,828
#* Generac Holdings, Inc.....	61,984	9,526,941
General Dynamics Corp.....	145,473	32,524,853
General Electric Co.....	315,268	36,016,216
Genpact Ltd.....	402,767	14,535,861

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Gibraltar Industries, Inc.....	82,181	\$ 5,314,645
Global Industrial Co.....	84,890	2,419,365
#* GMS, Inc.....	102,650	7,564,278
Gorman-Rupp Co.....	71,412	2,263,760
Graco, Inc.....	243,015	19,278,380
# GrafTech International Ltd.....	296,362	1,564,791
* Graham Corp.....	34,756	486,584
Granite Construction, Inc.....	134,938	5,523,012
* Great Lakes Dredge & Dock Corp.....	230,767	1,938,443
Greenbrier Cos., Inc.....	102,717	4,744,498
#* GreenPower Motor Co., Inc.....	5,005	23,173
Griffon Corp.....	143,646	5,992,911
* GXO Logistics, Inc.....	244,132	16,373,933
H&E Equipment Services, Inc.....	120,962	5,876,334
#* Hawaiian Holdings, Inc.....	91,203	1,057,043
#* Hayward Holdings, Inc.....	17,854	238,529
Healthcare Services Group, Inc.....	74,734	942,396
Heartland Express, Inc.....	183,325	2,997,364
HEICO Corp.....	29,727	5,231,357
HEICO Corp., Class A.....	61,383	8,615,104
Heidrick & Struggles International, Inc.....	60,807	1,658,207
Helios Technologies, Inc.....	87,494	5,529,621
Herc Holdings, Inc.....	96,806	12,955,547
* Heritage-Crystal Clean, Inc.....	81,861	3,771,336
#* Hertz Global Holdings, Inc.....	212,082	3,573,582
Hexcel Corp.....	217,628	15,381,947
# Hillenbrand, Inc.....	189,771	9,856,706
# HireQuest, Inc.....	871	21,784
# HNI Corp.....	116,328	3,383,982
Honeywell International, Inc.....	268,814	52,184,862
Howmet Aerospace, Inc.....	368,333	18,836,550
* Hub Group, Inc., Class A.....	85,433	7,700,076
Hubbell, Inc.....	85,240	26,594,880
* Hudson Global, Inc.....	21,842	491,882
#* Hudson Technologies, Inc.....	16,594	150,839
Huntington Ingalls Industries, Inc.....	84,916	19,502,658
Hurco Cos., Inc.....	17,410	405,479
* Huron Consulting Group, Inc.....	85,109	8,048,758
Hyster-Yale Materials Handling, Inc.....	32,785	1,565,812
* IBEX Holdings Ltd.....	1,622	32,197
ICF International, Inc.....	46,467	5,464,055
* Ideal Power, Inc.....	980	11,946
IDEX Corp.....	68,726	15,519,018
* IES Holdings, Inc.....	35,220	2,018,810
Illinois Tool Works, Inc.....	211,517	55,696,656
Ingersoll Rand, Inc.....	341,559	22,293,556
#* Innodata, Inc.....	37,353	479,239
* Innovative Solutions & Support, Inc.....	32,517	256,559
Insperty, Inc.....	93,167	10,961,098
Insteel Industries, Inc.....	61,713	1,990,244
Interface, Inc.....	120,801	1,180,226
ITT, Inc.....	214,992	21,413,203
Jacobs Solutions, Inc.....	125,906	15,789,871
* Janus International Group, Inc.....	13,827	157,904
JB Hunt Transport Services, Inc.....	162,249	33,089,061
* JELD-WEN Holding, Inc.....	214,910	3,827,547
* JetBlue Airways Corp.....	464,283	3,607,479
John Bean Technologies Corp.....	76,660	9,475,943
Johnson Controls International PLC.....	257,148	17,884,643

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	31,929	\$ 7,115,378
	82,570	1,890,027
	2,335	47,471
	375,623	23,097,058
	147,957	2,710,572
	198,765	6,058,357
#	89,580	5,682,955
*	143,861	11,721,794
	359,120	21,816,540
	156,783	8,259,328
*	255,088	3,849,278
*	36,293	508,828
	81,492	15,441,919
	89,478	18,216,826
	192,635	18,017,152
	42,358	15,564,024
#*	29,902	790,011
#	140,662	28,232,270
	26,101	3,459,166
*	113,568	1,905,671
	161,715	72,184,725
*	125,165	1,465,682
	75,131	946,651
	2,286	28,941
*	50,379	252,903
*	158,652	2,874,774
	126,144	9,950,239
	242,734	5,500,352
	173,150	10,506,742
*	58,009	6,064,841
*	232,040	27,322,710
*	18,872	201,553
*	296,507	3,661,861
*	104,008	658,371
	134,791	12,597,567
	87,654	4,023,319
	159,916	13,394,564
*	7,782	94,084
	83,386	8,036,743
	366,024	8,096,451
#*	106,468	4,043,655
*	9,262	20,747
*	118,953	18,063,013
	17,424	661,067
	95,431	1,867,585
*	57,198	442,713
#*	13,038	527,648
	86,896	9,162,314
*	209,157	2,361,383
	71,863	11,929,258
#	120,801	12,191,237
#	178,096	14,436,462
	385,013	6,194,859
*	54,599	7,783,633
#	17,798	1,393,761
	270,185	1,567,073
#*	89,862	268,687
	82,997	20,882,875
	177,703	41,509,644

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	64,731	\$28,805,295
#*	28,909	941,855
*	260,107	2,962,619
*	31,191	3,416,974
	200,418	10,598,104
	70,789	29,695,278
#	9,847	881,503
*	318,712	5,003,778
*	20,054	32,688
*	156,441	586,654
	160,430	14,770,790
	276,063	25,110,690
	225,681	31,593,083
	2,869	21,776
	560,202	48,250,198
*	67,432	1,743,792
	74,703	520,680
	74,006	1,075,307
	140,456	57,588,365
	48,634	937,177
*	53,943	2,665,863
*	7,392	60,910
	201,591	25,293,623
	45,175	16,658,733
#*	13,431	360,757
*	35,766	8,113,517
	372,610	25,896,395
*	8,742	26,838
#*	20,738	203,025
*	16,930	137,979
*	175,403	5,018,280
#	197,017	776,247
#*	74,214	973,688
	60,852	3,698,585
	15,008	2,604,038
	142,329	4,520,369
*	45,967	1,523,806
*	111,186	658,221
	103,451	2,911,111
	180,964	36,485,962
#*	16,114	106,675
*	131,550	1,012,935
#*	30,855	6,974,773
#*	22,400	454,944
	171,447	26,776,592
	153,856	23,249,180
*	159,600	2,987,712
	109,721	1,753,342
	152,532	1,972,239
	240,774	17,853,392
	120,719	40,596,593
	360,518	14,719,950
	701,753	61,705,141
	150,127	9,710,214
	21,490	1,476,578
*	244,132	5,383,111
	146,730	14,988,469
#*	85,221	36,060,414
#	36,225	1,116,092

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	126,544	\$ 15,354,849
	271,440	11,468,340
*	1,473	16,469
#*	80,719	2,095,465
#	98,230	1,417,459
*	7,118	17,226
	93,249	14,733,342
#*	66,260	11,264,200
*	139,551	6,138,848
	69,826	19,023,395
#	537,693	18,367,593
*	62,668	2,409,585
#	131,920	2,414,136
*	120,388	10,186,029
	238,881	13,914,818
#	33,399	4,962,089
	132,618	13,164,989
#*	5,556	17,890
	190,902	1,636,030
*	112,361	4,774,219
#*	8,850	106,289
*	78,696	4,720,973
*	350,039	6,643,740
#*	1,766	112,212
#*	5,443	65,643
*	4,452	105,958
	54,928	2,586,010
	47,147	3,783,075
	193,637	11,352,937
	103,145	17,453,165
#	134,733	5,537,526
	264,784	20,592,252
*	84,860	2,342,985
	202,283	18,783,999
*	254,984	3,184,750
*	61,913	1,976,263
	194,335	19,754,153
#*	40,618	241,271
	93,140	18,575,842
#*	23,287	1,953,314
	20,787	18,702,480
	167,794	13,371,504
*	186,636	12,904,013
#*	173,616	18,269,612
#	287,379	7,535,077
	180,495	15,217,533
*	7,808	98,771
*	102,453	1,531,672
	139,557	4,806,343
*	109,541	925,621
*	34,433	447,629
*	5,144	254,422
	200,248	20,577,484
#	34,451	2,096,688
	327,290	18,724,261
*	63,585	520,761
	34,079	5,531,022
	574,109	133,204,770
*	376,365	20,440,383

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	446,131	\$ 83,484,494
	137,625	63,951,585
*	162,491	5,872,425
	72,087	2,241,185
#*	30,979	1,594,179
	54,352	14,389,692
	127,878	29,276,389
	73,121	10,246,446
*	109,515	2,298,720
	84,348	2,193,891
*	34,893	984,332
#*	37,966	3,503,123
*	31,667	140,918
*	6,136	43,627
	32,029	1,721,559
#	192,420	4,556,506
	331,754	54,337,988
#	55,494	20,987,276
»	4,958	1,916,217
	66,495	12,403,312
	193,671	9,106,410
	150,795	26,475,078
	190,221	22,529,775
*	3,392	12,177
#*	29,256	590,386
*	8,926	377,481
*	602,914	28,909,726
	135,694	16,334,844
	61,672	45,544,155
*	244,132	16,903,700
	204,831	23,094,695
TOTAL INDUSTRIALS.....		<u>4,786,644,878</u>
INFORMATION TECHNOLOGY — (21.1%)		
*	712	4,956
#	7,694	119,411
	449,831	142,304,037
*	246,025	5,705,320
	147,597	1,774,116
*	215,170	117,519,399
#	66,590	647,921
	101,003	12,643,556
*	628,898	71,945,931
*	60,910	4,484,803
*	21,069	100,078
*	159,798	15,100,911
#*	30,466	72,814
*	50,198	2,771,432
*	29,848	56,711
*	18,975	320,298
*	32,605	1,682,744
*	90,146	2,964,000
*	24,387	1,827,562
*	67,984	5,671,225
	152,769	14,305,289
	72,741	838,704
	775,818	22,568,546
	281,697	24,876,662
#*	308	693

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Amtech Systems, Inc.....	33,942	\$ 364,877
Analog Devices, Inc.....	208,424	41,586,841
* ANSYS, Inc.....	58,464	20,000,534
* Appfolio, Inc., Class A.....	12,662	2,286,631
Apple, Inc.....	8,628,625	1,695,093,381
Applied Materials, Inc.....	712,387	107,990,745
#* AppLovin Corp., Class A.....	185,199	5,815,249
* Arista Networks, Inc.....	58,613	9,090,290
* Arlo Technologies, Inc.....	158,675	1,802,548
* Arrow Electronics, Inc.....	180,882	25,782,920
* Aspen Technology, Inc.....	51,382	9,171,687
* AstroNova, Inc.....	16,656	237,015
* Astrotech Corp.....	1,031	13,104
* Atlassian Corp., Class A.....	15,287	2,781,317
#* Aurora Innovation, Inc.....	27,247	89,370
* Autodesk, Inc.....	94,216	19,972,850
* Aviat Networks, Inc.....	55,622	1,700,365
* Avid Technology, Inc.....	85,924	2,048,428
* Avnet, Inc.....	238,383	11,561,575
* Aware, Inc.....	51,506	88,590
#* Axcelis Technologies, Inc.....	88,236	17,689,553
* AXT, Inc.....	166,493	517,793
Badger Meter, Inc.....	91,186	15,012,863
Bel Fuse, Inc., Class A.....	4,354	234,942
Bel Fuse, Inc., Class B.....	28,447	1,526,182
Belden, Inc.....	111,338	10,759,704
Benchmark Electronics, Inc.....	104,702	2,775,650
# Bentley Systems, Inc., Class B.....	31,290	1,685,905
#* Bills Holdings, Inc.....	771	96,637
BK Technologies Corp.....	4,890	69,878
* Black Knight, Inc.....	139,839	9,833,478
* Blackbaud, Inc.....	87,616	6,610,627
* Box, Inc., Class A.....	133,593	4,174,781
* Braze, Inc., Class A.....	6,612	300,582
* Brightcove, Inc.....	136,680	613,693
Broadcom, Inc.....	284,762	255,901,371
* Cadence Design Systems, Inc.....	38,979	9,121,476
* Calix, Inc.....	154,197	6,955,827
* Cambium Networks Corp.....	14,819	240,068
#* CCC Intelligent Solutions Holdings, Inc.....	21,572	237,723
CDW Corp.....	187,327	35,043,262
* Cerence, Inc.....	100,321	2,789,927
* CEVA, Inc.....	54,559	1,481,822
* Ciena Corp.....	293,050	12,366,710
* Cirrus Logic, Inc.....	121,846	9,845,157
Cisco Systems, Inc.....	2,349,106	122,247,476
* Cleanspark, Inc.....	140,235	842,812
#* Clearfield, Inc.....	31,727	1,482,920
Climb Global Solutions, Inc.....	9,192	444,709
* Cloudflare, Inc., Class A.....	6,205	426,718
#* Coda Octopus Group, Inc.....	22,446	194,607
# Cognex Corp.....	86,749	4,738,230
Cognizant Technology Solutions Corp., Class A.....	440,603	29,093,016
* Cognlyte Software Ltd.....	101,114	548,038
* Coherent Corp.....	34,442	1,631,173
* Cohu, Inc.....	130,441	5,693,750
* CommVault Systems, Inc.....	30,502	2,377,021
* Computer Task Group, Inc.....	47,645	376,872
# Comtech Telecommunications Corp.....	64,476	655,076

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Confluent, Inc., Class A.....	19,898	\$ 687,277
* Consensus Cloud Solutions, Inc.....	45,092	1,461,432
#* CoreCard Corp.....	729	17,518
Corning, Inc.....	743,399	25,230,962
* Corsair Gaming, Inc.....	18,935	349,919
#* CPI Card Group, Inc.....	215	5,248
#* CPS Technologies Corp.....	3,094	9,004
Crane NXT Co.....	121,368	7,178,917
#* Credo Technology Group Holding Ltd.....	6,422	108,981
* CrowdStrike Holdings, Inc., Class A.....	12,102	1,956,409
CSP, Inc.....	5,597	71,754
CTS Corp.....	77,908	3,477,034
* CVD Equipment Corp.....	2,767	21,970
* Daktronics, Inc.....	192,511	1,384,154
* Data I/O Corp.....	16,306	74,029
* Datadog, Inc., Class A.....	14,735	1,719,869
Dell Technologies, Inc., Class C.....	160,487	8,492,972
#* Digi International, Inc.....	79,396	3,329,074
# Digihost Technology, Inc.....	23,392	44,679
* Digital Turbine, Inc.....	108,740	1,178,742
* DigitalOcean Holdings, Inc.....	59,387	2,940,844
* Diodes, Inc.....	130,146	12,297,496
* DocuSign, Inc.....	13,840	744,869
Dolby Laboratories, Inc., Class A.....	117,937	10,450,398
* DoubleVerify Holdings, Inc.....	10,546	443,987
* Dropbox, Inc., Class A.....	308,723	8,320,085
* DXC Technology Co.....	219,797	6,077,387
* Dynatrace, Inc.....	53,832	2,944,072
#* DZS, Inc.....	55,452	209,054
#* E2open Parent Holdings, Inc.....	93,048	479,197
* Eastman Kodak Co.....	10,179	55,883
# Ebix, Inc.....	58,742	1,818,652
* Edgio, Inc.....	176,405	138,566
* eGain Corp.....	48,808	359,715
* Electro-Sensors, Inc.....	1,588	6,844
* EMCORE Corp.....	22,644	15,018
* EngageSmart, Inc.....	19,170	363,463
#* Enphase Energy, Inc.....	66,551	10,104,438
# Entegris, Inc.....	137,638	15,100,265
#* Envestnet, Inc.....	61,055	3,784,189
* EPAM Systems, Inc.....	35,260	8,349,921
* ePlus, Inc.....	81,810	4,609,993
#* Everspin Technologies, Inc.....	2,019	19,403
* Extreme Networks, Inc.....	23,372	621,461
* F5, Inc.....	72,060	11,402,774
* Fabrinet.....	91,036	11,255,691
* Fair Isaac Corp.....	14,801	12,402,794
#* FARO Technologies, Inc.....	29,536	490,002
#* Fastly, Inc., Class A.....	102,869	1,889,704
* First Solar, Inc.....	165,020	34,225,148
* Flex Ltd.....	965,580	26,418,269
* FormFactor, Inc.....	195,926	7,280,610
* Fortinet, Inc.....	212,086	16,483,324
* Franklin Wireless Corp.....	8,801	29,131
Frequency Electronics, Inc.....	36,985	255,566
#* Freshworks, Inc., Class A.....	95,152	1,775,536
* Gartner, Inc.....	77,477	27,395,092
Gen Digital, Inc.....	471,195	9,164,743
* Genasys, Inc.....	65,314	182,226

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Gitlab, Inc., Class A.....	29,986	\$ 1,488,205
#* GLOBALFOUNDRIES, Inc.....	14,435	919,365
* Globant SA.....	41,877	7,317,168
* GoDaddy, Inc., Class A.....	96,687	7,453,601
* Grid Dynamics Holdings, Inc.....	68,988	718,855
* GSI Technology, Inc.....	55,751	244,747
* Guidewire Software, Inc.....	66,357	5,628,401
Hackett Group, Inc.....	105,620	2,455,665
#* Harmonic, Inc.....	259,780	3,875,918
#* HashiCorp, Inc., Class A.....	109,901	3,254,169
Hewlett Packard Enterprise Co.....	1,175,649	20,432,780
HP, Inc.....	536,451	17,611,686
* HubSpot, Inc.....	5,453	3,165,739
#* Ichor Holdings Ltd.....	72,785	2,818,235
* Identiv, Inc.....	33,818	260,737
Immersion Corp.....	62,202	439,146
#* Infinera Corp.....	41,463	186,584
* Informatca, Inc., Class A.....	12,382	235,753
Information Services Group, Inc.....	115,883	596,797
* Insight Enterprises, Inc.....	86,519	12,691,472
Intel Corp.....	1,953,693	69,883,599
* Intellicheck, Inc.....	12,293	31,716
# InterDigital, Inc.....	88,259	8,180,727
International Business Machines Corp.....	703,932	101,492,916
* inTEST Corp.....	24,960	528,154
* Intevac, Inc.....	59,949	214,617
Intuit, Inc.....	60,759	31,090,380
#* IonQ, Inc.....	48,154	926,964
* IPG Photonics Corp.....	85,508	11,240,027
* Issuer Direct Corp.....	7,605	162,367
* Iteris, Inc.....	87,120	362,419
* Itron, Inc.....	109,244	8,594,225
Jabil, Inc.....	545,108	60,327,102
#* Jamf Holding Corp.....	23,530	511,072
* JFrog Ltd.....	55,639	1,712,012
Juniper Networks, Inc.....	398,555	11,079,829
* Key Tronic Corp.....	22,454	131,356
* Keysight Technologies, Inc.....	173,657	27,972,670
* Kimball Electronics, Inc.....	55,711	1,625,647
KLA Corp.....	122,930	63,179,873
* Knowles Corp.....	437,426	7,991,773
# Kulicke & Soffa Industries, Inc.....	186,880	11,190,374
* KVH Industries, Inc.....	53,670	459,415
* Kyndryl Holdings, Inc.....	142,486	1,946,359
Lam Research Corp.....	105,902	76,089,528
#* Lantronix, Inc.....	46,825	210,713
* Lattice Semiconductor Corp.....	128,685	11,702,614
* LGL Group, Inc.....	6,640	32,138
Littelfuse, Inc.....	58,078	17,690,559
* LiveRamp Holdings, Inc.....	152,789	4,360,598
#* Lumentum Holdings, Inc.....	112,581	5,894,741
#* Luna Innovations, Inc.....	65,955	596,233
* MACOM Technology Solutions Holdings, Inc.....	102,186	7,144,845
* Magnachip Semiconductor Corp.....	126,549	1,170,578
* Manhattan Associates, Inc.....	143,352	27,325,758
Marvell Technology, Inc.....	412,775	26,884,036
* Matterport, Inc.....	215,893	731,877
* MaxLinear, Inc.....	138,012	3,404,756
#* MeridianLink, Inc.....	2,467	55,113

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Methode Electronics, Inc.....	95,494	\$ 3,212,418
Microchip Technology, Inc.....	566,055	53,175,207
Micron Technology, Inc.....	750,261	53,561,133
Microsoft Corp.....	4,545,568	1,526,947,203
#* Mitek Systems, Inc.....	69,635	710,973
* Model N, Inc.....	743	24,757
#* MongoDB, Inc.....	7,294	3,088,280
Monolithic Power Systems, Inc.....	26,218	14,668,709
Motorola Solutions, Inc.....	52,044	14,917,372
#* M-Tron Industries, Inc.....	3,320	38,047
* N-able, Inc.....	35,285	496,460
# Napco Security Technologies, Inc.....	59,390	2,225,937
National Instruments Corp.....	212,091	12,513,369
* nCino, Inc.....	23,513	760,646
* NCR Corp.....	342,734	9,212,690
* Neonode, Inc.....	2,413	10,110
NetApp, Inc.....	262,486	20,476,533
* NETGEAR, Inc.....	88,648	1,209,159
* NetScout Systems, Inc.....	180,571	5,046,959
#* NetSol Technologies, Inc.....	27,104	62,610
Network-1 Technologies, Inc.....	57,475	126,445
* nLight, Inc.....	32,754	471,658
* Nortech Systems, Inc.....	446	4,210
#* Novanta, Inc.....	62,131	10,990,974
# NVE Corp.....	7,415	587,342
NVIDIA Corp.....	345,618	161,503,835
NXP Semiconductors NV.....	82,783	18,458,953
* Okta, Inc.....	14,634	1,124,769
* Olo, Inc., Class A.....	223,317	1,755,272
* ON Semiconductor Corp.....	570,378	61,458,229
# ON24, Inc.....	39,221	347,106
#* One Stop Systems, Inc.....	21,252	60,356
* OneSpan, Inc.....	143,739	1,974,974
* Onto Innovation, Inc.....	123,072	15,300,311
* Optical Cable Corp.....	8,150	30,074
Oracle Corp.....	463,128	54,292,495
* OSI Systems, Inc.....	48,760	5,813,655
* Palantir Technologies, Inc., Class A.....	91,842	1,822,145
#* Palo Alto Networks, Inc.....	34,785	8,694,859
#* PAR Technology Corp.....	13,718	474,506
PC Connection, Inc.....	69,241	3,351,957
PCTEL, Inc.....	173,857	860,592
#* PDF Solutions, Inc.....	89,834	4,131,466
#* Perficient, Inc.....	89,548	5,712,267
PFSweb, Inc.....	57,357	260,401
* Photronics, Inc.....	331,515	8,768,572
* Plexus Corp.....	86,602	8,529,431
Power Integrations, Inc.....	124,140	12,058,960
* Powerfleet, Inc.....	37,017	100,316
#* PowerSchool Holdings, Inc., Class A.....	18,372	444,051
* Procure Technologies, Inc.....	300	22,755
# Progress Software Corp.....	134,361	8,069,722
* PTC, Inc.....	81,914	11,943,880
* Pure Storage, Inc., Class A.....	179,745	6,648,768
* Q2 Holdings, Inc.....	2,583	91,619
* Qorvo, Inc.....	128,541	14,142,081
QUALCOMM, Inc.....	817,724	108,078,581
#* Qualys, Inc.....	76,204	10,577,115
#* QuickLogic Corp.....	8,226	67,535

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Rambus, Inc.....	288,458	\$ 18,060,355
#* Red Violet, Inc.....	3,910	80,976
* RF Industries Ltd.....	19,118	72,266
* Ribbon Communications, Inc.....	365,138	1,161,139
Richardson Electronics Ltd.....	31,325	432,285
* Rimini Street, Inc.....	12,521	34,057
* Rogers Corp.....	40,264	6,788,913
Roper Technologies, Inc.....	42,200	20,806,710
* Salesforce, Inc.....	185,416	41,720,454
#* Samsara, Inc., Class A.....	69,922	1,953,621
* Sanmina Corp.....	183,395	11,271,457
Sapiens International Corp. NV.....	52,324	1,409,609
* ScanSource, Inc.....	113,857	3,425,957
# Seagate Technology Holdings PLC.....	228,330	14,498,955
* SecureWorks Corp., Class A.....	20,843	160,074
* Semtech Corp.....	128,025	3,738,330
#* SentinelOne, Inc., Class A.....	304,677	5,078,966
* ServiceNow, Inc.....	15,136	8,824,288
#* SigmaTron International, Inc.....	9,201	54,838
* Silicon Laboratories, Inc.....	67,612	10,083,654
#* SiTime Corp.....	7,831	1,010,277
Skyworks Solutions, Inc.....	258,666	29,583,630
#* SMART Global Holdings, Inc.....	148,014	3,937,172
* SmartRent, Inc.....	59,073	235,111
* Snowflake, Inc., Class A.....	23,612	4,196,089
* SolarEdge Technologies, Inc.....	20,505	4,951,137
* SolarWinds Corp.....	261,550	2,756,737
#* Sono-Tek Corp.....	696	3,299
#* SoundThinking, Inc.....	529	12,019
* Splunk, Inc.....	30,493	3,303,307
* Sprinklr, Inc., Class A.....	10,656	149,610
* SPS Commerce, Inc.....	41,028	7,401,041
* Squarespace, Inc., Class A.....	8,789	291,267
† SRAX, Inc.....	3,513	351
* Stratasys Ltd.....	209,700	3,801,861
#* Super Micro Computer, Inc.....	72,552	23,961,749
* Synaptics, Inc.....	91,844	8,294,432
* Synopsys, Inc.....	27,221	12,298,448
Taitron Components, Inc., Class A.....	1,484	5,906
TD SYNnex Corp.....	158,296	15,625,398
TE Connectivity Ltd.....	215,681	30,948,067
* Teledyne Technologies, Inc.....	50,034	19,239,574
#* Telos Corp.....	14,459	36,292
* Teradata Corp.....	182,290	10,363,186
Teradyne, Inc.....	253,971	28,683,485
Texas Instruments, Inc.....	676,325	121,738,500
#* TransAct Technologies, Inc.....	17,129	136,689
* Trimble, Inc.....	235,510	12,670,438
* Trio-Tech International.....	3,963	22,589
* TSR, Inc.....	1,081	8,118
* TTM Technologies, Inc.....	310,115	4,453,251
* Turtle Beach Corp.....	58,041	652,961
* Twilio, Inc., Class A.....	18,985	1,253,580
* Tyler Technologies, Inc.....	18,698	7,416,188
#* UiPath, Inc., Class A.....	157,194	2,842,068
* Ultra Clean Holdings, Inc.....	114,885	4,377,118
* Unisys Corp.....	55,278	300,712
#* Unity Software, Inc.....	27,080	1,241,347
Universal Display Corp.....	36,693	5,352,775

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Upland Software, Inc.....	21,159	\$ 83,578
* Varonis Systems, Inc., Class B.....	13,858	397,725
* Veeco Instruments, Inc.....	156,806	4,415,657
* Verint Systems, Inc.....	132,787	4,962,250
* VeriSign, Inc.....	68,246	14,396,494
* Vertex, Inc., Class A.....	2,317	48,101
* Viant Technology, Inc., Class A.....	2,633	12,744
#* Viasat, Inc.....	126,831	3,924,151
* Viavi Solutions, Inc.....	496,738	5,399,542
Vishay Intertechnology, Inc.....	322,340	9,073,871
* Vishay Precision Group, Inc.....	38,394	1,436,320
* VMware, Inc., Class A.....	54,196	8,542,915
Vontier Corp.....	232,154	7,180,523
#* Vuzix Corp.....	1,337	7,059
* Western Digital Corp.....	268,340	11,420,550
* Wireless Telecom Group, Inc.....	55,860	118,423
#* Wolfspeed, Inc.....	100,664	6,633,758
* Workday, Inc., Class A.....	13,900	3,296,107
# Xerox Holdings Corp.....	293,414	4,688,756
* Xperi, Inc.....	116,194	1,524,465
#* Yext, Inc.....	42,888	416,871
* Zebra Technologies Corp., Class A.....	50,016	15,402,927
* Zoom Video Communications, Inc., Class A.....	25,472	1,868,371
* Zscaler, Inc.....	14,108	2,262,641
TOTAL INFORMATION TECHNOLOGY.....		<u>6,890,291,213</u>
MATERIALS — (4.6%)		
* Advanced Emissions Solutions, Inc.....	53,720	126,779
AdvanSix, Inc.....	69,173	2,774,529
Air Products & Chemicals, Inc.....	96,668	29,515,640
Albemarle Corp.....	107,476	22,815,005
Alcoa Corp.....	294,655	10,663,564
Alpha Metallurgical Resources, Inc.....	9,054	1,568,334
* Alto Ingredients, Inc.....	136,760	549,775
Amcor PLC.....	1,615,087	16,570,793
* American Biltrite, Inc.....	36	4,338
American Vanguard Corp.....	81,533	1,472,486
#* Ampco-Pittsburgh Corp.....	141,324	511,593
AptarGroup, Inc.....	162,513	19,738,829
Arch Resources, Inc.....	37,673	4,838,720
* Arconic Corp.....	169,291	5,060,108
Ardagh Metal Packaging SA.....	5,790	21,886
* Ascent Industries Co.....	24,899	227,328
Ashland, Inc.....	127,468	11,645,476
#* ATI, Inc.....	199,016	9,489,083
Avery Dennison Corp.....	136,814	25,175,144
Avient Corp.....	178,804	7,246,926
* Axalta Coating Systems Ltd.....	572,929	18,333,728
Balchem Corp.....	79,418	10,700,781
# Ball Corp.....	313,499	18,399,256
Berry Global Group, Inc.....	323,985	21,243,696
# Cabot Corp.....	137,563	9,766,973
Caledonia Mining Corp. PLC.....	1,563	18,412
Carpenter Technology Corp.....	118,680	7,104,185
# Celanese Corp.....	130,115	16,315,120
* Century Aluminum Co.....	191,288	1,778,978
CF Industries Holdings, Inc.....	376,519	30,904,680
Chase Corp.....	25,373	3,194,207
Chemours Co.....	288,167	10,656,416

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
* Clearwater Paper Corp.....	111,620	\$ 3,597,513
* Cleveland-Cliffs, Inc.....	891,858	15,741,294
#* Coeur Mining, Inc.....	960,347	2,957,869
Commercial Metals Co.....	311,174	17,805,376
Compass Minerals International, Inc.....	55,789	2,112,729
* Core Molding Technologies, Inc.....	18,851	454,686
Corteva, Inc.....	458,974	25,899,903
Crown Holdings, Inc.....	253,463	23,511,228
* Dakota Gold Corp.....	17,015	50,024
Dow, Inc.....	792,534	44,754,395
DuPont de Nemours, Inc.....	152,551	11,842,534
# Eagle Materials, Inc.....	112,205	20,687,236
Eastman Chemical Co.....	156,668	13,407,647
Ecolab, Inc.....	91,823	16,816,464
* Ecovyst, Inc.....	408,604	5,021,743
Element Solutions, Inc.....	596,333	12,499,140
#* Ferroglobe PLC.....	161,110	873,216
# Flexible Solutions International, Inc.....	1,236	3,535
#* Flotek Industries, Inc.....	333,735	275,999
FMC Corp.....	151,107	14,541,027
Fortitude Gold Corp.....	54,214	354,017
Freeport-McMoRan, Inc.....	1,164,903	52,012,919
Friedman Industries, Inc.....	15,398	273,930
FutureFuel Corp.....	81,341	790,635
Glatfelter Corp.....	136,261	463,287
Graphic Packaging Holding Co.....	1,013,404	24,524,377
Greif, Inc., Class A.....	75,813	5,607,888
Greif, Inc., Class B.....	32,148	2,541,942
Hawkins, Inc.....	60,754	2,840,249
Haynes International, Inc.....	37,431	1,877,539
HB Fuller Co.....	126,455	9,361,464
# Hecla Mining Co.....	1,347,054	7,759,031
Huntsman Corp.....	569,356	16,949,728
* Ingevity Corp.....	98,161	6,284,267
Innospec, Inc.....	59,516	6,376,544
International Flavors & Fragrances, Inc.....	156,693	13,257,795
International Paper Co.....	444,779	16,038,731
#* Intrepid Potash, Inc.....	24,691	679,003
# Kaiser Aluminum Corp.....	34,717	2,819,020
* Knife River Corp.....	91,506	3,977,766
Koppers Holdings, Inc.....	52,218	1,997,861
# Kronos Worldwide, Inc.....	83,982	785,232
Linde PLC.....	183,953	71,864,919
#* Livent Corp.....	378,191	9,311,062
Louisiana-Pacific Corp.....	308,405	23,478,873
* LSB Industries, Inc.....	225,675	2,520,790
LyondellBasell Industries NV, Class A.....	459,795	45,455,334
Martin Marietta Materials, Inc.....	58,468	26,103,623
Materion Corp.....	52,387	6,241,387
# Mativ Holdings, Inc.....	147,970	2,329,048
# Mercer International, Inc.....	166,175	1,478,958
Minerals Technologies, Inc.....	81,152	4,978,675
Mosaic Co.....	396,716	16,170,144
#* MP Materials Corp.....	109,491	2,611,360
Myers Industries, Inc.....	119,166	2,336,845
NewMarket Corp.....	21,784	9,839,833
Newmont Corp.....	528,515	22,683,864
# Nexa Resources SA.....	10,918	54,481
Northern Technologies International Corp.....	21,837	271,871

U.S. CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	366,177	\$ 63,015,400
*	383,038	8,794,552
	431,988	24,917,068
	54,092	3,017,793
	28,083	615,579
	172,965	26,524,183
	16,421	141,385
	251,076	36,129,836
#	4,071	815,747
#	18,463	169,860
	3,692	52,537
*	4,961	31,800
*	241,807	1,143,747
	143,264	41,956,295
»††	229,171	245,213
	98,520	11,836,193
	231,586	23,925,150
	111,001	4,716,432
	83,101	3,009,087
#	89,155	6,244,416
	185,813	8,476,789
	92,373	5,915,567
	184,804	51,098,306
	336,994	14,777,187
	282,079	16,541,113
#	99,431	8,694,247
	481,497	51,317,950
	67,327	6,451,273
*	302,080	10,929,254
	252,972	2,246,391
	60,627	2,974,967
*	177,100	4,126,430
	110,726	766,224
	121,631	3,133,215
	88,814	1,564,903
#	318,319	4,230,460
*	2,268	10,161
	424,219	10,817,584
	14,087	2,896,428
*	25,553	409,104
	124,001	27,342,220
#	126,547	5,599,705
#	134,587	18,505,712
	206,364	6,869,858
	126,194	9,416,596
TOTAL MATERIALS		<u>1,509,004,535</u>
REAL ESTATE — (0.4%)		
#*	11,932	214,895
*	319,573	2,678,022
*	360,063	29,996,849
#*	2,161	21,923
*	2,731	13,136
*	185,770	15,599,107
#*	76,211	749,154
	130,624	288,679
*	5,088	40,908
*	101,104	348,809
*	37,129	1,094,563

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* FRP Holdings, Inc.....	23,658	\$ 1,357,260
* Howard Hughes Corp.....	86,761	7,325,231
* InterGroup Corp.....	677	23,309
* Jones Lang LaSalle, Inc.....	101,821	16,958,288
*» JW Mays, Inc.....	2,713	123,007
# Kennedy-Wilson Holdings, Inc.....	338,954	5,592,741
# Marcus & Millichap, Inc.....	117,111	4,295,632
#* Maui Land & Pineapple Co., Inc.....	13,708	204,386
Newmark Group, Inc., Class A.....	468,421	3,241,473
#* Opendoor Technologies, Inc.....	625,466	3,196,131
* Rafael Holdings, Inc., Class B.....	38,641	77,282
RE/MAX Holdings, Inc., Class A.....	60,783	1,198,033
RMR Group, Inc., Class A.....	19,266	454,292
# St. Joe Co.....	194,168	12,325,785
# Stratus Properties, Inc.....	22,438	636,790
* Tejon Ranch Co.....	65,458	1,152,715
* Zillow Group, Inc., Class A.....	49,328	2,625,236
* Zillow Group, Inc., Class C.....	150,468	8,149,347
TOTAL REAL ESTATE.....		<u>119,982,983</u>
UTILITIES — (1.7%)		
AES Corp.....	497,941	10,770,464
ALLETE, Inc.....	78,390	4,501,938
Alliant Energy Corp.....	141,127	7,584,165
Ameren Corp.....	144,378	12,368,863
American Electric Power Co., Inc.....	109,537	9,282,165
American States Water Co.....	56,210	4,969,526
American Water Works Co., Inc.....	105,607	15,569,640
Artesian Resources Corp., Class A.....	17,059	777,208
# Atlantica Sustainable Infrastructure PLC.....	234,494	5,655,995
Atmos Energy Corp.....	78,451	9,548,271
# Avangrid, Inc.....	62,463	2,316,128
# Avista Corp.....	102,191	3,948,660
Black Hills Corp.....	111,989	6,756,296
# Brookfield Renewable Corp., Class A.....	69,657	2,171,209
California Water Service Group.....	92,876	4,924,285
CenterPoint Energy, Inc.....	297,695	8,957,643
Chesapeake Utilities Corp.....	33,768	3,992,728
Clearway Energy, Inc., Class A.....	67,535	1,666,088
Clearway Energy, Inc., Class C.....	118,070	3,118,229
CMS Energy Corp.....	165,770	10,123,574
Consolidated Edison, Inc.....	139,189	13,203,469
# Consolidated Water Co. Ltd.....	40,703	796,151
Constellation Energy Corp.....	93,591	9,045,570
Dominion Energy, Inc.....	170,652	9,138,415
DTE Energy Co.....	109,778	12,547,625
Duke Energy Corp.....	151,638	14,196,350
Edison International.....	211,080	15,189,317
Entergy Corp.....	116,917	12,007,376
Essential Utilities, Inc.....	188,103	7,954,876
Eversource Energy.....	171,898	10,308,723
Exelon Corp.....	148,396	10,733,483
Exelon Corp.....	259,219	10,850,907
FirstEnergy Corp.....	290,993	11,462,214
Genie Energy Ltd., Class B.....	60,892	816,562
Global Water Resources, Inc.....	1,921	24,397
Hawaiian Electric Industries, Inc.....	122,659	4,708,879
IDACORP, Inc.....	68,279	7,020,447
MGE Energy, Inc.....	65,025	5,217,606

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
# Middlesex Water Co.....	35,564	\$ 2,860,057
National Fuel Gas Co.....	93,204	4,950,064
New Jersey Resources Corp.....	192,921	8,623,569
NextEra Energy, Inc.....	427,752	31,354,222
NiSource, Inc.....	284,011	7,906,866
Northwest Natural Holding Co.....	47,422	2,037,723
NorthWestern Corp.....	76,091	4,296,859
NRG Energy, Inc.....	651,199	24,739,050
OGE Energy Corp.....	207,080	7,485,942
# ONE Gas, Inc.....	84,597	6,694,161
# Ormat Technologies, Inc.....	137,949	11,215,254
# Otter Tail Corp.....	85,677	6,940,694
* PG&E Corp.....	582,903	10,264,922
Pinnacle West Capital Corp.....	101,396	8,397,617
PNM Resources, Inc.....	170,699	7,650,729
Portland General Electric Co.....	143,914	6,860,380
PPL Corp.....	439,454	12,098,169
Public Service Enterprise Group, Inc.....	241,400	15,237,168
#* Pure Cycle Corp.....	41,462	510,812
# RGC Resources, Inc.....	16,102	323,972
Sempra.....	71,702	10,685,032
SJW Group.....	63,604	4,481,538
Southern Co.....	226,157	16,360,197
# Southwest Gas Holdings, Inc.....	73,783	4,865,251
# Spire, Inc.....	73,774	4,689,813
#* Sunnova Energy International, Inc.....	181,520	3,205,643
UGI Corp.....	223,261	6,025,814
Unitil Corp.....	32,521	1,692,393
Via Renewables, Inc.....	7,443	60,809
Vistra Corp.....	691,902	19,414,770
WEC Energy Group, Inc.....	133,404	11,987,683
Xcel Energy, Inc.....	213,294	13,379,933
York Water Co.....	29,489	1,218,780
TOTAL UTILITIES.....		<u>562,741,328</u>
TOTAL COMMON STOCKS.....		<u>31,584,976,376</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	10,477	<u>242,019</u>
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	15,643	<u>560,019</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	73,575	<u>1,995,354</u>
TOTAL PREFERRED STOCKS.....		<u>2,797,392</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$12,837,933,396).....		<u>31,587,773,768</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	304,231,835	<u>304,231,835</u>

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.5%)		
@§ The DFA Short Term Investment Fund	70,530,473	\$ 815,825,976
TOTAL INVESTMENTS — (100.0%)		
(Cost \$13,957,931,760)^^		<u>\$32,707,831,579</u>

As of July 31, 2023, U.S. Core Equity 2 Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	1,209	09/15/23	\$262,225,335	\$278,946,525	\$16,721,190
Total Futures Contracts.....			<u>\$262,225,335</u>	<u>\$278,946,525</u>	<u>\$16,721,190</u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 2,039,362,865	\$ 213,197	—	\$ 2,039,576,062
Consumer Discretionary.....	3,318,159,869	3,457	—	3,318,163,326
Consumer Staples.....	1,993,579,381	75,842	—	1,993,655,223
Energy.....	1,914,690,750	—	—	1,914,690,750
Financials.....	4,810,558,372	92,860	—	4,810,651,232
Health Care.....	3,638,003,762	—	\$ 1,571,084	3,639,574,846
Industrials.....	4,784,600,045	2,028,135	16,698	4,786,644,878
Information Technology.....	6,889,112,120	1,178,742	351	6,890,291,213
Materials.....	1,508,759,322	—	245,213	1,509,004,535
Real Estate.....	119,859,976	123,007	—	119,982,983
Utilities.....	562,741,328	—	—	562,741,328
Preferred Stocks				
Communication Services.....	242,019	—	—	242,019
Consumer Discretionary.....	560,019	—	—	560,019
Industrials.....	1,995,354	—	—	1,995,354
Temporary Cash Investments.....	304,231,835	—	—	304,231,835
Securities Lending Collateral.....	—	815,825,976	—	815,825,976
Futures Contracts**.....	16,721,190	—	—	16,721,190
TOTAL.....	<u>\$31,903,178,207</u>	<u>\$819,541,216</u>	<u>\$1,833,346[^]</u>	<u>\$32,724,552,769</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
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (93.0%)		
COMMUNICATION SERVICES — (5.3%)		
* Activision Blizzard, Inc.....	35,792	\$ 3,320,066
* Alphabet, Inc., Class A.....	160,166	21,257,232
* Alphabet, Inc., Class C.....	174,880	23,278,277
* Altice USA, Inc., Class A.....	31,187	105,724
#* AMC Networks, Inc., Class A.....	26,262	331,426
* Angi, Inc.....	38,204	147,849
* Anterix, Inc.....	2,469	69,305
AT&T, Inc.....	591,989	8,595,680
# Atlanta Braves Holdings, Inc., Class A.....	7,868	372,471
* Atlanta Braves Holdings, Inc., Class C.....	20,086	817,908
ATN International, Inc.....	16,092	584,783
* Bandwidth, Inc., Class A.....	15,051	228,023
* Boston Omaha Corp., Class A.....	16,757	327,097
* Bumble, Inc., Class A.....	37,057	686,296
Cable One, Inc.....	1,330	962,840
* Cargurus, Inc.....	32,833	743,996
* Cars.com, Inc.....	58,406	1,332,241
* Charter Communications, Inc., Class A.....	6,662	2,699,376
#* Cinemark Holdings, Inc.....	48,992	817,676
# Cogent Communications Holdings, Inc.....	17,652	1,081,008
Comcast Corp., Class A.....	440,297	19,927,842
* comScore, Inc.....	6,525	5,052
* Consolidated Communications Holdings, Inc.....	63,509	227,362
* Cumulus Media, Inc., Class A.....	667	4,229
* Daily Journal Corp.....	563	163,000
# DallasNews Corp.....	1,667	7,668
* DHI Group, Inc.....	42,317	159,535
#* DISH Network Corp., Class A.....	117,268	929,935
* EchoStar Corp., Class A.....	37,732	733,133
Electronic Arts, Inc.....	9,605	1,309,642
#* Emerald Holding, Inc.....	3,272	16,196
* Endeavor Group Holdings, Inc., Class A.....	2,837	66,953
Entravision Communications Corp., Class A.....	65,727	314,175
#* EverQuote, Inc., Class A.....	11,338	80,273
* EW Scripps Co., Class A.....	72,777	717,581
* FG Group Holdings, Inc.....	7,403	11,993
Fox Corp., Class A.....	93,167	3,116,436
Fox Corp., Class B.....	102,451	3,217,986
#* Frontier Communications Parent, Inc.....	49,921	909,061
* Gaia, Inc.....	9,523	22,379
#* Gannett Co., Inc.....	35,937	101,342
>> GCI Liberty, Inc.....	91,121	82,414
Gray Television, Inc.....	82,293	779,315
# Gray Television, Inc., Class A.....	2,300	22,621
* Harte Hanks, Inc.....	2,751	15,818
* IDT Corp., Class B.....	62,410	1,480,365
#* iHeartMedia, Inc., Class A.....	99,244	469,424
#* IMAX Corp.....	49,882	918,328
* Integral Ad Science Holding Corp.....	32,098	669,243
Interpublic Group of Cos., Inc.....	80,376	2,751,271
Iridium Communications, Inc.....	65,223	3,427,469
John Wiley & Sons, Inc., Class A.....	29,202	999,584
John Wiley & Sons, Inc., Class B.....	2,087	70,927

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Lee Enterprises, Inc.....	3,798	\$ 52,792
* Liberty Broadband Corp., Class A.....	3,022	268,444
* Liberty Broadband Corp., Class C.....	37,226	3,317,953
* Liberty Latin America Ltd., Class A.....	118,400	994,560
* Liberty Latin America Ltd., Class C.....	215,656	1,794,258
* Liberty Media Corp.-Liberty Formula One, Class A.....	4,117	264,641
* Liberty Media Corp.-Liberty Formula One, Class C.....	34,596	2,511,670
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	13,224	419,201
#* Liberty Media Corp.-Liberty SiriusXM, Class B.....	309	9,965
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	49,556	1,577,368
* Lions Gate Entertainment Corp., Class A.....	44,192	339,395
* Lions Gate Entertainment Corp., Class B.....	56,675	414,861
* Live Nation Entertainment, Inc.....	6,587	578,009
# Lumen Technologies, Inc.....	506,109	905,935
* Madison Square Garden Entertainment Corp.....	22,059	768,536
Madison Square Garden Sports Corp.....	3,747	797,174
#* Magnite, Inc.....	85,791	1,298,018
* Marchex, Inc., Class B.....	16,221	31,793
# Marcus Corp.....	26,154	408,002
* Match Group, Inc.....	9,850	458,124
* Meta Platforms, Inc., Class A.....	140,513	44,767,442
* Netflix, Inc.....	8,150	3,577,606
New York Times Co., Class A.....	41,331	1,684,652
News Corp., Class A.....	174,543	3,459,442
News Corp., Class B.....	90,843	1,826,853
Nexstar Media Group, Inc.....	33,521	6,259,041
Omnicom Group, Inc.....	38,949	3,295,864
* Ooma, Inc.....	2,567	38,505
Paramount Global, Class A.....	3,778	72,764
Paramount Global, Class B.....	120,690	1,934,661
* Pinterest, Inc., Class A.....	9,803	284,189
#* PubMatic, Inc., Class A.....	13,183	263,528
* QuinStreet, Inc.....	35,147	312,105
* Quotient Technology, Inc.....	24,406	96,160
#* Reading International, Inc., Class A.....	38,223	101,673
* Roku, Inc.....	12,653	1,218,104
Saga Communications, Inc., Class A.....	5,577	120,686
Scholastic Corp.....	30,422	1,313,926
* Sciplay Corp., Class A.....	9,292	182,123
Shenandoah Telecommunications Co.....	57,187	1,067,681
# Shutterstock, Inc.....	16,812	864,977
# Sinclair, Inc.....	42,609	592,691
# Sirius XM Holdings, Inc.....	120,878	616,478
#* Sphere Entertainment Co.....	22,059	936,405
# Spok Holdings, Inc.....	28,056	411,301
* Spotify Technology SA.....	5,966	891,380
* Take-Two Interactive Software, Inc.....	32,115	4,911,668
* TechTarget, Inc.....	17,658	573,532
TEGNA, Inc.....	194,817	3,292,407
# Telephone & Data Systems, Inc.....	94,580	758,532
#* Thryv Holdings, Inc.....	20,095	476,252
* T-Mobile U.S., Inc.....	48,874	6,733,371
Townsquare Media, Inc., Class A.....	16,264	194,843
* Trade Desk, Inc., Class A.....	8,822	805,096
* Travelzoo.....	12,456	102,637
* TripAdvisor, Inc.....	47,885	893,055
* TrueCar, Inc.....	88,534	216,908
* U.S. Cellular Corp.....	46,149	817,299
* Urban One, Inc.....	27,678	157,211

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Urban One, Inc.....	4,808	\$ 27,550
Verizon Communications, Inc.....	467,543	15,933,865
* Vimeo, Inc.....	49,427	203,639
* Walt Disney Co.....	87,280	7,758,319
* Warner Bros Discovery, Inc.....	290,606	3,798,220
* WideOpenWest, Inc.....	45,003	370,825
World Wrestling Entertainment, Inc., Class A.....	10,889	1,143,345
* Yelp, Inc.....	40,602	1,829,120
* Zedge, Inc., Class B.....	5,669	11,905
#* Ziff Davis, Inc.....	32,238	2,337,900
* ZoomInfo Technologies, Inc., Class A.....	59,335	1,517,196
TOTAL COMMUNICATION SERVICES.....		<u>259,753,457</u>
CONSUMER DISCRETIONARY — (10.7%)		
* 1-800-Flowers.com, Inc., Class A.....	39,182	340,100
* 1stdibs.com, Inc.....	14,223	58,030
* 2U, Inc.....	25,184	120,380
Aaron's Co., Inc.....	37,551	594,057
* Abercrombie & Fitch Co., Class A.....	58,127	2,302,410
# Academy Sports & Outdoors, Inc.....	62,116	3,713,916
# Acushnet Holdings Corp.....	69,470	4,142,496
* Adient PLC.....	51,141	2,176,561
# ADT, Inc.....	180,143	1,149,312
* Adtalem Global Education, Inc.....	47,047	2,034,312
Advance Auto Parts, Inc.....	16,644	1,238,147
* Amazon.com, Inc.....	258,032	34,493,718
AMCON Distributing Co.....	438	93,732
* American Axle & Manufacturing Holdings, Inc.....	125,762	1,188,451
American Eagle Outfitters, Inc.....	133,690	1,878,344
* American Outdoor Brands, Inc.....	14,342	136,249
* American Public Education, Inc.....	22,299	111,718
#* America's Car-Mart, Inc.....	10,033	1,195,131
* Aptiv PLC.....	17,650	1,932,498
Aramark.....	111,373	4,496,128
Ark Restaurants Corp.....	2,975	53,223
Arko Corp.....	8,342	69,572
#* Asbury Automotive Group, Inc.....	19,530	4,405,968
Autoliv, Inc.....	26,841	2,709,062
* AutoNation, Inc.....	44,678	7,192,264
* Barnes & Noble Education, Inc.....	41,758	61,384
Bassett Furniture Industries, Inc.....	9,023	158,805
* Bath & Body Works, Inc.....	16,472	610,452
* Beazer Homes USA, Inc.....	33,974	1,142,546
Best Buy Co., Inc.....	38,802	3,222,506
Big 5 Sporting Goods Corp.....	27,233	260,620
Big Lots, Inc.....	27,719	284,120
* Biglari Holdings, Inc., Class A.....	142	142,886
* Biglari Holdings, Inc., Class B.....	1,757	356,952
* BJ's Restaurants, Inc.....	25,838	973,059
Bloomin' Brands, Inc.....	44,701	1,201,116
# Bluegreen Vacations Holding Corp.....	4,277	167,188
* Boot Barn Holdings, Inc.....	35,095	3,295,420
BorgWarner, Inc.....	143,346	6,665,589
Boyd Gaming Corp.....	57,508	3,928,947
#* Bright Horizons Family Solutions, Inc.....	15,179	1,472,818
#* Brinker International, Inc.....	18,604	730,765
Brunswick Corp.....	50,302	4,341,566
# Buckle, Inc.....	25,922	947,708
Build-A-Bear Workshop, Inc.....	17,072	419,118

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Burlington Stores, Inc.....	2,401	\$ 426,466
* Caesars Entertainment, Inc.....	17,048	1,006,173
Caleres, Inc.....	41,504	1,122,268
# Camping World Holdings, Inc., Class A.....	10,608	339,774
* Capri Holdings Ltd.....	44,674	1,648,917
#* CarMax, Inc.....	50,309	4,156,026
#* Carnival Corp.....	43,104	812,079
* CarParts.com, Inc.....	2,107	10,577
Carriage Services, Inc.....	24,853	804,492
* Carrols Restaurant Group, Inc.....	41,335	243,463
# Carter's, Inc.....	19,745	1,481,072
Cato Corp., Class A.....	25,601	217,608
* Cavco Industries, Inc.....	7,684	2,271,775
Century Communities, Inc.....	28,311	2,186,175
# Cheesecake Factory, Inc.....	26,709	982,357
* Chegg, Inc.....	53,321	540,142
* Chico's FAS, Inc.....	143,828	877,351
#* Children's Place, Inc.....	8,738	274,723
# Choice Hotels International, Inc.....	8,184	1,070,058
Churchill Downs, Inc.....	5,130	594,310
* Chuy's Holdings, Inc.....	14,866	618,277
* Citi Trends, Inc.....	8,687	163,750
# Columbia Sportswear Co.....	32,436	2,549,794
* Conn's, Inc.....	22,508	110,739
* Container Store Group, Inc.....	9,288	33,994
#* Cooper-Standard Holdings, Inc.....	2,999	55,242
* Coursera, Inc.....	8,253	129,490
# Cracker Barrel Old Country Store, Inc.....	16,117	1,502,104
# Cricut, Inc., Class A.....	4,863	57,675
* Crocs, Inc.....	480	52,008
Crown Crafts, Inc.....	4,355	21,862
* Culp, Inc.....	13,186	75,160
Dana, Inc.....	68,940	1,308,481
# Darden Restaurants, Inc.....	16,601	2,804,241
* Dave & Buster's Entertainment, Inc.....	24,291	1,112,528
* Deckers Outdoor Corp.....	6,158	3,348,043
* Delta Apparel, Inc.....	12,387	102,564
* Denny's Corp.....	22,857	268,798
# Designer Brands, Inc., Class A.....	30,541	303,883
#* Destination XL Group, Inc.....	21,721	112,080
Dick's Sporting Goods, Inc.....	26,403	3,722,823
# Dillard's, Inc., Class A.....	25,677	8,808,238
# Dine Brands Global, Inc.....	1,652	99,649
#* DoorDash, Inc., Class A.....	18,626	1,691,055
* Dorman Products, Inc.....	28,751	2,434,922
DR Horton, Inc.....	125,278	15,912,812
* DraftKings, Inc., Class A.....	39,133	1,243,647
* Duluth Holdings, Inc., Class B.....	3,783	27,465
eBay, Inc.....	25,601	1,139,501
* Educational Development Corp.....	6,574	11,702
El Pollo Loco Holdings, Inc.....	28,410	302,566
# Escalade, Inc.....	12,824	187,230
# Ethan Allen Interiors, Inc.....	28,196	887,328
* Etsy, Inc.....	4,577	465,252
#* European Wax Center, Inc., Class A.....	4,248	82,284
* Expedia Group, Inc.....	4,495	550,772
* Fiesta Restaurant Group, Inc.....	22,316	171,833
#* Figs, Inc., Class A.....	53,354	392,685
#* Five Below, Inc.....	10,014	2,086,317

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	1,001	\$ 29,730
	8,187	160,220
#*	15,459	1,775,466
#	53,561	1,439,184
	462,094	6,104,262
*	15,043	41,820
#*	14,392	1,610,465
	4,692	139,634
*	15,293	534,032
#*	19,188	123,187
#*	24,947	203,568
*	15,210	337,662
#	197,653	2,035,826
	22,692	2,402,856
	208,405	7,996,500
*	13,073	368,789
	155,770	5,230,757
*	32,515	1,943,422
	16,918	2,634,471
*	56,994	1,180,346
*	3,814	12,243
*	170,359	2,739,373
*	115,510	472,436
	4,229	2,481,366
*	25,569	2,775,515
*	22,902	1,294,421
	15,409	3,983,689
#*	41,350	164,573
#	48,668	1,021,541
#	34,561	1,161,595
	13,189	129,912
#	144,709	762,616
	78,346	3,024,939
#	16,501	1,065,305
#	19,633	698,935
	1,796	63,848
#*	20,370	2,878,281
#	15,878	736,739
#*	13,880	645,420
	23,717	476,000
*	2,664	284,036
#	10,777	1,361,674
#	15,522	2,297,566
#	102,105	3,454,212
*	15,101	604,040
#*	915	20,771
	6,082	604,612
*	1,600	33,344
	2,916	11,256
	12,917	763,653
	80,690	4,354,839
	50,406	1,434,051
#	24,669	1,044,979
*	833	3,449
#	7,917	121,922
#*	604	60,104
	7,500	116,025
*	34,301	321,743
*	2,909	28,712

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Las Vegas Sands Corp.....	12,049	\$ 720,651
Laureate Education, Inc.....	91,957	1,178,889
La-Z-Boy, Inc.....	49,990	1,568,186
LCI Industries.....	25,955	3,536,888
Lear Corp.....	52,945	8,193,768
* Legacy Housing Corp.....	1,200	28,464
Leggett & Platt, Inc.....	52,807	1,545,133
Lennar Corp., Class A.....	86,262	10,940,609
# Lennar Corp., Class B.....	9,841	1,130,829
#* Leslie's, Inc.....	10,853	69,134
# Levi Strauss & Co., Class A.....	9,166	138,132
* LGI Homes, Inc.....	24,836	3,445,995
#* Life Time Group Holdings, Inc.....	11,388	206,009
Lifetime Brands, Inc.....	30,698	168,839
#* Light & Wonder, Inc.....	19,895	1,398,618
#* Lincoln Educational Services Corp.....	12,212	86,827
Lithia Motors, Inc.....	18,484	5,739,837
* Live Ventures, Inc.....	1,150	30,590
LKQ Corp.....	47,567	2,606,196
* LL Flooring Holdings, Inc.....	25,614	100,663
#* Lovesac Co.....	7,958	233,010
* M/I Homes, Inc.....	33,882	3,388,200
Macy's, Inc.....	244,155	4,050,531
* Malibu Boats, Inc., Class A.....	21,691	1,300,375
Marine Products Corp.....	15,913	255,245
* MarineMax, Inc.....	26,965	1,087,498
# Marriott Vacations Worldwide Corp.....	32,840	4,220,268
* MasterCraft Boat Holdings, Inc.....	12,483	382,604
* Mattel, Inc.....	85,940	1,830,522
McDonald's Corp.....	1,857	544,472
MDC Holdings, Inc.....	82,456	4,228,344
Meritage Homes Corp.....	35,556	5,296,066
MGM Resorts International.....	37,525	1,905,144
* Modine Manufacturing Co.....	50,652	1,902,489
* Mohawk Industries, Inc.....	35,296	3,753,377
Monarch Casino & Resort, Inc.....	5,624	389,856
Monro, Inc.....	30,744	1,126,768
* Motorcar Parts of America, Inc.....	20,304	182,127
Movado Group, Inc.....	17,417	499,868
# Murphy USA, Inc.....	8,285	2,543,744
Nathan's Famous, Inc.....	4,206	336,901
#* National Vision Holdings, Inc.....	34,779	752,270
Newell Brands, Inc.....	278,555	3,108,674
Nobility Homes, Inc.....	1,284	35,695
* Noodles & Co.....	8,060	29,419
Nordstrom, Inc.....	34,419	795,423
* NVR, Inc.....	623	3,928,912
* ODP Corp.....	36,903	1,840,722
#* Ollie's Bargain Outlet Holdings, Inc.....	42,835	3,121,815
#* ONE Group Hospitality, Inc.....	1,700	12,529
* OneSpaWorld Holdings Ltd.....	24,264	311,671
Oxford Industries, Inc.....	16,622	1,792,683
# Papa John's International, Inc.....	7,165	592,545
Patrick Industries, Inc.....	24,604	2,129,476
#* Penn Entertainment, Inc.....	38,186	1,003,910
# Penske Automotive Group, Inc.....	48,153	7,772,857
* Perdoceo Education Corp.....	72,173	963,510
# PetMed Express, Inc.....	15,853	232,246
* Phinia, Inc.....	28,669	813,340

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Planet Fitness, Inc., Class A.....	9,900	\$ 668,646
* Playa Hotels & Resorts NV.....	130,771	1,067,091
# Polaris, Inc.....	20,839	2,830,770
# Pool Corp.....	1,426	548,639
#* Potbelly Corp.....	8,889	84,890
# PulteGroup, Inc.....	146,869	12,394,275
# Purple Innovation, Inc.....	46,779	145,950
# PVH Corp.....	38,180	3,422,455
*» QEP Co., Inc.....	1,575	20,703
#* QuantumScape Corp.....	19,644	261,462
* Qurate Retail, Inc., Class A.....	44,644	45,537
# Ralph Lauren Corp.....	24,732	3,248,054
# RCI Hospitality Holdings, Inc.....	9,765	681,109
# Red Rock Resorts, Inc., Class A.....	21,324	1,034,214
#* Revolve Group, Inc.....	9,318	183,751
#* RH.....	6,650	2,581,330
#* Rivian Automotive, Inc., Class A.....	52,152	1,441,481
# Rocky Brands, Inc.....	7,323	147,339
# Ross Stores, Inc.....	14,432	1,654,484
#* Royal Caribbean Cruises Ltd.....	11,741	1,281,061
#* Sally Beauty Holdings, Inc.....	79,790	955,086
* SeaWorld Entertainment, Inc.....	28,528	1,579,595
# Service Corp. International.....	89,573	5,970,040
* Shake Shack, Inc., Class A.....	14,745	1,145,097
# Shoe Carnival, Inc.....	30,438	809,955
# Signet Jewelers Ltd.....	46,478	3,741,014
* Skechers USA, Inc., Class A.....	89,150	4,954,957
* Skyline Champion Corp.....	43,338	3,018,925
#* Sleep Number Corp.....	12,790	354,155
# Smith & Wesson Brands, Inc.....	64,994	827,374
* Solo Brands, Inc., Class A.....	3,537	20,727
# Sonic Automotive, Inc., Class A.....	40,894	1,958,414
* Sonos, Inc.....	42,864	734,689
* Sportsman's Warehouse Holdings, Inc.....	37,037	233,333
# Standard Motor Products, Inc.....	30,561	1,166,513
# Steven Madden Ltd.....	64,835	2,164,192
#* Stitch Fix, Inc., Class A.....	43,993	224,804
* Stoneridge, Inc.....	31,731	648,582
# Strategic Education, Inc.....	24,634	1,850,013
* Strattec Security Corp.....	3,345	78,240
* Stride, Inc.....	46,169	1,764,117
# Superior Group of Cos., Inc.....	29,554	278,694
* Superior Industries International, Inc.....	2,376	8,696
* Sypris Solutions, Inc.....	12,526	24,426
#*» Tandy Leather Factory, Inc.....	2,500	10,475
# Tapestry, Inc.....	157,237	6,784,777
* Taylor Morrison Home Corp.....	114,538	5,545,930
# Tempur Sealy International, Inc.....	35,385	1,579,233
# Texas Roadhouse, Inc.....	21,627	2,412,492
# Thor Industries, Inc.....	33,052	3,817,175
#* Tile Shop Holdings, Inc.....	30,029	190,984
#* Tilly's, Inc., Class A.....	21,615	187,402
* Toll Brothers, Inc.....	94,747	7,611,027
# TopBuild Corp.....	28,635	7,843,986
* Topgolf Callaway Brands Corp.....	118,166	2,359,775
# Tractor Supply Co.....	17,500	3,919,825
# Travel & Leisure Co.....	18,662	760,103
* Tri Pointe Homes, Inc.....	103,909	3,312,619
* Twin Vee PowerCats Co.....	2,917	6,272

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Ulta Beauty, Inc.....	6,395	\$ 2,844,496
* Under Armour, Inc., Class A.....	88,759	715,398
* Under Armour, Inc., Class C.....	101,751	754,992
* Unifi, Inc.....	17,499	138,417
* Universal Electronics, Inc.....	13,337	148,974
* Universal Technical Institute, Inc.....	33,658	245,030
# Upbound Group, Inc.....	30,347	1,050,917
* Urban Outfitters, Inc.....	135,047	4,911,659
Vail Resorts, Inc.....	5,219	1,229,022
Valvoline, Inc.....	31,325	1,189,410
* Vera Bradley, Inc.....	33,067	222,872
VF Corp.....	20,136	398,894
#* Victoria's Secret & Co.....	5,490	112,490
#* Vince Holding Corp.....	1,700	4,930
* Vista Outdoor, Inc.....	65,311	1,978,923
* Visteon Corp.....	16,990	2,617,989
* Vizio Holding Corp., Class A.....	10,564	78,702
* VOXX International Corp.....	36,231	334,774
# Wendy's Co.....	106,940	2,298,141
Weyco Group, Inc.....	10,880	297,024
# Whirlpool Corp.....	18,525	2,672,416
# Williams-Sonoma, Inc.....	31,734	4,399,602
Wingstop, Inc.....	6,181	1,041,993
Winmark Corp.....	2,807	1,020,232
Winnebago Industries, Inc.....	36,274	2,495,651
Wolverine World Wide, Inc.....	16,660	211,082
Wyndham Hotels & Resorts, Inc.....	19,618	1,528,635
Wynn Resorts Ltd.....	6,042	658,457
#* YETI Holdings, Inc.....	14,854	632,780
* Zumiez, Inc.....	29,480	555,993
TOTAL CONSUMER DISCRETIONARY.....		526,942,088
CONSUMER STAPLES — (4.6%)		
# Alico, Inc.....	11,914	308,573
Andersons, Inc.....	34,511	1,684,827
Archer-Daniels-Midland Co.....	100,443	8,533,637
B&G Foods, Inc.....	42,598	564,849
* BellRing Brands, Inc.....	80,404	2,890,524
#* BJ's Wholesale Club Holdings, Inc.....	19,268	1,277,661
* Boston Beer Co., Inc., Class A.....	2,839	1,054,518
* Bridgford Foods Corp.....	4,114	48,627
# Brown-Forman Corp., Class A.....	3,283	236,081
# Brown-Forman Corp., Class B.....	800	56,480
Bunge Ltd.....	94,400	10,258,448
# Calavo Growers, Inc.....	9,846	371,490
# Cal-Maine Foods, Inc.....	37,112	1,714,203
# Campbell Soup Co.....	35,835	1,641,960
Casey's General Stores, Inc.....	18,796	4,748,997
#* Celsius Holdings, Inc.....	3,888	562,594
* Central Garden & Pet Co.....	20,939	847,611
* Central Garden & Pet Co., Class A.....	49,488	1,891,431
* Chefs' Warehouse, Inc.....	40,811	1,483,072
Church & Dwight Co., Inc.....	20,030	1,916,270
Coca-Cola Co.....	42,381	2,624,655
Coca-Cola Consolidated, Inc.....	7,611	4,820,884
Conagra Brands, Inc.....	66,281	2,174,680
Constellation Brands, Inc., Class A.....	7,145	1,949,156
Costco Wholesale Corp.....	7,743	4,341,268
* Coty, Inc., Class A.....	172,064	2,071,651

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Darling Ingredients, Inc.....	65,425	\$ 4,530,681
Dollar General Corp.....	11,806	1,993,561
* Dollar Tree, Inc.....	31,716	4,894,730
* Duckhorn Portfolio, Inc.....	59,703	751,064
Edgewell Personal Care Co.....	46,165	1,819,363
* elf Beauty, Inc.....	45,692	5,333,170
# Energizer Holdings, Inc.....	36,703	1,310,297
#* Farmer Bros Co.....	14,454	43,362
# Flowers Foods, Inc.....	126,752	3,132,042
Fresh Del Monte Produce, Inc.....	60,762	1,615,054
Fresh Market, Inc.....	6,378	0
#* Freshpet, Inc.....	10,006	735,841
General Mills, Inc.....	39,083	2,921,063
* Grocery Outlet Holding Corp.....	58,189	1,946,422
* Hain Celestial Group, Inc.....	44,123	559,038
#* Herbalife Ltd.....	18,911	307,115
#* Honest Co., Inc.....	32,593	49,215
# Hormel Foods Corp.....	45,106	1,843,933
* Hostess Brands, Inc.....	117,508	2,824,892
Ingles Markets, Inc., Class A.....	13,855	1,174,904
Ingredion, Inc.....	44,866	4,991,791
Inter Parfums, Inc.....	25,661	3,837,859
# J & J Snack Foods Corp.....	12,350	1,979,952
J M Smucker Co.....	38,387	5,783,002
John B Sanfilippo & Son, Inc.....	13,938	1,517,988
Kellogg Co.....	32,803	2,194,193
Keurig Dr Pepper, Inc.....	56,539	1,922,891
Kraft Heinz Co.....	67,535	2,443,416
Kroger Co.....	148,256	7,211,172
Lamb Weston Holdings, Inc.....	5,072	525,611
Lancaster Colony Corp.....	7,366	1,418,913
Lifevantage Corp.....	3,901	19,739
* Lifeway Foods, Inc.....	6,493	42,334
# Limoneira Co.....	14,670	227,678
# Mannatech, Inc.....	99	1,143
McCormick & Co., Inc.....	23,510	2,103,675
# McCormick & Co., Inc.....	2,128	187,498
Medifast, Inc.....	10,658	1,085,944
# MGP Ingredients, Inc.....	22,542	2,570,013
#* Mission Produce, Inc.....	7,780	90,404
Molson Coors Beverage Co., Class B.....	43,945	3,066,043
Mondelez International, Inc., Class A.....	66,070	4,897,769
* Monster Beverage Corp.....	27,050	1,555,105
* National Beverage Corp.....	20,130	1,063,871
* Natural Alternatives International, Inc.....	8,015	57,708
Natural Grocers by Vitamin Cottage, Inc., Class C.....	13,518	168,299
Natural Health Trends Corp.....	1,821	10,598
* Nature's Sunshine Products, Inc.....	15,233	212,500
Nu Skin Enterprises, Inc., Class A.....	39,842	1,170,956
Oil-Dri Corp. of America.....	4,973	312,155
* Performance Food Group Co.....	67,726	4,047,306
Philip Morris International, Inc.....	24,545	2,447,627
* Pilgrim's Pride Corp.....	97,831	2,423,274
* Post Holdings, Inc.....	62,190	5,304,807
PriceSmart, Inc.....	19,527	1,517,834
Procter & Gamble Co.....	90,151	14,090,601
Reynolds Consumer Products, Inc.....	3,464	95,884
* Rocky Mountain Chocolate Factory, Inc.....	5,160	30,547
Seaboard Corp.....	618	2,227,890

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Seneca Foods Corp., Class A.....	6,380	\$ 246,045
*» Seneca Foods Corp., Class B.....	1,251	47,463
* Simply Good Foods Co.....	75,394	2,918,502
* Sovos Brands, Inc.....	9,706	172,767
SpartanNash Co.....	31,257	701,407
Spectrum Brands Holdings, Inc.....	25,661	2,012,079
#* Sprouts Farmers Market, Inc.....	78,613	3,085,560
Target Corp.....	27,480	3,750,196
#* Thorne HealthTech, Inc.....	16,284	97,215
Tootsie Roll Industries, Inc.....	30,601	1,066,751
* TreeHouse Foods, Inc.....	51,287	2,646,922
Turning Point Brands, Inc.....	6,788	161,894
Tyson Foods, Inc., Class A.....	65,287	3,637,792
* U.S. Foods Holding Corp.....	57,892	2,473,725
* United Natural Foods, Inc.....	53,496	1,112,717
United-Guardian, Inc.....	1,872	15,350
Universal Corp.....	29,225	1,477,908
* USANA Health Sciences, Inc.....	19,214	1,247,181
# Utz Brands, Inc.....	3,443	57,670
Vector Group Ltd.....	34,078	447,103
Village Super Market, Inc., Class A.....	11,037	256,941
#* Vita Coco Co., Inc.....	3,645	96,301
* Vital Farms, Inc.....	3,810	44,577
# Walgreens Boots Alliance, Inc.....	116,164	3,481,435
Walmart, Inc.....	63,339	10,125,373
# WD-40 Co.....	6,701	1,537,880
# Weis Markets, Inc.....	23,728	1,574,116
* Whole Earth Brands, Inc.....	11,119	45,032
* Willamette Valley Vineyards, Inc.....	800	4,800
TOTAL CONSUMER STAPLES.....		<u>227,258,586</u>
ENERGY — (8.7%)		
Adams Resources & Energy, Inc.....	4,112	142,399
#* Amplify Energy Corp.....	9,303	68,284
# Antero Midstream Corp.....	382,870	4,571,468
#* Antero Resources Corp.....	253,676	6,785,833
APA Corp.....	21,097	854,218
Archrock, Inc.....	247,933	2,890,899
Ardmore Shipping Corp.....	48,293	679,965
Baker Hughes Co.....	220,561	7,893,878
* Battalion Oil Corp.....	8,207	68,775
* Baytex Energy Corp.....	56,368	227,727
Berry Corp.....	63,849	498,022
* Bristow Group, Inc.....	7,758	238,714
# Cactus, Inc., Class A.....	26,100	1,325,358
California Resources Corp.....	45,439	2,424,171
#* Callon Petroleum Co.....	33,820	1,270,279
* Centrus Energy Corp., Class A.....	1,800	67,680
# ChampionX Corp.....	80,947	2,881,713
Cheniere Energy, Inc.....	10,173	1,646,602
# Chesapeake Energy Corp.....	69,314	5,845,943
Chevron Corp.....	202,064	33,069,794
Chord Energy Corp.....	22,221	3,485,142
# Civitas Resources, Inc.....	3,611	270,319
* Clean Energy Fuels Corp.....	200,535	988,638
* CNX Resources Corp.....	208,465	4,252,686
# Comstock Resources, Inc.....	210,476	2,683,569
ConocoPhillips.....	107,669	12,674,795
CONSOL Energy, Inc.....	36,002	2,682,869

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
ENERGY — (Continued)			
#	Core Laboratories, Inc.....	31,613	\$ 821,622
	Coterra Energy, Inc.....	441,905	12,170,064
#	CVR Energy, Inc.....	42,430	1,558,878
	Delek U.S. Holdings, Inc.....	71,468	1,971,802
*	Denbury, Inc.....	30,788	2,706,573
	Devon Energy Corp.....	128,907	6,960,978
	DHT Holdings, Inc.....	185,564	1,827,805
	Diamondback Energy, Inc.....	79,164	11,662,440
*	DMC Global, Inc.....	11,853	223,548
	Dorian LPG Ltd.....	45,854	1,363,698
*	Dril-Quip, Inc.....	35,089	908,454
*	DT Midstream, Inc.....	45,032	2,410,113
#*	Empire Petroleum Corp.....	179	1,611
	Energy Services of America Corp.....	4,053	11,470
#	EnLink Midstream LLC.....	301,646	3,499,094
	EOG Resources, Inc.....	74,939	9,931,666
	Epsilon Energy Ltd.....	15,216	91,905
#	EQT Corp.....	216,761	9,142,979
	Equitrans Midstream Corp.....	234,111	2,427,731
	Evolution Petroleum Corp.....	34,987	326,779
*	Expro Group Holdings NV.....	11,182	248,129
	Exxon Mobil Corp.....	530,249	56,863,903
*	Forum Energy Technologies, Inc.....	3,812	103,725
*	Geospace Technologies Corp.....	7,440	59,594
*	Green Plains, Inc.....	41,406	1,470,327
*	Gulf Island Fabrication, Inc.....	10,040	34,036
*	Gulfport Energy Corp.....	7,033	720,531
*	Hallador Energy Co.....	11,287	104,066
	Halliburton Co.....	110,561	4,320,724
*	Helix Energy Solutions Group, Inc.....	155,684	1,494,566
	Helmerich & Payne, Inc.....	79,148	3,543,456
	Hess Corp.....	33,658	5,106,928
	HF Sinclair Corp.....	169,076	8,807,169
	International Seaways, Inc.....	32,840	1,408,508
	Kinder Morgan, Inc.....	292,311	5,176,828
*	Kosmos Energy Ltd.....	152,106	1,079,953
	Liberty Energy, Inc.....	152,307	2,508,496
	Magnolia Oil & Gas Corp., Class A.....	101,530	2,248,889
*	Mammoth Energy Services, Inc.....	4,793	23,438
	Marathon Oil Corp.....	306,076	8,040,617
	Marathon Petroleum Corp.....	85,987	11,437,991
#	Matador Resources Co.....	96,926	5,391,993
	Mexco Energy Corp.....	4,700	61,382
	Murphy Oil Corp.....	130,435	5,643,922
#*	Nabors Industries Ltd.....	8,627	1,056,721
	NACCO Industries, Inc., Class A.....	6,859	253,714
*	Natural Gas Services Group, Inc.....	10,917	112,336
*	NCS Multistage Holdings, Inc.....	1,080	21,168
#	New Fortress Energy, Inc.....	21,731	620,420
*	Newpark Resources, Inc.....	90,911	501,829
*	NexTier Oilfield Solutions, Inc.....	191,354	2,280,940
#*	Nine Energy Service, Inc.....	7,572	38,087
#*	Noble Corp. PLC.....	8,652	452,240
#	Nordic American Tankers Ltd.....	194,274	852,863
	NOV, Inc.....	169,517	3,403,901
	Occidental Petroleum Corp.....	118,726	7,495,172
*	Oceaneering International, Inc.....	90,141	2,023,665
*	Oil States International, Inc.....	77,668	624,451
	ONEOK, Inc.....	71,124	4,768,153

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Overseas Shipholding Group, Inc., Class A.....	45,201	\$ 184,872
# Ovintiv, Inc.....	74,736	3,444,582
* Par Pacific Holdings, Inc.....	69,312	2,181,942
Patterson-UTI Energy, Inc.....	162,481	2,573,699
PBF Energy, Inc., Class A.....	113,086	5,364,800
PDC Energy, Inc.....	81,735	6,202,869
# Peabody Energy Corp.....	110,080	2,470,195
# Permian Resources Corp.....	257,561	3,010,888
Phillips 66.....	58,638	6,541,069
PHX Minerals, Inc.....	30,919	99,868
Pioneer Natural Resources Co.....	27,646	6,238,873
#* PrimeEnergy Resources Corp.....	1,031	99,141
* ProPetro Holding Corp.....	91,000	950,040
Range Resources Corp.....	177,053	5,564,776
* Ranger Energy Services, Inc.....	2,026	21,273
* REX American Resources Corp.....	16,597	614,421
Riley Exploration Permian, Inc.....	1,159	43,405
# RPC, Inc.....	166,345	1,383,990
SandRidge Energy, Inc.....	35,627	608,509
Schlumberger NV.....	111,868	6,526,379
Scorpio Tankers, Inc.....	45,654	2,147,564
* SEACOR Marine Holdings, Inc.....	16,915	194,353
Select Water Solutions, Inc., Class A.....	87,920	739,407
SFL Corp. Ltd.....	196,602	1,938,496
Sitio Royalties Corp., Class A.....	21,394	584,912
SM Energy Co.....	116,907	4,242,555
Solaris Oilfield Infrastructure, Inc., Class A.....	28,898	315,855
* Southwestern Energy Co.....	539,811	3,497,975
#* Stabilis Solutions, Inc.....	2,037	8,596
* Talos Energy, Inc.....	81,660	1,306,560
Targa Resources Corp.....	53,518	4,387,941
* TechnipFMC PLC.....	239,042	4,384,030
* Teekay Corp.....	46,555	310,056
Teekay Tankers Ltd., Class A.....	31,849	1,388,935
* TETRA Technologies, Inc.....	39,409	176,946
Texas Pacific Land Corp.....	67	100,922
* Tidewater, Inc.....	22,177	1,399,590
#* Transocean Ltd.....	450,842	3,967,410
* U.S. Silica Holdings, Inc.....	74,827	973,499
* Valaris Ltd.....	9,315	715,392
Valero Energy Corp.....	94,078	12,127,595
#* Vital Energy, Inc.....	16,800	886,704
# Vitesse Energy, Inc.....	17,411	438,583
* W&T Offshore, Inc.....	12,251	53,659
* Weatherford International PLC.....	25,310	2,103,261
Williams Cos., Inc.....	101,371	3,492,231
World Kinect Corp.....	59,703	1,345,706
TOTAL ENERGY.....		428,268,105
FINANCIALS — (20.3%)		
1st Source Corp.....	39,221	1,839,465
#* Acacia Research Corp.....	30,327	121,005
ACNB Corp.....	7,905	274,304
Affiliated Managers Group, Inc.....	28,014	3,883,861
* Affinity Bancshares, Inc.....	810	11,462
#* Affirm Holdings, Inc.....	117,204	2,272,586
Aflac, Inc.....	92,218	6,671,050
# Alerus Financial Corp.....	3,731	73,799
Allstate Corp.....	57,452	6,473,691

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	188,760	\$ 5,764,730
#	13,633	272,115
	24,656	1,005,718
*	26,327	372,264
	5,350	106,037
*	79,259	4,253,831
	33,003	5,573,547
	33,279	4,047,059
	132,345	7,977,757
	9,565	394,843
	14,077	4,905,131
	58,199	2,540,386
	21,486	1,119,850
	15,921	52,539
#	7,690	148,109
	43,496	3,554,058
*	105,193	8,172,444
	4,739	470,204
	32,130	954,261
	16,719	336,386
	14,066	3,021,377
#	20,958	869,547
*	10,571	316,073
	125,354	2,375,458
	2,402	88,994
	40,745	5,480,610
	66,849	3,996,233
*	5,179	9,478
#	74,761	2,390,857
*	19,831	807,122
	2,722	60,428
*	51,074	1,321,795
*	29,395	364,792
	59,826	3,297,609
*	53,309	2,505,523
	4,535	251,829
	57,325	814,588
	39,183	3,914,382
*	51,310	1,944,649
	491,054	15,713,728
#	33,585	1,918,711
	16,358	343,191
	145,973	6,621,335
	47,946	1,540,505
#	3,898	55,352
	1,690	18,641
	80,917	3,538,500
	3,833	101,421
	19,353	173,596
#	69,832	2,083,787
	4,462	122,036
	32,984	1,570,368
	12,235	334,138
	7,342	148,015
	17,333	222,729
*	110,049	38,732,846
	47,292	1,078,731
	203,956	970,831
	6,183	4,568,310

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Block, Inc.....	13,547	\$1,090,940
#* Blue Foundry Bancorp.....	3,819	38,992
# Blue Ridge Bankshares, Inc.....	3,670	30,938
#* BM Technologies, Inc.....	3,884	11,691
BOK Financial Corp.....	49,055	4,369,819
Bread Financial Holdings, Inc.....	37,737	1,568,727
* Bridgewater Bancshares, Inc.....	12,889	138,041
* Brighthouse Financial, Inc.....	68,814	3,587,274
Brightsphere Investment Group, Inc.....	21,135	449,753
Brookline Bancorp, Inc.....	98,791	1,055,088
Brown & Brown, Inc.....	39,544	2,785,875
#* BRP Group, Inc., Class A.....	4,391	109,380
Business First Bancshares, Inc.....	13,511	276,300
Byline Bancorp, Inc.....	9,818	215,505
C&F Financial Corp.....	4,203	236,335
# Cadence Bank.....	134,820	3,377,241
* California BanCorp.....	1,994	36,869
*» California First Leasing Corp.....	3,253	54,081
# Cambridge Bancorp.....	6,744	415,026
# Camden National Corp.....	18,415	636,791
* Cannae Holdings, Inc.....	74,786	1,524,139
* Cantaloupe, Inc.....	7,057	54,409
Capital Bancorp, Inc.....	3,304	66,576
Capital City Bank Group, Inc.....	20,372	660,664
Capital One Financial Corp.....	57,276	6,702,438
# Capitol Federal Financial, Inc.....	135,703	899,711
Capstar Financial Holdings, Inc.....	11,979	178,248
# Carlyle Group, Inc.....	78,382	2,794,318
* Carter Bankshares, Inc.....	1,237	18,172
* Carver Bancorp, Inc.....	1,815	4,991
# Cass Information Systems, Inc.....	12,882	488,872
Cathay General Bancorp.....	71,957	2,737,244
# CB Financial Services, Inc.....	960	21,984
Cboe Global Markets, Inc.....	11,984	1,673,925
*» CCUR Holdings, Inc.....	2	6,000
Central Pacific Financial Corp.....	24,880	453,811
Central Valley Community Bancorp.....	11,913	203,712
# CF Bankshares, Inc.....	1,469	26,501
Charles Schwab Corp.....	59,213	3,913,979
Chemung Financial Corp.....	3,608	153,917
Chubb Ltd.....	25,440	5,200,190
Cincinnati Financial Corp.....	61,758	6,643,926
Citigroup, Inc.....	117,753	5,612,108
# Citizens & Northern Corp.....	12,891	273,289
Citizens Community Bancorp, Inc.....	5,144	52,829
Citizens Financial Group, Inc.....	108,331	3,494,758
# Citizens Financial Services, Inc.....	632	44,540
# Citizens Holding Co.....	2,806	32,999
#* Citizens, Inc.....	41,727	107,238
City Holding Co.....	13,464	1,331,724
Civista Bancshares, Inc.....	15,887	289,779
CME Group, Inc.....	14,913	2,967,090
CNA Financial Corp.....	18,368	719,291
CNB Financial Corp.....	19,895	387,157
CNO Financial Group, Inc.....	16,341	420,291
#* Coastal Financial Corp.....	800	36,136
Codorus Valley Bancorp, Inc.....	9,206	202,440
# Cohen & Steers, Inc.....	29,832	1,918,496
* Coinbase Global, Inc., Class A.....	7,571	746,576

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	9,574	\$ 102,633
	175,426	3,920,771
#*	44,039	769,802
	46,039	2,484,264
	71,240	3,788,543
#	54,753	2,947,354
	19,752	758,082
	8,152	111,438
	36,500	747,155
*	54,459	697,620
#	44,722	429,778
	28,431	236,262
#*	7,852	4,370,423
#*	9,937	115,965
	37,986	4,124,520
*	31,038	1,302,975
#	123,991	2,339,710
	4,348	789,205
	36,781	823,894
	105,290	11,113,359
	30,139	439,125
	3,821	49,826
*	33,283	1,574,286
	4,214	55,541
	27,542	762,913
	88,651	5,514,979
	75,820	1,070,578
*	13,573	102,612
	26,031	1,005,578
	1,674	45,533
#*	31,458	1,683,003
*	37,642	2,073,698
*	16,714	4,276,778
	6,505	207,119
	30,921	1,267,761
	129,582	3,717,708
	15,786	428,748
	5,762	1,278,934
	826	41,255
	12,606	209,512
	48,642	2,412,643
*	16,823	1,478,237
	5,198	154,485
	19,836	2,679,050
	16,892	6,089,735
	36,485	1,434,955
#*	64,340	582,920
#	11,495	301,169
	3,846	1,673,164
#	2,553	54,430
	15,082	207,378
	43,168	1,529,011
	987	130,294
	13,008	2,091,036
	61,326	2,074,659
*	1,966	22,412
*	4,644	6,177
#	50	2,537
	170,951	6,696,151

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	78,017	\$4,710,666
	219,351	6,383,114
	26,469	507,675
	303	7,469
*	6,243	61,806
	109,129	6,916,596
#	38,239	1,264,946
	224,091	3,327,751
	10,347	273,057
	4,666	146,092
	19,116	238,950
	56,239	1,218,137
	8,680	295,033
#	2,700	101,250
	6,764	9,681,313
	104,544	1,509,615
	18,130	609,712
	8,626	170,364
	94,450	2,180,850
#	69,371	2,260,801
	13,801	527,336
	19,410	234,861
#	52,865	386,443
	425	5,491
#	22,837	472,498
	432,866	5,899,964
	7,590	171,079
	56,514	1,623,647
	56,233	1,806,204
#	9,232	282,592
	8,648	117,613
	23,462	327,060
#	6,504	120,324
*	822	6,576
	1,708	15,423
	7,908	135,701
*	4,791	99,365
	41,900	3,992,232
*	22,803	2,877,967
	3,639	89,811
*	8,593	2,138,884
	39,237	619,160
#*	9,275	316,648
	287,757	3,680,412
	14,887	95,128
#	1,210	35,780
	55,025	1,608,931
	7,078	219,418
	140,591	2,010,451
#*	8,904	114,505
*	135,563	794,399
	28,809	848,713
#	82,727	2,705,173
	40,938	4,513,414
	38,140	4,278,164
	21,056	7,493,199
#*	5,779	386,442
	13,243	732,735
*	49,305	963,913

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	8,239	\$ 121,113
*	27,897	286,781
#	3,958	125,825
#	6,988	617,949
	72,763	3,202,300
	31,722	602,718
	24,764	2,810,219
	37,187	390,092
	139,081	9,997,142
	7,305	128,203
	947	18,788
#	14,403	904,652
	43,020	1,477,307
	6,499	45,558
	59,958	575,597
	37,825	709,597
*	4,129	15,731
	13,508	60,921
	87,768	2,714,664
#	2,051	456,245
	2,450	49,613
	7,804	277,978
#	137,523	3,343,184
	944	14,632
	23,834	219,273
	9,675	235,199
	180,897	1,964,541
	48,965	1,475,315
	41,369	512,562
	25,633	2,559,455
	468,169	5,730,389
*	7,345	183,698
	781	12,129
	46,687	2,812,892
	20,166	416,630
	35,445	1,590,417
	4,012	350,368
	30,481	3,499,219
	67,107	3,331,191
*	6,409	155,290
	133,031	2,234,921
	8,770	130,235
	2,106	329,694
	12,721	2,131,658
#	10,626	350,871
	37,494	693,264
	106,840	3,135,754
	147,940	5,442,713
	273,311	43,172,206
	80,751	693,651
	69,177	3,525,952
	2,320	14,709
	233,029	2,868,587
	4,708	1,754,342
	55,029	3,267,622
	2,509	27,448
	59,844	904,243
#	25,757	1,427,968
	4,818	102,142

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	28,730	\$ 1,008,423
#	11,830	207,380
*	85,496	717,311
*	10,116	246,830
	93,485	2,621,319
	40,727	1,542,331
	70,740	4,431,861
	16,691	3,828,248
	4,887	50,336
	65,415	9,148,942
	33,722	332,162
	2,911	32,807
#*	72,795	141,950
#	828	19,764
*	4,430	6,422,215
	531	142,956
*	315,584	1,760,959
	7,935	1,495,113
*	56,692	495,488
	17,978	631,387
	6,597	208,531
	48,893	1,573,377
	632	7,521
	46,316	2,916,519
	3,195	68,501
#*	8,270	374,548
	86,816	1,453,300
	4,191	98,489
#	8,086	236,596
	21,120	494,842
	425	5,436
#*	2,276	60,428
	14,212	348,620
#	28,456	1,389,506
	152,000	13,917,120
	5,538	1,276,398
*	74,750	4,333,257
	4,997	2,738,756
	10,817	276,807
	57,093	2,882,626
	38,269	1,314,923
#	4,963	147,749
	3,908	1,647,886
	149,752	2,851,278
	49,907	1,856,540
	29,960	2,956,453
	1,071,287	14,858,751
*	13,970	194,602
#*	8,010	39,249
#	9,331	780,538
*	75,110	2,006,188
	7,150	340,626
	64,321	5,153,399
	67,275	819,409
	7,507	358,835
#	123,355	1,524,668
#	2,461	78,383
	6,523	178,665
	69,023	1,285,898

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Oconee Federal Financial Corp.....	45	\$ 608
*	Ocwen Financial Corp.....	4,375	147,700
	OFG Bancorp.....	48,458	1,622,858
	Ohio Valley Banc Corp.....	4,011	98,189
#	Old National Bancorp.....	262,716	4,474,053
	Old Point Financial Corp.....	4,109	87,111
	Old Republic International Corp.....	241,850	6,667,804
	Old Second Bancorp, Inc.....	16,697	266,985
	OneMain Holdings, Inc.....	59,491	2,705,651
	OP Bancorp.....	5,470	53,551
*	Open Lending Corp., Class A.....	36,049	406,993
*	Oportun Financial Corp.....	10,434	64,169
	Oppenheimer Holdings, Inc., Class A.....	9,819	374,202
*	OptimumBank Holdings, Inc.....	2,148	6,766
#	Orange County Bancorp, Inc.....	394	17,746
	Origin Bancorp, Inc.....	12,952	422,235
	Orrstown Financial Services, Inc.....	9,962	233,111
*	Oscar Health, Inc., Class A.....	24,052	180,871
	Pacific Premier Bancorp, Inc.....	75,950	1,939,763
	PacWest Bancorp.....	78,218	727,427
#*	Palomar Holdings, Inc.....	10,732	649,930
#	Park National Corp.....	14,712	1,640,682
	Parke Bancorp, Inc.....	11,518	228,517
	Partners Bancorp.....	3,165	22,677
	Pathfinder Bancorp, Inc.....	1,218	18,830
	Pathward Financial, Inc.....	34,832	1,809,871
*	Patriot National Bancorp, Inc.....	877	8,235
*	Paymentus Holdings, Inc., Class A.....	2,078	23,461
*	Payoneer Global, Inc.....	22,700	120,764
*	PayPal Holdings, Inc.....	10,461	793,153
#*	Paysafe Ltd.....	12,157	146,249
#	PCB Bancorp.....	5,431	88,634
	Peapack-Gladstone Financial Corp.....	19,523	570,657
	Penns Woods Bancorp, Inc.....	7,925	213,737
	PennyMac Financial Services, Inc.....	26,497	1,993,369
	Peoples Bancorp of North Carolina, Inc.....	3,887	85,825
	Peoples Bancorp, Inc.....	33,622	947,132
	Peoples Financial Services Corp.....	916	42,310
	Pinnacle Financial Partners, Inc.....	60,315	4,577,908
*	Pioneer Bancorp, Inc.....	9,620	94,565
	Piper Sandler Cos.....	16,627	2,433,528
	PJT Partners, Inc., Class A.....	9,227	731,793
#	Plumas Bancorp.....	5,164	186,834
	PNC Financial Services Group, Inc.....	31,663	4,334,348
#*	Ponce Financial Group, Inc.....	1,442	13,310
	Popular, Inc.....	80,189	5,817,712
*	PRA Group, Inc.....	39,756	948,578
	Preferred Bank.....	15,267	1,008,843
	Premier Financial Corp.....	42,630	923,366
	Primerica, Inc.....	32,455	6,903,178
	Primis Financial Corp.....	31,802	302,437
#	Princeton Bancorp, Inc.....	618	18,484
	Principal Financial Group, Inc.....	91,370	7,297,722
	ProAssurance Corp.....	48,763	819,218
*	PROG Holdings, Inc.....	58,627	2,379,084
	Progressive Corp.....	19,237	2,423,477
	Prosperity Bancshares, Inc.....	79,051	5,005,509
#	Provident Bancorp, Inc.....	15,467	149,411
	Provident Financial Holdings, Inc.....	7,891	112,605

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	68,325	\$1,266,745
	87,190	8,412,963
	15,892	814,147
#	118,291	3,185,577
#	39,549	4,353,158
	11,571	169,747
#	2,099	102,872
	18,076	587,289
	256,883	5,232,707
	30,108	4,225,658
#*	7,121	137,293
	33,797	6,311,928
	58,551	1,811,568
*	3,686	30,778
	15,725	720,677
*	1,151	8,057
	10,309	121,543
	19,717	111,204
	28,361	3,783,641
*	186,830	2,402,634
	11,333	4,470,982
	35,057	1,107,100
*	9,010	13,875
	11,471	825,912
#	2,634	72,777
	39,872	975,668
	6,557	90,159
	44,570	1,101,325
*	16,401	140,065
	55,511	3,496,638
	58,766	6,064,064
#	43,676	2,606,584
#*	3,336	230,151
	24,614	292,907
	16,299	343,257
	7,061	147,151
	126,467	2,553,369
*	140,723	1,314,353
	282,090	4,564,216
	3,356	84,303
#	1,802	66,674
	4,113	110,434
#*	8,505	256,681
	4,149	199,442
	2,286	57,493
#	36,678	1,218,076
#	66,894	5,195,657
	97,744	7,080,575
	20,713	514,925
	3,289	92,322
*	33,288	197,731
	22,340	1,052,884
	103,447	6,573,022
#	28,793	1,376,593
*	17,123	1,575,487
	4,130	93,173
	4,662	83,916
	201,688	6,966,304
	121,400	4,115,460

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	26,566	\$ 3,274,525
	9,218	109,095
*	47,458	3,030,193
#	46,620	676,456
	8,054	252,010
	69,777	1,030,606
#*	5,584	123,239
	18,337	1,103,154
	65,311	1,651,062
	7,876	644,178
	72,370	12,491,786
	34,001	1,270,957
#*	24,123	1,710,562
	85,027	2,824,597
#*	4,045	124,788
	22,901	695,961
	65,441	1,718,481
	69,476	2,756,808
	3,303	10,537
#	39,371	2,795,341
	2,000	45,940
	2,256	27,388
	2,040	37,332
	110,409	3,692,077
#	59,636	1,733,619
	27,136	652,349
	16,748	124,605
	6,471	171,611
	50,736	787,930
	33,946	661,947
	150,411	7,311,479
*	7,102	77,838
*	3,394	5,973
#	290,252	2,977,986
#	3,433	183,906
#*	20,216	250,274
	40,314	867,154
	7,432	246,445
	4,480	162,310
	49,888	925,921
#	7,580	1,559,433
	87,328	6,484,977
	63,862	3,939,647
#	35,100	3,193,398
	73,039	2,267,131
	15,671	502,412
	23,894	333,321
	144,019	6,814,979
	230,206	10,626,309
	56,508	1,582,789
	20,480	410,829
	22,983	1,130,534
	65,872	3,422,050
	33,957	227,172
	14,373	175,063
	12,948	151,492
*	8,860	1,677,641
	2,746	4,248,117
	16,771	3,544,215

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	47,223	\$ 3,983,732
#	118,102	821,990
#*	9,717	1,534,217
	63,826	2,792,387
	1,627	20,207
	108,744	4,159,458
TOTAL FINANCIALS.....		<u>999,766,181</u>
HEALTH CARE — (9.0%)		
#*	4,586	83,924
	63,378	7,055,873
#*	15,821	47,463
#*	83,721	6,616,471
*	39,198	588,754
#*	13,289	56,611
#††	196,899	53,163
#*	4,846	34,504
#*	6,544	48,426
*	3,199	6,494
#*	39,732	335,338
*	12,182	1,115,506
#*	9,565	25,539
#††	740	1,835
	12,036	1,465,624
#*	5,584	95,877
#*	25,149	481,603
*	50,981	1,352,016
#*	22,661	983,487
††	7,009	11,355
#*	59,230	480,651
*	18,129	124,365
*	2,744	1,036,930
*	55,103	1,613,416
#*	17,237	92,735
#*	87,286	432,939
#*	7,700	25,333
#*	13,659	46,304
#*	7,056	88,482
#*	3,024	18,477
*	14,462	1,313,728
*	3,867	9,938
*	130,539	319,821
	8,850	1,654,065
*	40,533	4,343,111
#*	56,072	3,403,010
#*	18,936	373,229
*	38,849	337,598
*	18,156	954,098
*	16,206	378,086
#*	3,476	12,479
*	6,937	23,933
#*	1,082	14,921
#*	19,372	709,596
#*	34,242	191,413
#*	15,422	539,153
*	42,163	839,044
#*	2,866	21,065
#*	46,350	807,417
*	2,479	61,281

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Athira Pharma, Inc.....	28,120	\$ 82,110
* AtriCure, Inc.....	27,378	1,515,372
# Atrion Corp.....	1,718	963,128
* aTyr Pharma, Inc.....	5,008	9,816
* Avanos Medical, Inc.....	48,595	1,189,120
* Avantor, Inc.....	38,978	801,777
* Avid Bioservices, Inc.....	7,400	93,684
#* Avidity Biosciences, Inc.....	30,339	288,524
#* Avita Medical, Inc.....	5,588	113,157
* Axogen, Inc.....	14,933	129,021
* Axonics, Inc.....	20,962	1,265,476
#* Azenta, Inc.....	14,677	689,525
Baxter International, Inc.....	18,080	817,758
Becton Dickinson & Co.....	9,587	2,671,130
* Biogen, Inc.....	8,875	2,397,936
* BioLife Solutions, Inc.....	10,619	211,106
* BioMarin Pharmaceutical, Inc.....	6,298	553,783
#* Biomea Fusion, Inc.....	5,405	120,261
* Bio-Rad Laboratories, Inc., Class A.....	4,148	1,681,433
Bio-Techne Corp.....	8,280	690,552
#* Bluebird Bio, Inc.....	58,718	230,762
* Boston Scientific Corp.....	41,667	2,160,434
Bristol-Myers Squibb Co.....	122,040	7,589,668
#* Brookdale Senior Living, Inc.....	186,864	657,761
Bruker Corp.....	22,783	1,565,648
* C4 Therapeutics, Inc.....	13,963	54,316
#* Cara Therapeutics, Inc.....	9,340	31,102
* Cardinal Health, Inc.....	40,183	3,675,539
* CareCloud, Inc.....	2,414	8,087
* CareDx, Inc.....	5,218	56,928
* Caribou Biosciences, Inc.....	21,320	153,291
* Castle Biosciences, Inc.....	11,888	200,313
* Catalent, Inc.....	21,724	1,054,048
* Catalyst Pharmaceuticals, Inc.....	64,975	898,604
#* Celcuity, Inc.....	1,900	18,772
* Celldex Therapeutics, Inc.....	10,192	360,389
* Centene Corp.....	80,540	5,483,969
* Century Therapeutics, Inc.....	2,037	6,213
* Certara, Inc.....	8,041	156,558
* Charles River Laboratories International, Inc.....	11,265	2,360,468
* Chemed Corp.....	4,093	2,132,821
* Chinook Therapeutics, Inc.....	45,796	1,794,287
Cigna Group.....	32,553	9,606,390
#* Codexis, Inc.....	19,464	70,070
* Cogent Biosciences, Inc.....	10,417	135,317
#* Collegium Pharmaceutical, Inc.....	18,965	431,643
* Community Health Systems, Inc.....	38,093	167,228
* Computer Programs & Systems, Inc.....	13,493	353,786
# CONMED Corp.....	15,145	1,833,302
†† Contra Abiomed, Inc.....	2,059	32,141
Cooper Cos., Inc.....	3,932	1,538,434
#* Corcept Therapeutics, Inc.....	67,943	1,731,188
* CorVel Corp.....	12,788	2,615,913
#* CRISPR Therapeutics AG.....	36,797	2,109,572
* Cross Country Healthcare, Inc.....	39,131	1,009,580
#* CryoPort, Inc.....	7,294	117,215
#* Cue Biopharma, Inc.....	15,678	59,890
* Cullinan Oncology, Inc.....	7,545	79,902
* Cumberland Pharmaceuticals, Inc.....	23,548	35,793

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	115,588	\$8,633,268
#*	3,502	45,701
	31,151	7,945,374
#*	12,097	45,122
*	23,556	2,402,476
*	5,274	15,822
*	28,592	386,564
*	25,143	714,815
	93,857	3,896,943
#*	200	1,628
*	1,877	5,744
#*	11,557	412,932
#*	84,068	1,176,111
*	11,367	138,450
*	12,170	252,649
#*	27,235	239,123
*	146,066	1,763,017
*	3,600	36,720
	15,836	7,468,733
#	1,917	40,909
#*	46,412	319,315
#*	12,298	233,293
	29,522	1,949,338
#*	22,621	310,586
*	34,724	2,218,864
#	59,295	5,743,907
*	69,862	2,403,951
#*	2,854	14,042
#*	19,300	28,564
*	3,846	10,153
*	75,979	2,309,002
*	9,431	919,900
*	7,187	17,680
*	124,120	2,446,405
#*	6,032	12,848
#*	29,502	121,843
*	7,435	125,503
*	22,412	716,288
#*	5,840	22,309
#*	17,180	667,099
*	4,143	16,448
*	596	46,488
#*	8,000	40,640
	71,697	5,459,010
*	19,786	1,526,292
*	32,209	1,941,236
*	23,366	215,902
*	9,175	23,213
*	24,992	2,305,262
*	27,932	1,199,959
*	9,317	329,542
#*	3,170	69,994
*	43,252	201,122
*	36,021	505,375
*	32,458	2,205,197
*	28,860	648,773
*	33,422	2,633,319
*	36,504	2,899,148
*	24,532	2,459,824

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	9,303	\$ 4,249,889
#*	511	91,050
#*	33,268	743,872
*	3,525	18,154
*	2,200	422,730
*	2,993	16,252
*	20,442	364,276
*	700	5,012
*	2,801	7,143
#*	24,112	550,477
*	7,515	478,856
*	111,768	111,126
#*	78,775	1,067,401
*	22,644	185,001
*	229	65,908
*	1,544	427,302
*	27,936	2,583,521
*	29,459	1,339,501
#*	28,727	1,216,014
*	2,106	683,186
#*	17,726	128,691
*	7,513	1,681,109
*	3,451	151,602
*	1,305	2,662
*	127,910	1,418,522
*	14,349	201,747
*	36,717	4,788,631
*	105,798	17,724,339
*	2,836	38,286
*	7,800	78,780
*	1,384	276,482
*	2,037	30,759
*	3,539	10,582
*	4,316	11,222
*	14,451	1,865,624
*	67,361	703,249
#*	31,125	681,015
*	22,412	4,794,599
#*	1,402	6,491
*	26,564	2,297,520
*	5,523	23,638
*	22,383	1,415,277
*	38,325	125,706
#*	9,292	18,677
#*	17,120	1,145,842
*	33,546	1,960,764
#*	26,108	124,535
#*	6,635	70,596
*	5,582	682,679
*	10,320	4,152,768
*	21,397	50,925
*	11,051	2,797,782
*	57,439	5,040,847
*	1,524	10,775
#*	13,676	86,159
*	111,689	11,911,632
*	36,353	2,714,478
#*	9,794	117,626
#	2,031	261,308

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Milestone Pharmaceuticals, Inc.....	5,942	\$ 19,193
#* Mirati Therapeutics, Inc.....	7,114	215,341
* Moderna, Inc.....	14,012	1,648,652
#* ModivCare, Inc.....	22,606	988,786
* Molina Healthcare, Inc.....	9,555	2,909,402
#* Morphic Holding, Inc.....	15,367	871,770
* Myriad Genetics, Inc.....	63,684	1,423,337
National HealthCare Corp.....	15,873	936,824
National Research Corp.....	17,603	755,345
#* NeoGenomics, Inc.....	71,081	1,231,834
* Neurocrine Biosciences, Inc.....	2,879	293,341
#* Neuronetics, Inc.....	9,416	18,550
#* NeuroPace, Inc.....	356	1,477
* Nevro Corp.....	12,666	316,523
#* NextGen Healthcare, Inc.....	54,929	913,469
#* NGM Biopharmaceuticals, Inc.....	16,918	40,096
#* Nurix Therapeutics, Inc.....	29,265	284,163
* NuVasive, Inc.....	28,418	1,171,106
#* Ocuphire Pharma, Inc.....	3,832	16,593
#* Olema Pharmaceuticals, Inc.....	55,678	481,615
* Omega Therapeutics, Inc.....	3,493	19,526
* OmniAb, Inc.....	83,889	461,389
*» OmniAb, Inc.....	6,492	0
*» OmniAb, Inc.....	6,492	0
* Omnicell, Inc.....	12,090	763,483
#* OPKO Health, Inc.....	65,555	121,932
* OptimizeRx Corp.....	4,188	58,423
* Option Care Health, Inc.....	68,345	2,308,694
* OraSure Technologies, Inc.....	64,666	305,224
* Organogenesis Holdings, Inc.....	16,434	70,173
* Organon & Co.....	12,919	283,960
* Orthofix Medical, Inc.....	46,279	911,234
* OrthoPediatrics Corp.....	14,198	592,766
#* Outset Medical, Inc.....	12,245	252,002
#* Ovid therapeutics, Inc.....	28,928	103,852
* Owens & Minor, Inc.....	63,104	1,214,121
#* Pacific Biosciences of California, Inc.....	101,206	1,336,931
* Pacira BioSciences, Inc.....	26,857	976,252
Patterson Cos., Inc.....	73,369	2,413,106
#*†† PDL BioPharma, Inc.....	418,608	771,327
#* PDS Biotechnology Corp.....	3,101	17,722
* Pediatrix Medical Group, Inc.....	83,102	1,140,990
* Pennant Group, Inc.....	27,637	317,273
#* Penumbra, Inc.....	1,533	465,051
Perrigo Co. PLC.....	96,040	3,518,906
* PetIQ, Inc.....	10,035	167,986
* Pfizer, Inc.....	615,361	22,189,918
* PharmaCyte Biotech, Inc.....	4,103	10,914
* Phibro Animal Health Corp., Class A.....	18,977	274,787
* Phreesia, Inc.....	25,836	819,518
#* PMV Pharmaceuticals, Inc.....	44,191	289,009
#* Portage Biotech, Inc.....	5	16
#* Poseida Therapeutics, Inc.....	7,718	13,352
* Premier, Inc., Class A.....	117,934	3,272,668
* Prestige Consumer Healthcare, Inc.....	44,176	2,880,717
* Pro-Dex, Inc.....	800	14,400
* Protagonist Therapeutics, Inc.....	2,113	40,992
* Protara Therapeutics, Inc.....	3,878	10,044
* Prothena Corp. PLC.....	44,814	3,086,340

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	1,189	\$ 5,897
* Psychemedics Corp.....	460	1,219
* Pulmatrix, Inc.....	22,148	310,072
* Pulmonx Corp.....	21,979	79,564
* Puma Biotechnology, Inc.....	7,668	190,473
* Quanterix Corp.....	23,710	3,205,829
* Quest Diagnostics, Inc.....	38,586	1,276,425
* RadNet, Inc.....	1,343	8,031
#* Rallybio Corp.....	12,540	299,706
#* RAPT Therapeutics, Inc.....	11,238	158,681
* Recursion Pharmaceuticals, Inc., Class A.....	4,878	3,619,037
* Regeneron Pharmaceuticals, Inc.....	39,680	753,920
#* REGENXBIO, Inc.....	62,007	781,288
#* Relay Therapeutics, Inc.....	12,039	96,673
* Reneo Pharmaceuticals, Inc.....	5,981	55,025
* Repare Therapeutics, Inc.....	5,096	874,270
* Repligen Corp.....	38,410	809,299
#* Replimune Group, Inc.....	9,930	2,207,935
* ResMed, Inc.....	37,516	984,795
* REVOLUTION Medicines, Inc.....	17,908	2,201,789
* Revvity, Inc.....	19,027	343,437
* Rocket Pharmaceuticals, Inc.....	17,638	553,480
* Royalty Pharma PLC, Class A.....	1,456	48,587
* RxSight, Inc.....	24,807	860,307
#* Sage Therapeutics, Inc.....	2,735	3,597
#* Sangamo Therapeutics, Inc.....	1,206	130,718
* Sarepta Therapeutics, Inc.....	34,465	1,802,864
#* Schrodinger, Inc.....	2,070	17,450
#* scPharmaceuticals, Inc.....	6,155	1,180,406
* Seagen, Inc.....	22,335	113,015
* Seer, Inc., Class A.....	139,776	4,194,678
#* Select Medical Holdings Corp.....	784	19,247
* Semler Scientific, Inc.....	10,509	26,798
* Shattuck Labs, Inc.....	2,657	692,414
#* Shockwave Medical, Inc.....	12,705	327,281
* SI-BONE, Inc.....	6,123	35,146
# SIGA Technologies, Inc.....	1,697	84,511
# Simulations Plus, Inc.....	46	235
* Soleno Therapeutics, Inc.....	1,737	7,486
* Solid Biosciences, Inc.....	7,459	141,572
#* Sotera Health Co.....	18,175	570,331
#* SpringWorks Therapeutics, Inc.....	6,552	358,853
#* STAAR Surgical Co.....	11,494	2,592,472
#* STERIS PLC.....	10,098	67,051
#* Stoke Therapeutics, Inc.....	5,109	1,447,942
* Stryker Corp.....	54,030	1,658,181
#* Supernus Pharmaceuticals, Inc.....	32,051	1,238,130
* Surgery Partners, Inc.....	16,171	518,604
* Surmodics, Inc.....	37,856	169,216
* Sutro Biopharma, Inc.....	11,342	241,811
* Syndax Pharmaceuticals, Inc.....	68,802	2,917,893
* Syneos Health, Inc.....	7,033	161,126
* Tactile Systems Technology, Inc.....	1,040	36,317
#* Tandem Diabetes Care, Inc.....	28,006	1,023,619
#* Taro Pharmaceutical Industries Ltd.....	8,681	191,069
#* Tarsus Pharmaceuticals, Inc.....	162,129	4,826,580
# Teladoc Health, Inc.....	4,431	1,112,934
# Teleflex, Inc.....	35,047	2,619,062
* Tenet Healthcare Corp.....	752	5,429
* Terns Pharmaceuticals, Inc.....		

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	15,310	\$ 8,399,985
#*	7,864	732,768
#*	20,531	499,725
#	8,465	984,226
#*	6,922	1,347,471
*	15,578	3,781,092
	24,210	12,259,218
	31,476	4,373,905
	3,795	373,162
*	51,115	295,445
*	36,350	846,591
*	2,094	427,637
*	35,038	961,793
*	122,393	1,654,753
*	3,500	125,720
*	10,772	3,795,406
	280,668	2,955,434
*	8,393	121,698
*	28,812	405,673
*	4,801	14,499
#*	15,118	140,900
*	4,673	1,290,729
*	827	2,225
	7,074	2,603,515
#*	1,910	9,607
*	33,901	823,455
*	1,263	46,630
*	5,540	15,844
*	579	9,119
#*	5,937	158,577
	22,890	3,162,253
*	2,536	34,794
TOTAL HEALTH CARE		<u>443,704,865</u>
INDUSTRIALS — (17.1%)		
#*	122,429	1,066,357
	17,809	1,985,703
	24,074	2,534,029
*	39,764	2,377,887
	60,654	2,807,067
	114,517	697,409
	1,921	58,437
	23,535	3,888,923
*	19,001	332,327
	19,953	2,434,066
	28,187	2,452,269
*	16,292	1,551,976
*	34,432	516,824
	39,893	5,309,758
*	302	1,006
	120,144	5,086,897
*	8	182
*	67,935	1,369,570
	11,635	2,254,398
*	41,588	2,022,424
	27,180	2,616,890
*	10,141	1,254,442
	10,433	1,219,200
	23,454	912,361

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	45,214	\$ 2,653,610
* Allison Transmission Holdings, Inc.....		
* Alpha Pro Tech Ltd.....	2,600	10,218
Alta Equipment Group, Inc.....	5,292	85,466
#* Ameresco, Inc., Class A.....	28,526	1,660,498
#* American Airlines Group, Inc.....	35,363	592,330
* American Superconductor Corp.....	25,200	254,016
* American Woodmark Corp.....	16,559	1,269,082
AMETEK, Inc.....	27,671	4,388,621
AO Smith Corp.....	39,705	2,883,774
* API Group Corp.....	1,727	49,669
Apogee Enterprises, Inc.....	22,486	1,113,732
Applied Industrial Technologies, Inc.....	30,817	4,468,157
ARC Document Solutions, Inc.....	30,100	104,748
ArcBest Corp.....	27,286	3,173,908
Arcosa, Inc.....	40,664	3,138,448
Argan, Inc.....	18,178	691,491
Armstrong World Industries, Inc.....	24,436	1,890,369
* Art's-Way Manufacturing Co., Inc.....	2,856	7,597
* ASGN, Inc.....	47,186	3,601,236
Astec Industries, Inc.....	24,868	1,228,479
* Astronics Corp.....	27,222	571,118
* Astronics Corp., Class B.....	13,763	288,197
#* Asure Software, Inc.....	15,600	212,784
#* Atkore, Inc.....	44,248	7,020,830
* Avis Budget Group, Inc.....	6,930	1,526,610
* Axon Enterprise, Inc.....	5,381	1,000,489
* AZEK Co., Inc.....	76,302	2,380,622
AZZ, Inc.....	23,863	1,057,847
Barnes Group, Inc.....	45,004	1,768,657
Barrett Business Services, Inc.....	5,321	482,774
* Beacon Roofing Supply, Inc.....	66,745	5,718,044
BGSF, Inc.....	14,224	143,947
* Blue Bird Corp.....	590	12,355
* BlueLinx Holdings, Inc.....	8,862	835,155
Boise Cascade Co.....	43,747	4,527,377
Booz Allen Hamilton Holding Corp.....	22,770	2,756,992
#* Bowman Consulting Group Ltd.....	550	19,058
Brady Corp., Class A.....	44,173	2,278,443
* BrightView Holdings, Inc.....	3,230	24,903
Brink's Co.....	18,815	1,372,742
Broadridge Financial Solutions, Inc.....	14,240	2,391,181
Broadwind, Inc.....	4,505	17,119
* Builders FirstSource, Inc.....	139,031	20,080,247
BWX Technologies, Inc.....	29,270	2,019,630
#* Byrna Technologies, Inc.....	3,751	13,841
* CACI International, Inc., Class A.....	20,394	7,146,873
Carlisle Cos., Inc.....	11,532	3,196,670
Carrier Global Corp.....	54,682	3,256,313
* Casella Waste Systems, Inc., Class A.....	33,003	2,663,012
Caterpillar, Inc.....	23,075	6,118,798
* CBIZ, Inc.....	56,917	3,010,340
* CECO Environmental Corp.....	38,067	458,327
* Ceridian HCM Holding, Inc.....	32,007	2,266,416
CH Robinson Worldwide, Inc.....	18,084	1,811,655
#* Chart Industries, Inc.....	18,219	3,318,773
Chicago Rivet & Machine Co.....	855	21,204
#* Cimpres PLC.....	8,368	581,576
* CIRCOR International, Inc.....	29,655	1,651,784
* Civeo Corp.....	7,765	151,728

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#*	Clarivate PLC.....	161,632 \$1,537,120
*	Clean Harbors, Inc.....	44,902 7,465,407
	Columbus McKinnon Corp.....	36,755 1,556,207
	Comfort Systems USA, Inc.....	21,037 3,659,807
*	Commercial Vehicle Group, Inc.....	30,826 323,673
#††	Communications Systems, Inc.....	2,485 7,828
	CompX International, Inc.....	3,722 84,266
	Concentrix Corp.....	40,401 3,362,979
*	Concrete Pumping Holdings, Inc.....	4,934 39,817
*	Conduent, Inc.....	127,333 440,572
*	Construction Partners, Inc., Class A.....	13,962 410,483
#	Copa Holdings SA, Class A.....	14,555 1,717,781
*	Copart, Inc.....	50,284 4,444,603
*	Core & Main, Inc., Class A.....	2,300 72,703
	Costamare, Inc.....	143,943 1,607,843
	Covenant Logistics Group, Inc.....	13,527 740,739
*»	CPI Aerostructures, Inc.....	7,398 30,332
	CRA International, Inc.....	12,547 1,255,829
	Crane Co.....	31,638 2,964,164
	CSG Systems International, Inc.....	30,759 1,586,857
	CSW Industrials, Inc.....	16,758 3,025,657
	CSX Corp.....	119,497 3,981,640
	Cummins, Inc.....	19,861 5,179,749
	Curtiss-Wright Corp.....	32,696 6,256,707
*	Daseke, Inc.....	24,080 187,342
	Deere & Co.....	19,219 8,256,482
*	Delta Air Lines, Inc.....	20,897 966,695
	Deluxe Corp.....	37,324 708,783
	Distribution Solutions Group, Inc.....	13,612 754,649
*	DLH Holdings Corp.....	3,701 37,195
	Donaldson Co., Inc.....	31,166 1,958,160
	Douglas Dynamics, Inc.....	38,123 1,183,719
	Dover Corp.....	16,701 2,437,845
#*	Driven Brands Holdings, Inc.....	8,643 223,594
*	Ducommun, Inc.....	13,252 664,455
	Dun & Bradstreet Holdings, Inc.....	157,858 1,865,882
*	DXP Enterprises, Inc.....	17,910 680,222
*	Dycom Industries, Inc.....	31,668 3,153,499
#	Eagle Bulk Shipping, Inc.....	12,515 578,068
	Eastern Co.....	5,972 110,064
	Eaton Corp. PLC.....	26,007 5,339,757
	EMCOR Group, Inc.....	37,902 8,150,446
	Emerson Electric Co.....	27,946 2,552,867
#	Encore Wire Corp.....	18,399 3,140,525
#*	Energy Recovery, Inc.....	24,223 738,317
	Enerpac Tool Group Corp.....	49,153 1,350,724
	EnerSys.....	35,677 3,864,533
	Eneti, Inc.....	36,854 467,309
	Ennis, Inc.....	26,375 568,118
	EnPro Industries, Inc.....	24,193 3,357,505
*	Enviri Corp.....	115,188 1,086,223
#	Equifax, Inc.....	7,143 1,457,743
	Esab Corp.....	37,506 2,576,662
	ESCO Technologies, Inc.....	24,130 2,426,271
	Espey Mfg. & Electronics Corp.....	3,027 49,643
#*	EVI Industries, Inc.....	3,830 97,435
*	ExlService Holdings, Inc.....	16,113 2,271,127
#	Expeditors International of Washington, Inc.....	10,629 1,353,072
	Exponent, Inc.....	23,078 2,067,327

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	27,033	\$1,584,404
	61,545	3,759,784
	21,097	5,695,135
*	3,395	50,925
	47,162	1,780,837
#*	62,332	1,931,045
#*	4,043	22,762
*	13,655	435,185
	40,474	3,171,138
	25,464	1,809,726
	28,548	3,392,644
*	22,877	1,090,089
	42,569	4,206,669
#*	47,686	443,480
*	25,552	4,475,688
#*	181,172	396,767
*	54,936	748,228
	33,088	4,147,912
#	37,690	546,505
*	12,690	193,523
#*	6,608	1,015,650
	15,911	3,557,381
	1,790	204,490
	66,360	2,394,932
*	30,285	1,958,531
	34,554	984,789
*	38,466	2,834,560
	23,618	748,691
	25,125	1,993,166
#	18,104	95,589
*	10,619	148,666
#	61,159	2,503,238
*	83,978	705,415
	35,955	1,660,761
	49,908	2,082,162
#*	23,874	1,601,229
	46,830	2,275,001
#*	45,463	526,916
#*	61,904	827,037
	24,922	314,266
	64,040	1,047,054
#	3,400	598,332
	5,443	763,925
	17,435	475,452
	31,722	2,004,830
	27,075	3,623,447
*	29,680	1,367,358
#*	82,342	1,387,463
	42,016	2,969,691
	40,968	2,127,878
#	1,551	38,791
#	66,657	1,939,052
	22,922	4,449,848
	52,078	2,663,269
*	29,319	2,642,521
	7,919	2,470,728
*	5,895	132,755
*	36,681	333,430
	17,118	3,931,491

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	6,566	\$ 152,922
*	33,674	3,184,550
	19,311	922,293
*	801	15,900
	19,317	2,271,486
	6,614	1,493,507
*	19,906	1,141,012
	47,776	3,118,340
#*	20,391	261,617
*	14,202	112,054
	11,619	1,366,975
	24,067	776,161
	54,680	534,224
	57,568	5,733,773
	10,283	1,289,591
*	4,320	49,334
	17,722	3,614,225
*	87,621	1,560,530
*	267,985	2,082,243
	13,334	1,648,216
	50,619	3,520,551
	11,594	2,583,723
	30,126	689,584
	5,494	111,693
#	51,889	3,190,655
	54,974	1,007,124
	64,814	1,975,531
#	35,869	2,275,529
*	50,715	4,132,258
	138,261	8,399,356
	47,739	2,514,891
*	124,862	1,884,168
*	9,119	127,848
	20,285	3,843,805
	13,301	2,707,951
	26,625	2,490,236
	4,245	1,559,783
*	18,803	496,775
#	19,234	3,860,456
	9,330	1,236,505
*	37,467	628,696
	2,444	1,090,928
*	5,375	62,941
	25,235	317,961
	3,259	41,259
*	17,056	85,621
*	57,461	1,041,193
	51,785	4,084,801
	90,946	2,060,836
	25,301	1,535,265
*	25,598	2,676,271
*	60,112	7,078,188
*	1,982	21,168
*	25,464	314,480
*	37,258	235,843
	44,826	4,189,438
	35,245	1,617,746
	25,230	2,113,265
*	7,256	87,725

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
McGrath RentCorp.....	30,219	\$2,912,507
MDU Resources Group, Inc.....	165,046	3,650,818
* Mercury Systems, Inc.....	30,305	1,150,984
* Mesa Air Group, Inc.....	5,761	12,905
* Middleby Corp.....	10,556	1,602,929
Miller Industries, Inc.....	12,245	464,575
MillerKnoll, Inc.....	45,659	893,547
* Mistras Group, Inc.....	30,433	235,551
#* Montrose Environmental Group, Inc.....	8,198	331,773
Moog, Inc., Class A.....	25,777	2,717,927
* MRC Global, Inc.....	73,915	834,500
MSA Safety, Inc.....	10,170	1,688,220
MSC Industrial Direct Co., Inc., Class A.....	24,221	2,444,383
# Mueller Industries, Inc.....	57,072	4,626,256
Mueller Water Products, Inc., Class A.....	140,860	2,266,437
* MYR Group, Inc.....	18,525	2,640,924
National Presto Industries, Inc.....	6,876	538,460
NL Industries, Inc.....	33,143	192,229
#* NN, Inc.....	20,077	60,030
Nordson Corp.....	8,040	2,022,944
Norfolk Southern Corp.....	13,284	3,103,010
Northrop Grumman Corp.....	9,443	4,202,135
* Northwest Pipe Co.....	10,018	326,386
* NOW, Inc.....	99,289	1,130,902
* NV5 Global, Inc.....	9,540	1,045,107
nVent Electric PLC.....	84,713	4,479,623
Old Dominion Freight Line, Inc.....	8,701	3,649,982
# Omega Flex, Inc.....	4,638	415,194
* OPENLANE, Inc.....	97,995	1,538,522
* Orion Group Holdings, Inc.....	32,630	122,363
Oshkosh Corp.....	55,655	5,124,156
Otis Worldwide Corp.....	27,948	2,542,150
Owens Corning.....	67,293	9,420,347
P&F Industries, Inc., Class A.....	2,014	15,286
PACCAR, Inc.....	27,082	2,332,573
* PAM Transportation Services, Inc.....	30,280	783,041
Pangaea Logistics Solutions Ltd.....	36,161	252,042
Park Aerospace Corp.....	13,943	202,592
Parker-Hannifin Corp.....	17,006	6,972,630
Park-Ohio Holdings Corp.....	24,377	469,745
* Parsons Corp.....	31,968	1,579,859
* Patriot Transportation Holding, Inc.....	2,586	21,309
Paychex, Inc.....	10,435	1,309,279
Paycom Software, Inc.....	2,951	1,088,211
* Paylocity Holding Corp.....	4,147	940,747
Pentair PLC.....	72,189	5,017,135
* Performant Financial Corp.....	8,931	27,418
#* Perma-Fix Environmental Services, Inc.....	2,877	28,166
* Perma-Pipe International Holdings, Inc.....	5,730	46,700
* PGT Innovations, Inc.....	60,041	1,717,773
# Pitney Bowes, Inc.....	60,327	237,688
#* Plug Power, Inc.....	25,372	332,881
Powell Industries, Inc.....	19,042	1,157,373
Preformed Line Products Co.....	4,776	828,684
Primoris Services Corp.....	51,587	1,638,403
* Proto Labs, Inc.....	23,574	781,478
* Quad/Graphics, Inc.....	66,720	394,982
Quanex Building Products Corp.....	37,808	1,063,917
Quanta Services, Inc.....	22,160	4,467,899

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Quest Resource Holding Corp.....	10,130	\$ 67,061
* Radiant Logistics, Inc.....	44,703	344,213
* RBC Bearings, Inc.....	15,134	3,421,041
#* RCM Technologies, Inc.....	3,727	75,695
Regal Rexnord Corp.....	65,957	10,301,164
Republic Services, Inc.....	15,538	2,347,947
* Resideo Technologies, Inc.....	83,585	1,564,711
Resources Connection, Inc.....	33,053	528,187
REV Group, Inc.....	86,124	1,113,583
Robert Half, Inc.....	28,346	2,101,856
Rockwell Automation, Inc.....	1,280	430,451
Rollins, Inc.....	21,642	883,643
RTX Corp.....	115,471	10,153,365
Rush Enterprises, Inc., Class A.....	45,034	2,912,799
# Rush Enterprises, Inc., Class B.....	11,409	783,912
#* RXO, Inc.....	46,495	1,025,215
Ryder System, Inc.....	45,181	4,615,239
* Saia, Inc.....	14,900	6,304,786
Schneider National, Inc., Class B.....	60,240	1,855,994
Science Applications International Corp.....	28,065	3,405,407
Sensata Technologies Holding PLC.....	52,970	2,237,982
* Servotronics, Inc.....	1,499	16,760
#* Shoals Technologies Group, Inc., Class A.....	29,602	768,468
Shyft Group, Inc.....	38,885	561,111
* SIFCO Industries, Inc.....	4,888	11,829
Simpson Manufacturing Co., Inc.....	46,415	7,333,570
* SiteOne Landscape Supply, Inc.....	10,251	1,742,670
* SkyWest, Inc.....	52,334	2,302,173
Snap-on, Inc.....	11,913	3,245,578
Southwest Airlines Co.....	94,712	3,235,362
* SP Plus Corp.....	30,383	1,168,226
Spirit Airlines, Inc.....	48,156	881,255
* SPX Technologies, Inc.....	43,739	3,700,757
SS&C Technologies Holdings, Inc.....	30,416	1,771,732
Standex International Corp.....	13,043	1,937,799
Stanley Black & Decker, Inc.....	20,902	2,074,942
#* StarTek, Inc.....	18,058	58,147
Steelcase, Inc., Class A.....	86,939	745,067
* Stericycle, Inc.....	48,232	2,049,378
#* Sterling Check Corp.....	24,437	293,488
* Sterling Infrastructure, Inc.....	24,499	1,469,695
#* Sunrun, Inc.....	150,841	2,862,962
#* TaskUS, Inc., Class A.....	7,728	93,200
* Taylor Devices, Inc.....	1,412	33,606
Tecnoglass, Inc.....	10,263	483,182
Tennant Co.....	18,358	1,473,046
Terex Corp.....	58,736	3,443,692
Tetra Tech, Inc.....	18,531	3,135,631
Textainer Group Holdings Ltd.....	54,230	2,228,853
Textron, Inc.....	43,382	3,373,818
* Thermon Group Holdings, Inc.....	34,298	946,968
# Timken Co.....	67,263	6,246,042
* Titan International, Inc.....	80,234	1,002,123
* Titan Machinery, Inc.....	24,247	773,964
Toro Co.....	19,647	1,997,118
#* TPI Composites, Inc.....	25,937	154,066
Trane Technologies PLC.....	10,333	2,060,814
#* Transcat, Inc.....	7,856	658,961
TransDigm Group, Inc.....	112	100,769

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	12,705	\$ 1,012,461
#*	18,744	1,295,960
*	28,219	2,969,485
	101,146	2,652,048
	59,424	5,010,037
*	4,063	51,397
*	39,208	586,160
	42,582	1,466,524
*	51,986	439,282
*	12,774	166,062
	65,346	6,714,955
#	13,857	843,337
	124,713	7,134,831
*	19,266	157,789
	17,486	2,837,978
	27,524	6,386,118
*	41,196	2,237,355
	3,700	692,381
	16,006	7,437,668
*	23,873	862,770
#	26,011	808,682
*	12,884	663,011
	13,308	3,523,293
	9,491	2,172,870
	14,939	2,093,402
*	98,841	2,074,673
	15,394	400,398
*	15,387	434,067
*	10,138	935,433
*	18,900	84,105
*	2,086	14,831
	13,143	706,436
#	63,600	1,506,048
	21,260	3,482,175
#	7,308	2,763,813
#>	1,205	465,720
	25,609	4,776,847
	69,250	3,256,135
	50,302	8,831,522
	54,176	6,416,605
*	13,889	280,280
*	7,583	320,685
*	68,847	3,301,214
	29,442	3,544,228
	4,935	3,644,448
*	23,874	1,653,036
	43,952	4,955,588
TOTAL INDUSTRIALS.....		842,199,337
INFORMATION TECHNOLOGY — (9.0%)		
	41,134	638,400
	10,298	3,257,772
*	105,442	2,445,200
	74,570	896,331
#	14,077	136,969
	34,564	4,326,722
*	75,622	8,651,157
*	19,464	1,433,134
*	7,221	34,300

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Akamai Technologies, Inc.....	17,530	\$1,656,585
* Alarm.com Holdings, Inc.....	13,875	766,039
* Alithya Group, Inc., Class A.....	10,105	19,200
* Alkami Technology, Inc.....	7,544	127,343
#* Allegro MicroSystems, Inc.....	8,262	426,402
* Alpha & Omega Semiconductor Ltd.....	31,612	1,039,403
#* Altair Engineering, Inc., Class A.....	4,241	317,821
#* Ambarella, Inc.....	16,716	1,394,449
Amdocs Ltd.....	29,378	2,750,956
American Software, Inc., Class A.....	29,205	336,734
Amkor Technology, Inc.....	308,829	8,983,836
Amphenol Corp., Class A.....	24,798	2,189,911
#* AmpliTech Group, Inc.....	1,832	4,122
* Amtech Systems, Inc.....	11,930	128,248
Analog Devices, Inc.....	26,601	5,307,698
* ANSYS, Inc.....	7,175	2,454,568
* Appfolio, Inc., Class A.....	2,156	389,352
Applied Materials, Inc.....	7,835	1,187,708
* Arista Networks, Inc.....	17,841	2,766,961
* Arlo Technologies, Inc.....	71,690	814,398
* Arrow Electronics, Inc.....	63,192	9,007,388
#* Aspen Technology, Inc.....	14,695	2,623,058
* AstroNova, Inc.....	7,311	104,036
* Aurora Innovation, Inc.....	143,062	469,243
* Aviat Networks, Inc.....	11,588	354,245
* Avid Technology, Inc.....	14,234	339,339
Avnet, Inc.....	82,723	4,012,066
* Aware, Inc.....	18,258	31,404
#* Axcelis Technologies, Inc.....	29,321	5,878,274
* AXT, Inc.....	56,792	176,623
Badger Meter, Inc.....	19,606	3,227,932
Bel Fuse, Inc., Class A.....	2,276	122,813
Bel Fuse, Inc., Class B.....	10,532	565,042
Belden, Inc.....	28,935	2,796,278
Benchmark Electronics, Inc.....	35,202	933,205
* Bills Holdings, Inc.....	1,158	145,144
BK Technologies Corp.....	1,538	21,978
* Black Knight, Inc.....	20,752	1,459,281
* Blackbaud, Inc.....	17,415	1,313,962
* Box, Inc., Class A.....	31,556	986,125
* Brightcove, Inc.....	15,867	71,243
Broadcom, Inc.....	853	766,548
* Calix, Inc.....	44,965	2,028,371
* Cambium Networks Corp.....	800	12,960
#* CCC Intelligent Solutions Holdings, Inc.....	2,372	26,139
CDW Corp.....	10,144	1,897,638
#* Cerence, Inc.....	31,150	866,282
* CEVA, Inc.....	15,224	413,484
* Ciena Corp.....	94,198	3,975,156
* Cirrus Logic, Inc.....	50,742	4,099,954
Cisco Systems, Inc.....	176,279	9,173,559
#* Clearfield, Inc.....	6,868	321,010
# Climb Global Solutions, Inc.....	4,672	226,031
#* Coda Octopus Group, Inc.....	4,669	40,480
Cognex Corp.....	10,076	550,351
Cognizant Technology Solutions Corp., Class A.....	27,803	1,835,832
* Cognyte Software Ltd.....	54,400	294,848
* Coherent Corp.....	3,520	166,707
* Cohu, Inc.....	54,502	2,379,012

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* CommVault Systems, Inc.....	11,803	\$ 919,808
* Computer Task Group, Inc.....	17,123	135,443
Comtech Telecommunications Corp.....	29,951	304,302
* Consensus Cloud Solutions, Inc.....	10,746	348,278
#* CoreCard Corp.....	1,025	24,631
Corning, Inc.....	109,229	3,707,232
* Corsair Gaming, Inc.....	433	8,002
* CPI Card Group, Inc.....	706	17,233
* CPS Technologies Corp.....	3,306	9,620
# Crane NXT Co.....	31,638	1,871,388
CSP, Inc.....	2,269	29,089
CTS Corp.....	32,535	1,452,037
* CVD Equipment Corp.....	5,741	45,584
* Daktronics, Inc.....	87,962	632,447
* Data I/O Corp.....	3,111	14,124
#* Digi International, Inc.....	29,420	1,233,581
* Diodes, Inc.....	42,123	3,980,202
Dolby Laboratories, Inc., Class A.....	28,306	2,508,195
#* DoubleVerify Holdings, Inc.....	2,133	89,799
* Dropbox, Inc., Class A.....	32,653	879,998
* DXC Technology Co.....	160,142	4,427,926
* Dynatrace, Inc.....	5,949	325,351
#* DZS, Inc.....	15,843	59,728
* E2open Parent Holdings, Inc.....	5,403	27,825
Ebix, Inc.....	29,521	913,970
* Edgio, Inc.....	40,740	32,001
* eGain Corp.....	25,600	188,672
* EngageSmart, Inc.....	1,064	20,173
#* Enphase Energy, Inc.....	6,057	919,634
# Entegris, Inc.....	21,376	2,345,161
#* Envestnet, Inc.....	18,013	1,116,446
* EPAM Systems, Inc.....	4,374	1,035,807
* ePlus, Inc.....	27,501	1,549,681
#* Everspin Technologies, Inc.....	1,444	13,877
* Extreme Networks, Inc.....	51,584	1,371,619
* F5, Inc.....	12,726	2,013,762
* Fabrinet.....	34,607	4,278,809
#* FARO Technologies, Inc.....	17,006	282,130
#* Fastly, Inc., Class A.....	76,545	1,406,132
* First Solar, Inc.....	19,499	4,044,093
* Flex Ltd.....	152,254	4,165,669
* FormFactor, Inc.....	71,695	2,664,186
#* Franklin Wireless Corp.....	6,922	22,912
Frequency Electronics, Inc.....	8,185	56,558
#* Freshworks, Inc., Class A.....	34,481	643,415
Gen Digital, Inc.....	46,058	895,828
#* Genasys, Inc.....	5,386	15,027
* Globant SA.....	5,573	973,770
* Grid Dynamics Holdings, Inc.....	7,988	83,235
* Guidewire Software, Inc.....	19,676	1,668,918
Hackett Group, Inc.....	40,314	937,301
#* Harmonic, Inc.....	97,724	1,458,042
#* HashiCorp, Inc., Class A.....	14,525	430,085
Hewlett Packard Enterprise Co.....	375,365	6,523,844
HP, Inc.....	82,578	2,711,036
* HubSpot, Inc.....	884	513,206
* Ichor Holdings Ltd.....	26,522	1,026,932
* Identiv, Inc.....	2,416	18,627
# Immersion Corp.....	18,725	132,199

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INFORMATION TECHNOLOGY — (Continued)			
#*	Infinera Corp.....	12,833	\$ 57,749
*	Informatica, Inc., Class A.....	2,410	45,886
	Information Services Group, Inc.....	22,614	116,462
*	Insight Enterprises, Inc.....	29,949	4,393,219
	Intel Corp.....	359,241	12,850,051
#	InterDigital, Inc.....	38,244	3,544,836
	International Business Machines Corp.....	52,019	7,500,099
#*	inTEST Corp.....	11,005	232,866
*	Intevac, Inc.....	27,518	98,514
	Intuit, Inc.....	2,073	1,060,754
*	IPG Photonics Corp.....	24,192	3,180,038
*	Issuer Direct Corp.....	427	9,116
*	Iteris, Inc.....	20,318	84,523
*	Itron, Inc.....	36,254	2,852,102
	Jabil, Inc.....	74,660	8,262,622
#*	Jamf Holding Corp.....	7,208	156,558
*	JFrog Ltd.....	14,872	457,611
	Juniper Networks, Inc.....	151,640	4,215,592
*	Key Tronic Corp.....	10,062	58,863
*	Keysight Technologies, Inc.....	20,470	3,297,308
*	Kimball Electronics, Inc.....	23,340	681,061
*	Knowles Corp.....	183,551	3,353,477
#	Kulicke & Soffa Industries, Inc.....	59,739	3,577,171
*	KVH Industries, Inc.....	24,199	207,143
*	Kyndryl Holdings, Inc.....	89,401	1,221,218
#*	Lantronix, Inc.....	13,607	61,232
*	Lattice Semiconductor Corp.....	3,750	341,025
*	LGL Group, Inc.....	2,275	11,011
	Littelfuse, Inc.....	11,638	3,544,935
*	LiveRamp Holdings, Inc.....	66,405	1,895,199
#*	Lumentum Holdings, Inc.....	32,326	1,692,589
#*	Luna Innovations, Inc.....	17,620	159,285
*	MACOM Technology Solutions Holdings, Inc.....	29,275	2,046,908
*	Magnachip Semiconductor Corp.....	39,222	362,804
*	Manhattan Associates, Inc.....	9,196	1,752,942
	Marvell Technology, Inc.....	50,922	3,316,550
*	Matterport, Inc.....	36,297	123,047
*	MaxLinear, Inc.....	44,393	1,095,175
#*	MeridianLink, Inc.....	1,870	41,776
	Methode Electronics, Inc.....	32,645	1,098,178
	Microchip Technology, Inc.....	24,136	2,267,336
	Micron Technology, Inc.....	133,994	9,565,832
	Microsoft Corp.....	13,572	4,559,106
*	Mitek Systems, Inc.....	11,273	115,097
#*	Model N, Inc.....	8,423	280,654
	Monolithic Power Systems, Inc.....	3,143	1,758,477
*	M-Tron Industries, Inc.....	1,137	13,030
*	N-able, Inc.....	33,899	476,959
#	Napco Security Technologies, Inc.....	36,440	1,365,771
	National Instruments Corp.....	37,332	2,202,588
*	nCino, Inc.....	3,617	117,010
*	NCR Corp.....	82,525	2,218,272
*	Neonode, Inc.....	2,085	8,736
	NetApp, Inc.....	7,400	577,274
*	NETGEAR, Inc.....	30,201	411,942
*	NetScout Systems, Inc.....	64,360	1,798,862
*	NetSol Technologies, Inc.....	4,255	9,829
	Network-1 Technologies, Inc.....	6,962	15,316
*	nLight, Inc.....	36,708	528,595

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Nortech Systems, Inc.....	1,040	\$ 9,818
#* Novanta, Inc.....	8,157	1,442,973
# NVE Corp.....	3,647	288,879
NXP Semiconductors NV.....	3,694	823,688
* Okta, Inc.....	25,434	1,954,857
#* Olo, Inc., Class A.....	90,423	710,725
* ON Semiconductor Corp.....	77,943	8,398,358
ON24, Inc.....	35,685	315,812
* One Stop Systems, Inc.....	7,681	21,814
* OneSpan, Inc.....	72,302	993,429
* Onto Innovation, Inc.....	49,456	6,148,370
* Optical Cable Corp.....	6,626	24,450
* OSI Systems, Inc.....	15,073	1,797,154
#* Palantir Technologies, Inc., Class A.....	15,291	303,373
#* PAR Technology Corp.....	5,930	205,119
PC Connection, Inc.....	30,727	1,487,494
PCTEL, Inc.....	16,219	80,284
* PDF Solutions, Inc.....	39,463	1,814,903
* Perficient, Inc.....	25,917	1,653,245
PFSweb, Inc.....	17,930	81,402
* Photronics, Inc.....	89,745	2,373,755
* Plexus Corp.....	29,692	2,924,365
# Power Integrations, Inc.....	44,136	4,287,371
* Powerfleet, Inc.....	20,937	56,739
#* PowerSchool Holdings, Inc., Class A.....	14,353	346,912
* Procure Technologies, Inc.....	6,394	484,985
Progress Software Corp.....	40,738	2,446,724
* PTC, Inc.....	8,262	1,204,682
* Pure Storage, Inc., Class A.....	35,471	1,312,072
* Q2 Holdings, Inc.....	1,357	48,133
* Qorvo, Inc.....	48,731	5,361,385
QUALCOMM, Inc.....	13,214	1,746,494
#* Qualys, Inc.....	13,938	1,934,594
* Rambus, Inc.....	105,706	6,618,253
* RF Industries Ltd.....	7,730	29,219
#* Ribbon Communications, Inc.....	117,458	373,516
Richardson Electronics Ltd.....	12,056	166,373
* Rimini Street, Inc.....	4,654	12,659
* Rogers Corp.....	15,355	2,589,007
Roper Technologies, Inc.....	4,888	2,410,028
* Salesforce, Inc.....	18,769	4,223,213
* Sanmina Corp.....	55,177	3,391,178
Sapiens International Corp. NV.....	18,036	485,890
* ScanSource, Inc.....	50,523	1,520,237
# Seagate Technology Holdings PLC.....	19,339	1,228,027
* SecureWorks Corp., Class A.....	7,556	58,030
#* Semtech Corp.....	35,522	1,037,242
#* SentinelOne, Inc., Class A.....	27,388	456,558
* Silicon Laboratories, Inc.....	16,179	2,412,936
#* SiTime Corp.....	915	118,044
Skyworks Solutions, Inc.....	22,219	2,541,187
#* SMART Global Holdings, Inc.....	44,736	1,189,978
* Socket Mobile, Inc.....	3,342	5,013
* SolarEdge Technologies, Inc.....	2,609	629,969
* SolarWinds Corp.....	78,892	831,522
#* Sono-Tek Corp.....	1,661	7,873
* SoundThinking, Inc.....	81	1,840
* SPS Commerce, Inc.....	5,819	1,049,689
#* Squarespace, Inc., Class A.....	8,708	288,583

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Stratasys Ltd.....	75,605	\$ 1,370,719
* Super Micro Computer, Inc.....	40,553	13,393,439
* Synaptics, Inc.....	18,436	1,664,955
Taitron Components, Inc., Class A.....	2,735	10,885
TD SYNnex Corp.....	51,134	5,047,437
TE Connectivity Ltd.....	21,510	3,086,470
* Teledyne Technologies, Inc.....	5,520	2,122,606
* Teradata Corp.....	40,315	2,291,908
Teradyne, Inc.....	19,994	2,258,122
* TransAct Technologies, Inc.....	8,099	64,630
* Trimble, Inc.....	20,017	1,076,915
* TTM Technologies, Inc.....	90,855	1,304,678
#* Tucows, Inc., Class A.....	1,590	49,115
* Turtle Beach Corp.....	8,288	93,240
* Twilio, Inc., Class A.....	22,781	1,504,229
* Tyler Technologies, Inc.....	2,256	894,797
#* UiPath, Inc., Class A.....	58,960	1,065,997
* Ultra Clean Holdings, Inc.....	50,224	1,913,534
* Unisys Corp.....	17,100	93,024
Universal Display Corp.....	12,895	1,881,123
* Veeco Instruments, Inc.....	33,404	940,657
* Verint Systems, Inc.....	47,340	1,769,096
* VeriSign, Inc.....	7,426	1,566,515
#* Veritone, Inc.....	4,485	20,698
* Vertex, Inc., Class A.....	2,937	60,972
* Viant Technology, Inc., Class A.....	2,723	13,179
#* Viasat, Inc.....	38,124	1,179,557
* Viavi Solutions, Inc.....	194,528	2,114,519
Vishay Intertechnology, Inc.....	131,816	3,710,620
* Vishay Precision Group, Inc.....	13,685	511,956
* VMware, Inc., Class A.....	943	148,645
Vontier Corp.....	59,654	1,845,098
* Western Digital Corp.....	71,689	3,051,084
* WidePoint Corp.....	1,177	2,283
#* Wolfspeed, Inc.....	19,971	1,316,089
Xerox Holdings Corp.....	117,509	1,877,794
* Xperi, Inc.....	24,548	322,070
* Zebra Technologies Corp., Class A.....	5,373	1,654,669
* Zoom Video Communications, Inc., Class A.....	14,929	1,095,042
TOTAL INFORMATION TECHNOLOGY.....		446,616,309
MATERIALS — (6.8%)		
AdvanSix, Inc.....	27,385	1,098,412
Air Products & Chemicals, Inc.....	8,130	2,482,333
Albemarle Corp.....	10,037	2,130,654
Alcoa Corp.....	97,772	3,538,369
Alpha Metallurgical Resources, Inc.....	9,144	1,583,924
* Alto Ingredients, Inc.....	53,553	215,283
Arcor PLC.....	176,888	1,814,871
* American Bilrite, Inc.....	22	2,651
American Vanguard Corp.....	44,049	795,525
#* Ampco-Pittsburgh Corp.....	5,007	18,125
AptarGroup, Inc.....	28,975	3,519,303
Arch Resources, Inc.....	13,781	1,770,032
* Arconic Corp.....	51,533	1,540,321
* Ascent Industries Co.....	9,589	87,548
Ashland, Inc.....	46,949	4,289,261
#* ATI, Inc.....	68,340	3,258,451
Avery Dennison Corp.....	13,122	2,414,579

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	81,816	\$ 3,316,002
*	68,159	2,181,088
	25,088	3,380,357
#	25,400	1,490,726
	61,972	4,063,504
#	47,034	3,339,414
	1,210	14,254
	40,717	2,437,320
#	17,092	2,143,166
*	62,783	583,882
	57,803	4,744,470
	8,009	1,008,253
	97,444	3,603,479
*	15,091	486,383
*	289,487	5,109,446
*	277,000	853,160
	98,249	5,621,808
	32,695	1,238,160
*	8,981	216,622
	116,088	6,550,846
	25,923	2,404,617
*	4,688	13,783
	212,547	12,002,529
	62,654	4,863,830
#	26,397	4,866,815
	105,808	9,055,049
	9,334	1,709,429
*	128,768	1,582,559
	246,475	5,166,116
#*	152,400	826,008
	2,593	7,416
	14,998	1,443,258
	17,074	111,493
	127,751	5,704,082
	9,833	174,929
	58,300	566,676
	44,200	150,280
	252,443	6,109,121
	30,282	2,239,960
	9,575	757,095
	19,412	907,511
	10,202	511,732
#	44,273	3,277,530
	538,529	3,101,927
	201,971	6,012,677
*	19,251	1,232,449
	23,208	2,486,505
	36,778	3,111,787
	108,945	3,928,557
*	8,625	237,187
	20,040	1,627,248
*	41,261	1,793,616
	19,886	760,838
#	68,467	640,166
	28,454	11,116,124
#*	51,804	1,275,414
	65,945	5,020,393
*	68,602	766,284
	79,944	7,903,264

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	6,388	\$ 2,851,986
	19,349	2,305,240
#	56,202	884,619
	63,817	567,971
	31,268	1,918,292
	147,888	6,027,915
#*	4,747	113,216
	42,892	841,112
	3,889	1,756,661
	182,611	7,837,664
	7,510	93,500
	113,832	19,589,349
*	78,570	1,803,967
#	133,961	7,726,870
	12,040	671,712
	16,656	365,100
	21,503	3,297,485
	17,778	2,558,254
#	5,410	1,084,056
	11,878	109,278
#	2,375	33,796
*	9,031	57,889
#*	105,806	500,462
	43,567	12,759,032
††	66,341	70,985
	9,767	1,173,407
	22,467	2,321,066
	39,011	1,657,577
	26,040	942,908
	20,895	953,230
#	31,409	2,011,432
	40,498	1,775,837
	56,204	3,295,803
#	4,558	398,552
	126,737	13,507,629
	21,974	2,105,549
*	108,601	3,929,184
	61,703	547,923
	6,633	325,481
*	53,524	1,247,109
	28,479	197,075
	44,003	1,133,517
	32,900	579,698
	83,194	1,105,648
*	2,664	11,935
	121,246	3,091,773
	6,942	1,427,345
*	7,785	124,638
	15,682	3,457,881
	42,685	1,888,811
	57,390	7,891,125
	107,801	3,588,695
	39,194	2,924,656
TOTAL MATERIALS		337,850,131
REAL ESTATE — (0.5%)		
#*	6,423	115,678
*	127,648	1,069,690
*	40,033	3,335,149

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* CKX Lands, Inc.....	465	\$ 4,717
* Comstock Holding Cos., Inc.....	2,434	11,708
* CoStar Group, Inc.....	19,470	1,634,896
* Cushman & Wakefield PLC.....	88,020	865,237
# Douglas Elliman, Inc.....	27,335	60,410
* Fathom Holdings, Inc.....	1,294	10,404
* Forestar Group, Inc.....	13,020	383,830
* FRP Holdings, Inc.....	9,320	534,688
* Howard Hughes Corp.....	26,150	2,207,844
* InterGroup Corp.....	235	8,091
* Jones Lang LaSalle, Inc.....	36,319	6,048,929
*» JW Mays, Inc.....	300	13,602
Kennedy-Wilson Holdings, Inc.....	67,081	1,106,837
Marcus & Millichap, Inc.....	35,281	1,294,107
#* Maui Land & Pineapple Co., Inc.....	1,380	20,576
Newmark Group, Inc., Class A.....	129,941	899,192
#* Opendoor Technologies, Inc.....	81,561	416,777
* Rafael Holdings, Inc., Class B.....	20,549	41,098
RE/MAX Holdings, Inc., Class A.....	18,237	359,451
RMR Group, Inc., Class A.....	9,755	230,023
St. Joe Co.....	54,167	3,438,521
Stratus Properties, Inc.....	8,335	236,547
* Tejon Ranch Co.....	28,614	503,893
* Zillow Group, Inc., Class A.....	4,894	260,459
* Zillow Group, Inc., Class C.....	40,401	2,188,118
TOTAL REAL ESTATE.....		<u>27,300,472</u>
UTILITIES — (1.0%)		
AES Corp.....	54,711	1,183,399
ALLETE, Inc.....	9,015	517,731
Alliant Energy Corp.....	106	5,696
American States Water Co.....	11,069	978,610
Artesian Resources Corp., Class A.....	5,487	249,988
# Atlantica Sustainable Infrastructure PLC.....	31,600	762,192
Atmos Energy Corp.....	12,134	1,476,829
# Avangrid, Inc.....	9,028	334,758
Avista Corp.....	16,902	653,093
Black Hills Corp.....	8,173	493,077
Brookfield Renewable Corp., Class A.....	18,351	572,001
California Water Service Group.....	16,250	861,575
CenterPoint Energy, Inc.....	6,565	197,541
Chesapeake Utilities Corp.....	7,116	841,396
Clearway Energy, Inc., Class A.....	3,852	95,029
Clearway Energy, Inc., Class C.....	14,450	381,625
CMS Energy Corp.....	17,300	1,056,511
Consolidated Water Co. Ltd.....	12,933	252,970
Essential Utilities, Inc.....	18,470	781,096
Evergy, Inc.....	22,911	1,373,973
Eversource Energy.....	15,733	1,137,968
Genie Energy Ltd., Class B.....	25,298	339,246
Global Water Resources, Inc.....	1,359	17,259
Hawaiian Electric Industries, Inc.....	20,043	769,451
# IDACORP, Inc.....	5,746	590,804
MGE Energy, Inc.....	14,329	1,149,759
# Middlesex Water Co.....	7,465	600,335
National Fuel Gas Co.....	10,267	545,280
New Jersey Resources Corp.....	67,031	2,996,286
NiSource, Inc.....	31,603	879,828
Northwest Natural Holding Co.....	10,249	440,400

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
NorthWestern Corp.....	14,061	\$ 794,025
NRG Energy, Inc.....	123,332	4,685,383
OGE Energy Corp.....	16,299	589,209
# ONE Gas, Inc.....	7,311	578,519
# Ormat Technologies, Inc.....	56,661	4,606,539
# Otter Tail Corp.....	18,309	1,483,212
Pinnacle West Capital Corp.....	7,400	612,868
PNM Resources, Inc.....	20,489	918,317
Portland General Electric Co.....	15,008	715,431
* Pure Cycle Corp.....	2,900	35,728
# RGC Resources, Inc.....	1,634	32,876
SJW Group.....	12,053	849,254
# Southwest Gas Holdings, Inc.....	7,654	504,705
# Spire, Inc.....	7,217	458,785
#* Sunnova Energy International, Inc.....	52,550	928,033
UGI Corp.....	26,511	715,532
Unitil Corp.....	8,110	422,044
Via Renewables, Inc.....	505	4,126
Vistra Corp.....	183,923	5,160,879
WEC Energy Group, Inc.....	6,451	579,687
York Water Co.....	7,798	322,291
TOTAL UTILITIES.....		<u>47,533,149</u>
TOTAL COMMON STOCKS.....		<u>4,587,192,680</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	10,711	<u>247,424</u>
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	4,810	<u>172,198</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	29,437	<u>798,331</u>
TOTAL PREFERRED STOCKS.....		<u>1,217,953</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,168,132,773).....		<u>4,588,410,633</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	42,021,840	<u>42,021,840</u>
SECURITIES LENDING COLLATERAL — (6.2%)		
@§ The DFA Short Term Investment Fund.....	26,353,503	<u>304,830,968</u>
TOTAL INVESTMENTS — (100.0%)		<u>\$4,935,263,441</u>
(Cost \$2,514,968,678)^^.....		

As of July 31, 2023, 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	09/15/23	\$34,288,563	\$36,454,550	\$2,165,987
Total Futures Contracts.....			<u>\$34,288,563</u>	<u>\$36,454,550</u>	<u>\$2,165,987</u>

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 259,671,043	\$ 82,414	—	\$ 259,753,457
Consumer Discretionary.....	526,910,910	31,178	—	526,942,088
Consumer Staples.....	227,211,123	47,463	—	227,258,586
Energy.....	428,268,105	—	—	428,268,105
Financials.....	999,706,100	60,081	—	999,766,181
Health Care.....	442,835,044	—	\$ 869,821	443,704,865
Industrials.....	841,695,457	496,052	7,828	842,199,337
Information Technology.....	446,616,309	—	—	446,616,309
Materials.....	337,779,146	—	70,985	337,850,131
Real Estate.....	27,286,870	13,602	—	27,300,472
Utilities.....	47,533,149	—	—	47,533,149
Preferred Stocks				
Communication Services.....	247,424	—	—	247,424
Consumer Discretionary.....	172,198	—	—	172,198
Industrials.....	798,331	—	—	798,331
Temporary Cash Investments.....	42,021,840	—	—	42,021,840
Securities Lending Collateral.....	—	304,830,968	—	304,830,968
Futures Contracts**.....	2,165,987	—	—	2,165,987
TOTAL.....	\$4,630,919,036	\$305,561,758	\$948,634[^]	\$4,937,429,428

** 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**

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (90.7%)		
COMMUNICATION SERVICES — (2.3%)		
* AMC Networks, Inc., Class A.....	51,281	\$ 647,166
#* Angi, Inc.....	125,691	486,424
#* Anterix, Inc.....	97,766	2,744,292
# Atlanta Braves Holdings, Inc., Class A.....	56,289	2,664,721
#* Atlanta Braves Holdings, Inc., Class C.....	174,780	7,117,042
ATN International, Inc.....	108,624	3,947,396
#* Bandwidth, Inc., Class A.....	34,066	516,100
* Boston Omaha Corp., Class A.....	121,321	2,368,186
* Bumble, Inc., Class A.....	323,768	5,996,183
# Cable One, Inc.....	13,565	9,820,246
#* Cardlytics, Inc.....	5,797	67,651
#* Cargurus, Inc.....	444,279	10,067,362
#* Cars.com, Inc.....	468,144	10,678,365
#* Cinemark Holdings, Inc.....	577,581	9,639,827
# Cogent Communications Holdings, Inc.....	358,675	21,965,257
* Consolidated Communications Holdings, Inc.....	549,851	1,968,467
#* Daily Journal Corp.....	2,725	788,942
* DHI Group, Inc.....	296,240	1,116,825
#* EchoStar Corp., Class A.....	195,528	3,799,109
# Entravision Communications Corp., Class A.....	463,918	2,217,528
* Eventbrite, Inc., Class A.....	376,137	4,329,337
#* EverQuote, Inc., Class A.....	69,586	492,669
* EW Scripps Co., Class A.....	321,212	3,167,150
* FG Group Holdings, Inc.....	60,033	97,253
* Gambling.com Group Ltd.....	31,778	389,280
#* Gannett Co., Inc.....	53,699	151,431
#* Gogo, Inc.....	400,020	6,028,301
Gray Television, Inc.....	296,811	2,810,800
# Gray Television, Inc., Class A.....	3,603	35,435
* IDT Corp., Class B.....	240,975	5,715,927
#* IMAX Corp.....	395,095	7,273,699
* Insignia Systems, Inc.....	7,998	59,985
* Integral Ad Science Holding Corp.....	296,073	6,173,122
Iridium Communications, Inc.....	451,712	23,737,466
John Wiley & Sons, Inc., Class A.....	210,267	7,197,439
* Lee Enterprises, Inc.....	24,792	344,609
#* Liberty Latin America Ltd., Class A.....	188,996	1,587,566
#* Liberty Latin America Ltd., Class C.....	870,142	7,239,581
* Lions Gate Entertainment Corp., Class A.....	601,455	4,619,174
#* Lions Gate Entertainment Corp., Class B.....	1,142,375	8,362,185
* Madison Square Garden Entertainment Corp.....	26,821	934,444
Madison Square Garden Sports Corp.....	28,527	6,069,119
#* Magnite, Inc.....	478,159	7,234,546
* Marchex, Inc., Class B.....	60,111	117,818
# Marcus Corp.....	173,013	2,699,003
#* MediaAlpha, Inc., Class A.....	1,240	12,574
New York Times Co., Class A.....	338,625	13,802,355
# Nexstar Media Group, Inc.....	86,033	16,064,082
* Nextdoor Holdings, Inc.....	8,752	27,219
* Ooma, Inc.....	111,500	1,672,500
#* Paltalk, Inc.....	3,698	6,545
* Pegasus Cos., Inc.....	34	1,734
* Playstudios, Inc.....	36,998	182,400

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Playtika Holding Corp.....	423,368	\$ 5,055,014
#* PubMatic, Inc., Class A.....	212,091	4,239,699
#* QuinStreet, Inc.....	233,501	2,073,489
* Quotient Technology, Inc.....	218,228	859,818
#* Reading International, Inc., Class A.....	15,322	40,757
#*» Reading International, Inc., Class B.....	2,710	57,181
Saga Communications, Inc., Class A.....	15,954	345,245
# Scholastic Corp.....	191,561	8,273,520
* Sciplay Corp., Class A.....	84,559	1,657,356
# Shenandoah Telecommunications Co.....	360,509	6,730,703
# Shutterstock, Inc.....	243,066	12,505,746
# Sinclair, Inc.....	218,343	3,037,151
# Skillz, Inc., Class A.....	8,462	101,206
#* Sphere Entertainment Co.....	108,000	4,584,600
Spok Holdings, Inc.....	98,493	1,443,907
#* Stagwell, Inc., Class A.....	275,338	1,847,518
#* TechTarget, Inc.....	226,772	7,365,555
TEGNA, Inc.....	866,096	14,637,022
# Telephone & Data Systems, Inc.....	56,328	451,751
#* Thryv Holdings, Inc.....	197,063	4,670,393
Townsquare Media, Inc., Class A.....	113,877	1,364,246
* Travelzoo.....	66,461	547,639
* TripAdvisor, Inc.....	304,318	5,675,531
* TrueCar, Inc.....	420,458	1,030,122
* U.S. Cellular Corp.....	56,683	1,003,856
* Urban One, Inc.....	56,309	319,835
* Urban One, Inc.....	53,302	305,420
* Vimeo, Inc.....	628,449	2,589,210
#* Vivid Seats, Inc., Class A.....	27,613	230,016
#* WideOpenWest, Inc.....	71,068	585,600
World Wrestling Entertainment, Inc., Class A.....	111,389	11,695,845
* Yelp, Inc.....	319,429	14,390,276
* Zedge, Inc., Class B.....	5,436	11,416
#* Ziff Davis, Inc.....	261,182	18,940,919
#* ZipRecruiter, Inc., Class A.....	102,561	1,899,430
TOTAL COMMUNICATION SERVICES.....		<u>377,820,829</u>
CONSUMER DISCRETIONARY — (12.7%)		
#* 1-800-Flowers.com, Inc., Class A.....	268,526	2,330,806
* 1stdibs.com, Inc.....	3,588	14,639
* 2U, Inc.....	35,218	168,342
# Aaron's Co., Inc.....	240,435	3,803,682
#* Abercrombie & Fitch Co., Class A.....	310,979	12,317,878
# Academy Sports & Outdoors, Inc.....	400,498	23,945,775
* Accel Entertainment, Inc.....	85,168	970,915
# Acushnet Holdings Corp.....	277,263	16,533,193
* Adient PLC.....	562,639	23,945,916
# ADT, Inc.....	162,301	1,035,480
#* Adtalem Global Education, Inc.....	337,721	14,603,056
AMCON Distributing Co.....	3,090	661,260
* American Axle & Manufacturing Holdings, Inc.....	591,290	5,587,690
American Eagle Outfitters, Inc.....	1,202,114	16,889,702
* American Outdoor Brands, Inc.....	115,738	1,099,511
#* America's Car-Mart, Inc.....	49,749	5,926,101
Amesite, Inc.....	9,618	37,414
Ark Restaurants Corp.....	15,516	277,581
# Arko Corp.....	156,582	1,305,894
* Asbury Automotive Group, Inc.....	158,010	35,647,056
Autoliv, Inc.....	49,097	4,955,360

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#*	AutoNation, Inc.....	202,316 \$32,568,830
#*	Bally's Corp.....	108,348 1,763,905
#*	Barnes & Noble Education, Inc.....	50,216 73,818
*	Bassett Furniture Industries, Inc.....	113,835 2,003,496
*	Beazer Homes USA, Inc.....	65,174 2,191,802
#	Big 5 Sporting Goods Corp.....	144,363 1,381,554
*	Biglari Holdings, Inc., Class A.....	224 225,398
*	Biglari Holdings, Inc., Class B.....	11,383 2,312,570
*	BJ's Restaurants, Inc.....	163,701 6,164,980
#	Bloomin' Brands, Inc.....	637,396 17,126,831
#	Bluegreen Vacations Holding Corp.....	31,924 1,247,909
*	Boot Barn Holdings, Inc.....	226,612 21,278,867
#*	Bright Horizons Family Solutions, Inc.....	22,462 2,179,488
#*	Brinker International, Inc.....	265,481 10,428,094
#	Brunswick Corp.....	205,247 17,714,869
#	Buckle, Inc.....	271,468 9,924,870
#	Build-A-Bear Workshop, Inc.....	125,344 3,077,195
#	Caleres, Inc.....	272,029 7,355,664
*	Camping World Holdings, Inc., Class A.....	50,184 1,607,394
*	Capri Holdings Ltd.....	11,580 427,418
*	CarParts.com, Inc.....	80,111 402,157
*	Carriage Services, Inc.....	150,218 4,862,557
*	Carrols Restaurant Group, Inc.....	210,338 1,238,891
#	Carter's, Inc.....	195,532 14,666,855
*	Cato Corp., Class A.....	80,117 680,994
*	Cavco Industries, Inc.....	65,557 19,381,927
#*	Century Casinos, Inc.....	18,272 145,262
#	Century Communities, Inc.....	248,183 19,164,691
#	Cheesecake Factory, Inc.....	270,461 9,947,556
#*	Chico's FAS, Inc.....	876,506 5,346,687
#*	Children's Place, Inc.....	33,190 1,043,494
#	Choice Hotels International, Inc.....	69,077 9,031,818
#*	Chuy's Holdings, Inc.....	132,896 5,527,145
*	Citi Trends, Inc.....	65,273 1,230,396
#	Clarus Corp.....	73,130 650,857
#	Columbia Sportswear Co.....	129,790 10,202,792
#*	Conn's, Inc.....	67,340 331,313
*	Container Store Group, Inc.....	10,931 40,007
#*	ContextLogic, Inc., Class A.....	22,024 209,228
#*	Cooper-Standard Holdings, Inc.....	92,206 1,698,435
#*	Coursera, Inc.....	268,353 4,210,459
#	Cracker Barrel Old Country Store, Inc.....	110,956 10,341,099
*	Crown Crafts, Inc.....	7,793 39,121
*	Culp, Inc.....	40,178 229,015
*	Dana, Inc.....	1,046,691 19,866,195
*	Dave & Buster's Entertainment, Inc.....	248,806 11,395,315
#*	Delta Apparel, Inc.....	10,228 84,688
*	Denny's Corp.....	388,824 4,572,570
#	Designer Brands, Inc., Class A.....	190,677 1,897,236
#*	Destination XL Group, Inc.....	306,051 1,579,223
#	Dillard's, Inc., Class A.....	39,576 13,576,151
#	Dine Brands Global, Inc.....	45,590 2,749,989
*	Dorman Products, Inc.....	229,551 19,440,674
#*	Dream Finders Homes, Inc., Class A.....	1,651 42,100
*	Duluth Holdings, Inc., Class B.....	17,163 124,603
*	El Pollo Loco Holdings, Inc.....	273,615 2,914,000
#*	Envela Corp.....	51,307 384,289
#	Escalade, Inc.....	56,038 818,155
#	Ethan Allen Interiors, Inc.....	183,841 5,785,476

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	European Wax Center, Inc., Class A.....	151,544	\$ 2,935,407
*	Everi Holdings, Inc.....	160,881	2,387,474
*	Fiesta Restaurant Group, Inc.....	122,035	939,669
#*	Figs, Inc., Class A.....	415,824	3,060,465
*	First Watch Restaurant Group, Inc.....	50,106	933,976
	Flanigan's Enterprises, Inc.....	10,440	310,068
#	Flexsteel Industries, Inc.....	43,343	848,222
#	Foot Locker, Inc.....	52,202	1,402,668
*	Fossil Group, Inc.....	97,498	271,044
#*	Fox Factory Holding Corp.....	272,732	30,518,711
#	Franchise Group, Inc.....	159,909	4,758,892
*	Frontdoor, Inc.....	386,941	13,511,980
#*	Full House Resorts, Inc.....	39,335	252,531
#	Gap, Inc.....	1,198,088	12,340,306
*	Garrett Motion, Inc.....	170,501	1,326,498
*	Genesco, Inc.....	102,499	2,891,497
	Gentex Corp.....	56,938	1,911,978
#*	Gentherm, Inc.....	250,646	14,981,111
*	G-III Apparel Group Ltd.....	335,356	6,945,223
*	Goodyear Tire & Rubber Co.....	1,498,221	24,091,394
#*	GoPro, Inc., Class A.....	338,085	1,382,768
	Graham Holdings Co., Class B.....	29,577	17,354,305
*	Grand Canyon Education, Inc.....	119,553	12,977,478
#*	Green Brick Partners, Inc.....	104,930	5,930,644
	Group 1 Automotive, Inc.....	108,553	28,064,207
#*	GrowGeneration Corp.....	204,277	813,022
#	Guess?, Inc.....	384,131	8,062,910
#	H&R Block, Inc.....	549,934	18,483,282
	Hamilton Beach Brands Holding Co., Class A.....	53,768	529,615
	Harley-Davidson, Inc.....	440,532	17,008,941
#	Haverty Furniture Cos., Inc.....	95,933	3,415,215
	Haverty Furniture Cos., Inc., Class A.....	3,785	134,557
#*	Helen of Troy Ltd.....	174,991	24,726,228
#	Hibbett, Inc.....	99,419	4,613,042
*	Hilton Grand Vacations, Inc.....	79,069	3,676,708
	Hooker Furnishings Corp.....	74,034	1,485,862
*	Hovnanian Enterprises, Inc., Class A.....	20,437	2,178,993
*	Inspired Entertainment, Inc.....	89,560	1,127,560
#	Installed Building Products, Inc.....	212,162	31,404,219
#	International Game Technology PLC.....	334,217	11,306,561
#*	iRobot Corp.....	183,579	7,343,160
*	J Jill, Inc.....	48,068	1,091,144
	Jack in the Box, Inc.....	159,867	15,892,378
*	JAKKS Pacific, Inc.....	5,943	123,852
#	Johnson Outdoors, Inc., Class A.....	65,517	3,873,365
#	KB Home.....	656,226	35,416,517
#*	Kirkland's, Inc.....	4,700	14,664
#»	Kohl's Corp.....	279,608	7,954,848
#	Kontoor Brands, Inc.....	181,689	7,696,346
*	Koss Corp.....	7,268	30,090
#	Krispy Kreme, Inc.....	360,837	5,556,890
#*	Kura Sushi USA, Inc., Class A.....	33,121	3,295,871
#	Lakeland Industries, Inc.....	57,597	891,026
#*	Lands' End, Inc.....	115,020	1,078,888
*	Landsea Homes Corp.....	9,450	93,271
	Laureate Education, Inc.....	764,199	9,797,031
*††	Lazare Kaplan International, Inc.....	9,600	0
	La-Z-Boy, Inc.....	314,252	9,858,085
#*	Lazydays Holdings, Inc.....	9,682	126,931

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# LCI Industries.....	184,514	\$25,143,723
* Legacy Housing Corp.....	32,906	780,530
Leggett & Platt, Inc.....	270,264	7,907,925
# Levi Strauss & Co., Class A.....	35,837	540,064
#* LGI Homes, Inc.....	107,515	14,917,706
#* Life Time Group Holdings, Inc.....	399,285	7,223,066
Lifetime Brands, Inc.....	77,037	423,703
#* Light & Wonder, Inc.....	284,894	20,028,048
* Lincoln Educational Services Corp.....	112,850	802,363
# Lithia Motors, Inc.....	13,545	4,206,129
* Live Ventures, Inc.....	9,431	250,865
#* Lovesac Co.....	108,013	3,162,621
* M/I Homes, Inc.....	158,879	15,887,900
Macy's, Inc.....	967,883	16,057,179
#* Malibu Boats, Inc., Class A.....	159,071	9,536,306
* Marine Products Corp.....	133,758	2,145,478
MarineMax, Inc.....	167,811	6,767,818
# Marriott Vacations Worldwide Corp.....	209,205	26,884,935
#* MasterCraft Boat Holdings, Inc.....	133,246	4,083,990
* Mattel, Inc.....	34,297	730,526
MDC Holdings, Inc.....	544,563	27,925,191
# Meritage Homes Corp.....	234,498	34,928,477
* Modine Manufacturing Co.....	299,081	11,233,482
* Mohawk Industries, Inc.....	13,846	1,472,384
Monarch Casino & Resort, Inc.....	25,809	1,789,080
# Monro, Inc.....	204,380	7,490,527
#* Motorcar Parts of America, Inc.....	18,876	169,318
# Movado Group, Inc.....	116,964	3,356,867
Murphy USA, Inc.....	141,763	43,525,494
# Nathan's Famous, Inc.....	56,186	4,500,499
#* National Vision Holdings, Inc.....	74,475	1,610,894
Newell Brands, Inc.....	226,556	2,528,365
* Noodles & Co.....	16,706	60,977
Nordstrom, Inc.....	322,095	7,443,615
* ODP Corp.....	345,577	17,237,381
#* Ollie's Bargain Outlet Holdings, Inc.....	327,230	23,848,522
#* ONE Group Hospitality, Inc.....	145,328	1,071,067
* OneSpaWorld Holdings Ltd.....	417,287	5,360,052
#* OneWater Marine, Inc., Class A.....	6,568	247,285
#* Overstock.com, Inc.....	50,054	1,825,469
# Oxford Industries, Inc.....	121,670	13,122,109
# Papa John's International, Inc.....	259,744	21,480,829
Patrick Industries, Inc.....	177,033	15,322,206
#* Penn Entertainment, Inc.....	42,199	1,109,412
# Penske Automotive Group, Inc.....	198,177	31,989,731
* Perdoceo Education Corp.....	515,695	6,884,528
#* Petco Health & Wellness Co., Inc., Class A.....	552,555	4,508,849
PetMed Express, Inc.....	93,634	1,371,738
#* Planet Fitness, Inc., Class A.....	114,275	7,718,133
* Playa Hotels & Resorts NV.....	673,432	5,495,205
* PlayAGS, Inc.....	44,994	297,860
Polaris, Inc.....	12,000	1,630,080
* Portillo's, Inc., Class A.....	7,524	173,428
#* Potbelly Corp.....	146,160	1,395,828
PVH Corp.....	101,408	9,090,213
# RCI Hospitality Holdings, Inc.....	70,051	4,886,057
Red Rock Resorts, Inc., Class A.....	66,913	3,245,280
#* Revolve Group, Inc.....	23,000	453,560
#* RH.....	5,713	2,217,615

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Rocky Brands, Inc.....	75,340	\$ 1,515,841
* Rover Group, Inc.....	156,893	859,774
#* Sally Beauty Holdings, Inc.....	506,500	6,062,805
* SeaWorld Entertainment, Inc.....	307,746	17,039,896
* Shake Shack, Inc., Class A.....	211,727	16,442,719
# Shoe Carnival, Inc.....	212,203	5,646,722
# Signet Jewelers Ltd.....	351,222	28,269,859
* Six Flags Entertainment Corp.....	381,817	9,125,426
* Skechers USA, Inc., Class A.....	328,722	18,270,369
* Skyline Champion Corp.....	269,089	18,744,740
* Sleep Number Corp.....	171,856	4,758,693
# Smith & Wesson Brands, Inc.....	358,517	4,563,921
* Soho House & Co., Inc.....	5,376	32,095
* Solo Brands, Inc., Class A.....	14,167	83,019
# Sonic Automotive, Inc., Class A.....	199,574	9,557,599
#* Sonos, Inc.....	607,060	10,405,008
#* Sportsman's Warehouse Holdings, Inc.....	296,623	1,868,725
Standard Motor Products, Inc.....	158,328	6,043,380
# Steven Madden Ltd.....	499,118	16,660,559
#* Stitch Fix, Inc., Class A.....	431,758	2,206,283
* Stoneridge, Inc.....	206,645	4,223,824
Strategic Education, Inc.....	131,462	9,872,796
* Strattec Security Corp.....	17,606	411,804
* Stride, Inc.....	327,113	12,498,988
Superior Group of Cos., Inc.....	43,413	409,385
* Superior Industries International, Inc.....	66,914	244,905
#* Sweetgreen, Inc., Class A.....	110,587	1,666,546
* Taylor Morrison Home Corp.....	846,325	40,979,056
Tempur Sealy International, Inc.....	467,639	20,870,729
Texas Roadhouse, Inc.....	20,333	2,268,146
# Thor Industries, Inc.....	151,085	17,448,807
#* Tile Shop Holdings, Inc.....	97,426	619,629
#* Tilly's, Inc., Class A.....	53,121	460,559
Toll Brothers, Inc.....	142,625	11,457,066
* TopBuild Corp.....	74,977	20,538,450
#* Topgolf Callaway Brands Corp.....	839,801	16,770,826
#* Traeger, Inc.....	3,946	17,599
>> Travel & Leisure Co.....	412,662	16,807,723
* Tri Pointe Homes, Inc.....	788,267	25,129,952
* Under Armour, Inc., Class A.....	953,960	7,688,918
* Under Armour, Inc., Class C.....	912,641	6,771,796
* Unifi, Inc.....	55,357	437,874
* Universal Electronics, Inc.....	2,330	26,026
* Universal Technical Institute, Inc.....	156,266	1,137,616
# Upbound Group, Inc.....	281,634	9,752,985
#* Urban Outfitters, Inc.....	591,070	21,497,216
Valvoline, Inc.....	885,550	33,624,333
* Vera Bradley, Inc.....	116,027	782,022
* Vista Outdoor, Inc.....	416,280	12,613,284
* Visteon Corp.....	167,302	25,779,565
* Vizio Holding Corp., Class A.....	63,954	476,457
#* VOXX International Corp.....	243,647	2,251,298
* Warby Parker, Inc., Class A.....	121,597	1,816,659
Wendy's Co.....	1,052,992	22,628,798
# Weyco Group, Inc.....	59,166	1,615,232
Wingstop, Inc.....	74,442	12,549,432
Winmark Corp.....	38,244	13,900,164
# Winnebago Industries, Inc.....	238,573	16,413,822
# Wolverine World Wide, Inc.....	385,569	4,885,159

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* WW International, Inc.....	369,420	\$ 4,303,743
Wyndham Hotels & Resorts, Inc.....	83,991	6,544,579
#* XPEL, Inc.....	44,194	3,589,879
#* YETI Holdings, Inc.....	364,034	15,507,848
#* Zumiez, Inc.....	134,963	2,545,402
TOTAL CONSUMER DISCRETIONARY.....		<u>2,057,888,023</u>
CONSUMER STAPLES — (4.2%)		
# Alico, Inc.....	52,609	1,362,573
Andersons, Inc.....	256,031	12,499,433
B&G Foods, Inc.....	161,832	2,145,892
#* Beauty Health Co.....	285,707	2,368,511
* BellRing Brands, Inc.....	331,844	11,929,792
#* Boston Beer Co., Inc., Class A.....	45,882	17,042,410
* Bridgford Foods Corp.....	27,854	329,234
# Calavo Growers, Inc.....	97,782	3,689,315
# Cal-Maine Foods, Inc.....	312,178	14,419,502
#* Central Garden & Pet Co.....	86,191	3,489,012
* Central Garden & Pet Co., Class A.....	314,198	12,008,647
#* Chefs' Warehouse, Inc.....	279,139	10,143,911
Coca-Cola Consolidated, Inc.....	54,568	34,563,917
* Duckhorn Portfolio, Inc.....	372,303	4,683,572
# Edgewell Personal Care Co.....	283,682	11,179,908
* elf Beauty, Inc.....	277,556	32,396,336
# Energizer Holdings, Inc.....	269,571	9,623,685
Flowers Foods, Inc.....	718,251	17,747,982
Fresh Del Monte Produce, Inc.....	366,969	9,754,036
* Fresh Market, Inc.....	285,242	0
#* Freshpet, Inc.....	272,470	20,037,444
* Grocery Outlet Holding Corp.....	274,751	9,190,421
* Hain Celestial Group, Inc.....	149,712	1,896,851
#* Herbalife Ltd.....	232,798	3,780,639
* Hostess Brands, Inc.....	767,110	18,441,324
Ingles Markets, Inc., Class A.....	113,027	9,584,690
Ingredion, Inc.....	147,072	16,363,231
Inter Parfums, Inc.....	234,744	35,108,313
# J & J Snack Foods Corp.....	109,079	17,487,545
John B Sanfilippo & Son, Inc.....	69,422	7,560,750
Lancaster Colony Corp.....	161,749	31,157,710
Lifevantage Corp.....	72,727	367,999
* Lifeway Foods, Inc.....	3,939	25,682
Limoneira Co.....	54,890	851,893
#* MamaMancini's Holdings, Inc.....	16,110	59,768
# Medifast, Inc.....	86,675	8,831,316
# MGP Ingredients, Inc.....	136,280	15,537,283
#* Mission Produce, Inc.....	33,966	394,685
#* National Beverage Corp.....	224,184	11,848,124
* Natural Alternatives International, Inc.....	32,221	231,991
Natural Grocers by Vitamin Cottage, Inc., Class C.....	115,293	1,435,398
#* Nature's Sunshine Products, Inc.....	66,656	929,851
Nu Skin Enterprises, Inc., Class A.....	302,421	8,888,153
Oil-Dri Corp. of America.....	30,090	1,888,749
* Pilgrim's Pride Corp.....	355,406	8,803,407
* Post Holdings, Inc.....	182,179	15,539,869
PriceSmart, Inc.....	168,723	13,114,839
# Reynolds Consumer Products, Inc.....	153,687	4,254,056
* Rocky Mountain Chocolate Factory, Inc.....	13,940	82,525
Seaboard Corp.....	2,435	8,778,175
#* Seneca Foods Corp., Class A.....	64,855	2,501,133

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
*» Seneca Foods Corp., Class B.....	2,794	\$ 106,004
* Simply Good Foods Co.....	535,779	20,740,005
*» Sovos Brands, Inc.....	187,782	3,342,520
SpartanNash Co.....	257,217	5,771,949
# Spectrum Brands Holdings, Inc.....	221,783	17,390,005
#* Sprouts Farmers Market, Inc.....	651,201	25,559,639
# Tootsie Roll Industries, Inc.....	218,795	7,627,194
* TreeHouse Foods, Inc.....	309,089	15,952,083
Turning Point Brands, Inc.....	124,460	2,968,371
* United Natural Foods, Inc.....	418,397	8,702,658
United-Guardian, Inc.....	9,800	80,360
Universal Corp.....	182,996	9,254,108
#* USANA Health Sciences, Inc.....	139,337	9,044,365
# Utz Brands, Inc.....	326,596	5,470,483
Vector Group Ltd.....	793,735	10,413,803
# Village Super Market, Inc., Class A.....	70,450	1,640,076
#* Vita Coco Co., Inc.....	79,599	2,103,005
#* Vital Farms, Inc.....	167,063	1,954,637
# WD-40 Co.....	97,752	22,434,084
# Weis Markets, Inc.....	194,120	12,877,921
* Whole Earth Brands, Inc.....	29,013	117,503
TOTAL CONSUMER STAPLES.....		<u>669,902,255</u>
ENERGY — (4.8%)		
#* Adams Resources & Energy, Inc.....	26,720	925,314
#* Amplify Energy Corp.....	232,011	1,702,961
# Antero Midstream Corp.....	1,663,081	19,857,187
Archrock, Inc.....	737,798	8,602,725
Ardmore Shipping Corp.....	234,029	3,295,128
Barnwell Industries, Inc.....	49,095	125,192
* Baytex Energy Corp.....	78,205	315,948
Berry Corp.....	281,102	2,192,596
* Bristow Group, Inc.....	136,553	4,201,736
# Cactus, Inc., Class A.....	306,533	15,565,746
# California Resources Corp.....	323,356	17,251,043
#* Callon Petroleum Co.....	264,051	9,917,756
#* Centrus Energy Corp., Class A.....	59,300	2,229,680
ChampionX Corp.....	692,967	24,669,625
Chord Energy Corp.....	98,433	15,438,232
# Civitas Resources, Inc.....	120,588	9,027,218
#* Clean Energy Fuels Corp.....	1,593,523	7,856,068
#* CNX Resources Corp.....	1,348,839	27,516,316
# Comstock Resources, Inc.....	643,807	8,208,539
# CONSOL Energy, Inc.....	181,381	13,516,512
# Core Laboratories, Inc.....	152,589	3,965,788
# CVR Energy, Inc.....	318,843	11,714,292
# Delek U.S. Holdings, Inc.....	306,126	8,446,016
* Denbury, Inc.....	169,790	14,926,239
DHT Holdings, Inc.....	1,238,840	12,202,574
* DMC Global, Inc.....	95,744	1,805,732
Dorian LPG Ltd.....	284,954	8,474,532
* Dril-Quip, Inc.....	167,380	4,333,468
* DT Midstream, Inc.....	169,660	9,080,203
* Earthstone Energy, Inc., Class A.....	54,304	867,778
EnLink Midstream LLC.....	1,152,686	13,371,158
Epsilon Energy Ltd.....	87,716	529,805
Equitrans Midstream Corp.....	1,253,243	12,996,130
# Evolution Petroleum Corp.....	180,749	1,688,196
* Expro Group Holdings NV.....	83,650	1,856,193

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Forum Energy Technologies, Inc.....	47,495	\$ 1,292,339
* Geospace Technologies Corp.....	40,656	325,655
#* Green Plains, Inc.....	345,048	12,252,654
* Gulf Island Fabrication, Inc.....	44,324	150,258
* Gulfport Energy Corp.....	21,151	2,166,920
#* Hallador Energy Co.....	177,618	1,637,638
#* Helix Energy Solutions Group, Inc.....	775,444	7,444,262
Helmerich & Payne, Inc.....	339,022	15,178,015
* Independence Contract Drilling, Inc.....	23,311	73,663
# International Seaways, Inc.....	273,977	11,750,874
* Kosmos Energy Ltd.....	2,145,372	15,232,141
Liberty Energy, Inc.....	745,781	12,283,013
#* Lightbridge Corp.....	13,724	91,127
# Magnolia Oil & Gas Corp., Class A.....	566,751	12,553,535
#* Mammoth Energy Services, Inc.....	73,818	360,970
# Matador Resources Co.....	410,461	22,833,945
Mexco Energy Corp.....	11,942	155,964
Murphy Oil Corp.....	518,904	22,452,976
#* Nabors Industries Ltd.....	29,299	3,588,835
# NACCO Industries, Inc., Class A.....	45,173	1,670,949
* Natural Gas Services Group, Inc.....	76,756	789,819
* NCS Multistage Holdings, Inc.....	1,729	33,888
* Newpark Resources, Inc.....	450,471	2,486,600
* NexTier Oilfield Solutions, Inc.....	1,179,177	14,055,790
#* Nine Energy Service, Inc.....	81,831	411,610
#* Noble Corp. PLC.....	27,442	1,434,393
# Nordic American Tankers Ltd.....	1,241,409	5,449,786
# Northern Oil & Gas, Inc.....	159,742	6,289,043
NOV, Inc.....	483,130	9,701,250
* Oceaneering International, Inc.....	357,826	8,033,194
* Oil States International, Inc.....	454,749	3,656,182
* Overseas Shipholding Group, Inc., Class A.....	509,097	2,082,207
* Par Pacific Holdings, Inc.....	350,727	11,040,886
Patterson-UTI Energy, Inc.....	668,132	10,583,211
PBF Energy, Inc., Class A.....	569,621	27,022,820
PDC Energy, Inc.....	293,305	22,258,916
# Peabody Energy Corp.....	594,771	13,346,661
# Permian Resources Corp.....	965,026	11,281,154
# PHX Minerals, Inc.....	172,355	556,707
* PrimeEnergy Resources Corp.....	3,616	347,715
* ProPetro Holding Corp.....	450,710	4,705,412
Range Resources Corp.....	199,491	6,270,002
* Ranger Energy Services, Inc.....	14,593	153,226
* REX American Resources Corp.....	136,137	5,039,792
Riley Exploration Permian, Inc.....	24,025	899,736
* Ring Energy, Inc.....	30,526	73,873
# RPC, Inc.....	498,508	4,147,587
# SandRidge Energy, Inc.....	226,093	3,861,668
Scorpio Tankers, Inc.....	323,379	15,211,748
* SEACOR Marine Holdings, Inc.....	105,264	1,209,483
# Select Water Solutions, Inc., Class A.....	521,236	4,383,595
# SFL Corp. Ltd.....	408,197	4,024,822
Sitio Royalties Corp., Class A.....	141,067	3,856,772
# SM Energy Co.....	732,318	26,575,820
Solaris Oilfield Infrastructure, Inc., Class A.....	127,333	1,391,750
#* Talos Energy, Inc.....	296,211	4,739,376
* TechnipFMC PLC.....	1,654,034	30,334,984
* Teekay Corp.....	476,144	3,171,119
Teekay Tankers Ltd., Class A.....	162,143	7,071,056

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* TETRA Technologies, Inc.....	546,905	\$ 2,455,603
* Tidewater, Inc.....	254,045	16,032,780
#* Transocean Ltd.....	565,379	4,975,335
#* U.S. Silica Holdings, Inc.....	424,204	5,518,894
* Valaris Ltd.....	86,064	6,609,715
#* Vital Energy, Inc.....	109,857	5,798,252
#* W&T Offshore, Inc.....	666,528	2,919,393
* Weatherford International PLC.....	89,490	7,436,619
World Kinect Corp.....	368,306	8,301,617
TOTAL ENERGY.....		<u>780,201,220</u>
FINANCIALS — (16.8%)		
1st Source Corp.....	179,219	8,405,371
#* Acacia Research Corp.....	194,608	776,486
# ACNB Corp.....	18,090	627,723
Affiliated Managers Group, Inc.....	197,864	27,431,865
#* Affirm Holdings, Inc.....	156,401	3,032,615
# Alerus Financial Corp.....	21,753	430,274
# Amalgamated Financial Corp.....	69,871	1,394,625
A-Mark Precious Metals, Inc.....	169,022	6,894,407
* Ambac Financial Group, Inc.....	195,574	2,765,416
# Amerant Bancorp, Inc.....	38,677	766,578
#* American Equity Investment Life Holding Co.....	667,310	35,814,528
# American National Bankshares, Inc.....	62,133	2,564,850
Ameris Bancorp.....	489,317	21,358,687
AMERISAFE, Inc.....	149,828	7,809,035
AmeriServ Financial, Inc.....	196,617	648,836
# Ames National Corp.....	35,879	691,030
# Argo Group International Holdings Ltd.....	173,959	5,166,582
Arrow Financial Corp.....	105,636	2,125,396
# Artisan Partners Asset Management, Inc., Class A.....	397,995	16,512,813
* AssetMark Financial Holdings, Inc.....	85,348	2,551,905
Associated Banc-Corp.....	994,723	18,850,001
Associated Capital Group, Inc., Class A.....	15,293	566,606
Assurant, Inc.....	44,996	6,052,412
Assured Guaranty Ltd.....	333,176	19,917,261
* Atlantic American Corp.....	15,147	27,719
# Atlantic Union Bankshares Corp.....	506,616	16,201,580
#* Atlanticus Holdings Corp.....	84,227	3,428,039
Auburn National Bancorp, Inc.....	2,786	61,849
#* Avantax, Inc.....	302,058	7,817,261
#*» AvidXchange Holdings, Inc.....	611,471	7,588,355
Axis Capital Holdings Ltd.....	269,188	14,837,643
* Axos Financial, Inc.....	416,941	19,596,227
B Riley Financial, Inc.....	64,030	3,555,586
Banc of California, Inc.....	390,431	5,548,025
# BancFirst Corp.....	203,421	20,321,758
* Bancorp, Inc.....	495,833	18,792,071
# Bank First Corp.....	549	48,510
# Bank of Hawaii Corp.....	198,355	11,332,021
Bank of Marin Bancorp.....	12,067	253,166
Bank of NT Butterfield & Son Ltd.....	207,391	6,663,473
# Bank of South Carolina Corp.....	808	11,474
Bank OZK.....	653,236	28,566,010
BankFinancial Corp.....	102,404	918,564
BankUnited, Inc.....	7,748	231,200
Bankwell Financial Group, Inc.....	32,079	877,361
Banner Corp.....	244,624	11,646,549
Bar Harbor Bankshares.....	98,945	2,702,188

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	55,057	\$ 1,109,949
	83,256	1,069,840
	246,331	5,618,810
	1,271,807	6,053,801
#*	57,443	586,493
	14,525	122,446
	140,664	12,530,349
#	117,954	4,903,348
#	33,374	417,509
#*	42,253	452,530
*	380,042	19,811,589
	269,980	5,745,174
	456,341	4,873,722
#*	245,274	6,109,775
	40,188	821,845
	154,332	3,387,587
#	22,409	1,260,058
#	1,008,583	25,265,004
*	1,023	18,915
#*>	6,634	110,290
#	19,107	1,175,845
#	110,827	3,832,398
*	200,754	4,091,367
#*	277,392	2,138,692
	26,328	530,509
	108,327	3,513,045
#	528,021	3,500,779
	85,810	1,276,853
*	68,979	1,013,302
#	106,713	4,049,758
	512,257	19,486,256
*>	16	48,000
	128,487	2,343,603
#	59,469	1,016,920
	18,878	805,335
#	80,367	1,703,780
	1,592	16,350
#	1,503	17,675
#*	86,912	223,364
#	115,121	11,386,618
#	83,325	1,519,848
	72,355	1,408,028
	648,267	16,673,427
#*	65,771	2,970,876
#	45,187	993,662
#	338,875	21,793,051
	19,189	205,706
	601,953	13,453,650
#*	151,334	2,645,318
	6,956	369,920
#	311,979	16,793,830
	127,209	4,882,281
#	5,845	79,901
	182,531	3,736,410
#*	151,454	1,940,126
	195,863	1,882,243
	159,316	1,323,916
#*	2,763	1,537,886
#*	133,452	1,557,385

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	4,738	\$ 514,452
#*	202,627	8,506,281
#	873,216	16,477,586
	28,463	5,166,319
#	190,871	4,275,510
	197,867	2,882,922
	5,267	68,682
#*	263,814	12,478,402
	1,699	22,393
	48,022	1,330,209
#	86,788	1,225,447
*	107,496	812,670
	222,302	8,587,526
#	18,110	492,592
#*	182,673	9,773,005
*	272,752	15,025,908
*	93,457	23,913,777
	48,555	1,545,991
	250,039	10,251,599
#	56,088	1,523,350
	33,187	1,657,525
	50,145	833,410
	441,469	21,896,862
*	39,368	3,459,266
	12,217	363,089
	267,875	36,179,197
	428,539	16,854,439
#*	416,646	3,774,813
#	14,946	318,649
	212,259	2,918,561
	222,321	7,874,610
	2,089	275,769
#	74,977	12,052,553
	632,095	21,383,774
#	1,159	58,808
	93,094	1,785,543
	154,708	9,805,393
#	243,436	8,052,863
	1,558,048	23,137,013
#	78,142	2,062,167
	130,388	4,082,448
#	83,817	1,047,713
#	321,490	6,963,473
	57,891	1,967,715
	739,318	10,675,752
	166,354	5,594,485
	1,740	34,365
	671,884	15,513,802
#	608,315	19,824,986
	57,967	2,214,919
	85,576	1,035,470
#	283,825	5,872,339
	25,383	572,133
	230,590	6,624,851
	348,015	11,178,242
#	33,605	1,028,649
	40,427	549,807
	12,867	179,366
#	2,966	26,783

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	43,767	\$ 751,042
*	8,732	181,102
	307,746	29,322,039
	9,791	241,642
#	148,019	2,335,740
#*	493,488	16,847,680
#	1,691,291	21,631,612
	46,576	1,443,856
	1,213,590	17,354,337
#*	11,740	150,976
	37,487	294,273
*	2,883,551	16,897,609
	208,590	6,145,061
#	741,922	24,260,849
#*	54,449	3,641,005
	100,403	5,555,298
*	329,753	6,446,671
	14,678	505,804
	32,689	480,528
#*	163,277	1,678,488
#	52,022	1,653,779
#	130,060	11,501,206
	520,651	22,913,851
	218,591	4,153,229
	109,251	12,397,803
	200,964	2,108,112
#	7,929	139,154
	54,099	1,073,324
#	76,495	4,804,651
	125,814	4,320,453
	231,333	2,220,797
	180,002	3,376,838
*	22,562	85,961
	81,162	366,041
#	463,580	14,338,529
#	10,011	2,226,947
	33,229	672,887
	32,280	1,149,814
#	1,169,573	28,432,320
	2,264	20,829
	56,668	1,377,599
	515,813	5,601,729
	319,864	9,637,502
	118,016	1,462,218
	139,806	13,959,629
*	137,699	3,443,852
	315,637	19,017,129
	135,250	2,794,265
#	86,579	3,884,800
	501,461	24,892,524
*	229,735	5,566,479
	10,081	149,703
	15,612	2,444,059
	274,486	9,063,528
	96,198	1,778,701
	438,607	12,873,115
#	290,146	2,492,354
	459,852	23,438,656
#*	8,300	69,471

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	57,393	\$21,386,354
	537	5,875
	422,063	6,377,372
#	182,779	10,133,268
#	15,104	320,205
	126,476	4,439,308
#	39,923	699,850
#*	22,159	515,197
*	266,347	2,234,651
#*	46,548	1,135,771
	156,725	4,394,569
#	185,367	7,019,848
	83,693	862,038
	239,843	2,362,454
	4,764	53,690
#*	817,226	1,593,591
	10,216	243,856
*	645,415	3,601,416
#*	185,761	1,623,551
	123,386	4,333,316
	67,852	2,144,802
	229,550	7,386,919
	21,737	258,670
#	51,368	1,101,330
*	17,242	780,890
	1,365,759	22,862,806
	27,516	646,626
#	769	22,501
	99,857	2,339,650
	46,920	1,150,948
#	357,988	17,480,554
*	320,473	18,577,820
	16,046	410,617
	239,469	8,228,155
#	22,168	659,941
#	18,760	7,910,529
	1,132,179	21,556,688
#	303,515	11,290,758
	244,773	24,154,200
*	65,316	732,192
#	1,940,584	26,915,900
*	2,804	39,060
#*	46,399	227,355
#	66,226	5,539,805
*	504,840	13,484,276
#	58,834	2,802,852
#	18,354	297,151
#	349,462	4,256,447
	52,633	2,515,857
#	896,221	11,077,292
#	11,292	359,650
	4,754	130,212
	360,446	6,715,109
#*	40,423	1,364,680
#	335,960	11,251,300
#	17,016	416,552
#	1,124,599	19,151,921
	167,059	4,605,817
	205,425	3,284,746

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
OneMain Holdings, Inc.....	348,924	\$15,869,064
OP Bancorp.....	30,372	297,342
#* Open Lending Corp., Class A.....	413,370	4,666,947
* Oportun Financial Corp.....	57,597	354,222
Oppenheimer Holdings, Inc., Class A.....	68,996	2,629,438
# Origin Bancorp, Inc.....	74,834	2,439,588
#*†† Orleans Homebuilders, Inc.....	25,819	0
Orrstown Financial Services, Inc.....	45,829	1,072,399
* Oscar Health, Inc., Class A.....	530,974	3,992,924
Pacific Premier Bancorp, Inc.....	362,548	9,259,476
#* Palomar Holdings, Inc.....	44,428	2,690,560
# Park National Corp.....	85,384	9,522,024
# Parke Bancorp, Inc.....	38,062	755,150
Pathward Financial, Inc.....	220,876	11,476,717
* Paymentus Holdings, Inc., Class A.....	19,724	222,684
#* Paysafe Ltd.....	67,014	806,178
* Payscale, Inc.....	12,736	24,453
# PCB Bancorp.....	28,939	472,284
Peapack-Gladstone Financial Corp.....	136,513	3,990,275
# Penns Woods Bancorp, Inc.....	42,420	1,144,067
# PennyMac Financial Services, Inc.....	234,487	17,640,457
# Peoples Bancorp of North Carolina, Inc.....	15,204	335,704
Peoples Bancorp, Inc.....	227,734	6,415,267
# Peoples Financial Services Corp.....	11,486	530,538
Perella Weinberg Partners.....	24,855	245,567
# Pinnacle Financial Partners, Inc.....	124,572	9,455,015
Piper Sandler Cos.....	96,692	14,151,841
# PJT Partners, Inc., Class A.....	144,057	11,425,161
# Plumas Bancorp.....	3,619	130,935
#* Ponce Financial Group, Inc.....	61,332	566,094
Popular, Inc.....	246,651	17,894,530
* PRA Group, Inc.....	203,798	4,862,620
Preferred Bank.....	104,690	6,917,915
Premier Financial Corp.....	263,435	5,706,002
# Primerica, Inc.....	86,503	18,399,188
# Primis Financial Corp.....	61,650	586,292
# Princeton Bancorp, Inc.....	1,068	31,944
# ProAssurance Corp.....	124,209	2,086,711
* PROG Holdings, Inc.....	390,819	15,859,435
Prosperity Bancshares, Inc.....	36,345	2,301,365
Provident Financial Holdings, Inc.....	48,248	688,499
# Provident Financial Services, Inc.....	532,272	9,868,323
QCR Holdings, Inc.....	118,522	6,071,882
Radian Group, Inc.....	225,556	6,074,223
# RBB Bancorp.....	46,590	683,475
Red River Bancshares, Inc.....	9,085	445,256
# Regional Management Corp.....	100,889	3,277,884
* Remitly Global, Inc.....	321,426	6,197,093
Renasant Corp.....	421,924	13,054,329
#* Repay Holdings Corp.....	204,495	1,707,533
Republic Bancorp, Inc., Class A.....	113,494	5,201,430
Richmond Mutual BanCorp, Inc.....	5,690	67,085
Riverview Bancorp, Inc.....	133,321	751,930
RLI Corp.....	245,534	32,756,691
S&T Bancorp, Inc.....	259,821	8,205,147
#* Safeguard Scientifics, Inc.....	23,723	36,533
Safety Insurance Group, Inc.....	115,120	8,288,640
# Salisbury Bancorp, Inc.....	7,476	206,562
Sandy Spring Bancorp, Inc.....	197,016	4,820,982

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	4,414	\$ 60,693
#	399,013	9,859,611
*	44,090	376,529
#	396,604	40,925,567
#*	19,032	35,970
#	379,168	22,628,746
#*	79,936	5,514,785
	86,256	1,026,446
	82,688	1,741,409
	51,407	1,071,322
#	527,952	10,659,351
#*	240,589	2,247,101
	1,148,234	18,578,426
	59,642	1,498,207
	100	3,700
	27,870	748,310
#*	42,819	1,292,277
#	54,755	2,632,073
#	218,623	7,260,470
#	309,166	24,012,923
#	251,274	6,246,672
	142,774	4,007,666
#*	48,932	290,656
#	211,897	9,986,706
	261,658	16,625,749
#	196,366	9,388,258
*	150,604	13,857,074
	40,703	918,260
#	817	14,706
	343,872	11,657,261
	52,078	616,343
*	337,641	21,558,378
#	350,158	5,080,793
*	2,651	54,823
	70,463	2,204,787
	283,179	4,182,554
#	108,220	6,510,515
	514,888	13,016,369
	212,328	7,936,821
#	13,035	190,311
#*	148,646	10,540,488
	134,186	4,077,913
	442,101	11,609,572
#	342,150	24,292,650
	2,252	51,728
	900	16,470
#	874,747	29,251,540
#	689,130	20,033,009
	154,587	3,716,271
	63,027	468,921
	66,045	1,751,513
	223,941	3,477,804
	183,375	3,575,813
	53,466	2,598,982
#	2,289,359	23,488,823
#	21,281	1,140,023
	5,470	117,660
	260,921	8,652,140
	804	29,129

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	473,599	\$ 8,789,997
#	56,644	11,653,370
	17,236	1,279,945
#	242,981	22,106,411
	464,055	14,404,267
	103,712	3,325,007
#	256,997	3,585,108
#	375,078	10,505,935
#	123,394	2,475,284
	182,566	8,980,422
	195,482	1,307,775
	144,031	1,754,298
	20,810	243,477
	20,129	31,139,966
	290,642	24,518,559
#	888,209	6,181,935
#*	59,463	9,388,613
	436,243	19,085,631
	4,423	54,934
TOTAL FINANCIALS.....		<u>2,714,355,180</u>
HEALTH CARE — (10.2%)		
#*	43,930	2,766,711
#*	40,642	78,033
#*	81,004	614,820
#*	151,656	2,775,305
#*	8,976	142,180
*	3,982	13,618
#*	363,815	28,752,299
#*	305,577	4,589,767
#*	467,909	1,993,292
#††	2,084,145	562,719
#*	56,124	399,603
#*	23,655	325,020
#*	459,643	3,879,387
*	98,050	8,978,438
*	604,206	2,507,455
#††	57,164	141,767
#*	9,504	165,845
»	15,393	462
#*	153,412	2,634,084
#*	22,743	435,528
#*	272,882	7,236,831
#	3,015	27,346
#*	42,483	1,843,762
»††	36,732	59,506
#*	351,351	2,851,213
*	133,382	915,001
*	880,303	25,775,272
#*	29,757	160,093
#*	20,848	261,434
*»	107,914	9,802,908
*	3,446	8,856
*	325,193	34,844,430
#*	147,544	472,141
#*	340,314	20,653,657
*	120,934	2,383,609
*	30,190	262,351
*	95,079	4,996,401

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Anika Therapeutics, Inc.....	103,221	\$ 2,408,146
#* Annovis Bio, Inc.....	1,017	14,024
#* Apollo Medical Holdings, Inc.....	89,561	3,280,619
#* Apyx Medical Corp.....	55,743	311,603
#* Arcturus Therapeutics Holdings, Inc.....	163,135	5,703,200
#* Arcus Biosciences, Inc.....	179,085	3,563,791
* Arrowhead Pharmaceuticals, Inc.....	310,336	10,712,799
#* ARS Pharmaceuticals, Inc.....	67,193	493,869
#* Artivion, Inc.....	282,084	4,913,903
* Arvinas, Inc.....	22,795	563,492
#* Athira Pharma, Inc.....	124,699	364,121
* AtriCure, Inc.....	196,967	10,902,123
# Atrion Corp.....	13,521	7,580,008
* aTyr Pharma, Inc.....	33,238	65,146
* Aura Biosciences, Inc.....	14,729	175,275
* Avanos Medical, Inc.....	322,045	7,880,441
#* Avid Bioservices, Inc.....	304,364	3,853,248
#* Avidity Biosciences, Inc.....	84,938	807,760
#* Avita Medical, Inc.....	38,227	774,097
#* Axogen, Inc.....	123,096	1,063,549
* Axonics, Inc.....	253,887	15,327,158
#* Azenta, Inc.....	173,848	8,167,379
#* Beam Therapeutics, Inc.....	94,751	2,924,963
* BioLife Solutions, Inc.....	180,290	3,584,165
#* Biomea Fusion, Inc.....	20,751	461,710
#* Black Diamond Therapeutics, Inc.....	8,435	31,463
* Blueprint Medicines Corp.....	7,972	526,152
#* Brookdale Senior Living, Inc.....	138,037	485,890
#* Cabaletta Bio, Inc.....	4,424	60,255
#* CareCloud, Inc.....	29,013	97,194
* Carisma Therapeutics, Inc.....	8,313	46,137
* Castle Biosciences, Inc.....	6,513	109,744
* Catalyst Pharmaceuticals, Inc.....	598,977	8,283,852
#* Celldex Therapeutics, Inc.....	40,139	1,419,315
#* Certara, Inc.....	549,392	10,696,662
#* Champions Oncology, Inc.....	41,789	271,628
* Chemed Corp.....	8,762	4,565,791
* Chinook Therapeutics, Inc.....	363,217	14,230,842
*†† Clementia Pharmaceuticals, Inc.....	2,928	0
#* Cogent Biosciences, Inc.....	297,107	3,859,420
#* Collegium Pharmaceutical, Inc.....	245,703	5,592,200
* Community Health Systems, Inc.....	537,535	2,359,779
#* Compass Therapeutics, Inc.....	15,893	45,613
#* Computer Programs & Systems, Inc.....	102,963	2,699,690
# CONMED Corp.....	202,464	24,508,267
* Corbus Pharmaceuticals Holdings, Inc.....	23,120	166,464
#* Corcept Therapeutics, Inc.....	609,647	15,533,806
#* CorVel Corp.....	157,571	32,232,724
#* Corvus Pharmaceuticals, Inc.....	34,647	77,956
* Crinetics Pharmaceuticals, Inc.....	241,867	4,595,473
#* CRISPR Therapeutics AG.....	245,219	14,058,405
#* Cross Country Healthcare, Inc.....	291,325	7,516,185
#* CryoPort, Inc.....	44,115	708,928
#* Cue Biopharma, Inc.....	117,054	447,146
* Cullinan Oncology, Inc.....	41,854	443,234
#* Cymabay Therapeutics, Inc.....	373,645	4,876,067
#* Cytek Biosciences, Inc.....	73,872	661,893
* Deciphera Pharmaceuticals, Inc.....	355,406	4,805,089
#* Definitive Healthcare Corp., Class A.....	91,184	1,078,707

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Denali Therapeutics, Inc.....	68,699	\$ 1,953,113
#* DermTech, Inc.....	5,876	19,038
#* Doximity, Inc., Class A.....	129,148	4,614,458
#* Dynavax Technologies Corp.....	738,031	10,325,054
* Dyne Therapeutics, Inc.....	263,605	3,210,709
* Eagle Pharmaceuticals, Inc.....	2,999	62,259
#* Edgewise Therapeutics, Inc.....	16,419	119,695
#* Editas Medicine, Inc.....	171,070	1,501,995
* Elanco Animal Health, Inc.....	125,293	1,512,287
* ElectroCore, Inc.....	2,539	11,426
#* Electromed, Inc.....	61,656	628,891
* Embecta Corp.....	61,281	1,307,737
* Emergent BioSolutions, Inc.....	32,538	223,861
#* Enanta Pharmaceuticals, Inc.....	86,699	1,644,680
* Encompass Health Corp.....	273,646	18,068,845
#* Enhabit, Inc.....	72,886	1,000,725
#* Enliven Therapeutics, Inc.....	826	15,644
* Enovis Corp.....	297,429	19,005,713
# Ensign Group, Inc.....	424,098	41,082,373
* Envista Holdings Corp.....	547,488	18,839,062
#* Enzo Biochem, Inc.....	32,613	48,267
* Evolent Health, Inc., Class A.....	718,674	21,840,503
#* Evolus, Inc.....	67,946	680,819
* Exagen, Inc.....	17,794	43,773
* Exelixis, Inc.....	1,149,076	22,648,288
#* EyePoint Pharmaceuticals, Inc.....	16,779	209,737
#* FONAR Corp.....	38,250	645,660
#* Fulgent Genetics, Inc.....	69,899	2,714,178
#* Generation Bio Co.....	64,197	326,121
* Glaukos Corp.....	248,615	19,178,161
* Globus Medical, Inc., Class A.....	195,665	11,792,730
* GoodRx Holdings, Inc., Class A.....	317,811	2,936,574
* Haemonetics Corp.....	159,794	14,739,399
* Halozyme Therapeutics, Inc.....	364,859	15,674,343
#* Harmony Biosciences Holdings, Inc.....	177,218	6,268,201
#* Harrow Health, Inc.....	174,407	3,850,907
* Harvard Bioscience, Inc.....	258,177	1,200,523
* Health Catalyst, Inc.....	234,873	3,295,268
* HealthEquity, Inc.....	301,188	20,462,713
* HealthStream, Inc.....	238,815	5,368,561
* Hims & Hers Health, Inc.....	590,412	5,295,996
* Humacyte, Inc.....	27,006	88,580
#* ICU Medical, Inc.....	9,498	1,692,354
* Ideaya Biosciences, Inc.....	258,978	5,790,748
* Ikena Oncology, Inc.....	3,941	20,296
>†† IMARA, Inc.....	8,795	2,111
* Immix Biopharma, Inc.....	11,911	24,537
#* Immuneering Corp., Class A.....	5,769	58,613
* Immunic, Inc.....	17,676	42,599
* ImmunoGen, Inc.....	259,237	4,619,603
#* Immunovant, Inc.....	177,155	4,044,449
#* Inari Medical, Inc.....	237,336	13,544,766
#* InfuSystem Holdings, Inc.....	108,448	1,119,183
#* Innoviva, Inc.....	400,908	5,432,303
#* Inotiv, Inc.....	4,540	33,051
#* Inozyme Pharma, Inc.....	31,546	160,885
* Integer Holdings Corp.....	222,096	20,539,438
* Integra LifeSciences Holdings Corp.....	162,109	7,371,096
#* Intellia Therapeutics, Inc.....	396,284	16,774,702

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Iovance Biotherapeutics, Inc.....	672,386	\$ 4,881,522
iRadimed Corp.....	57,775	2,538,056
* IRIDEX Corp.....	17,734	36,177
#* Ironwood Pharmaceuticals, Inc.....	856,033	9,493,406
* iTeos Therapeutics, Inc.....	52,097	732,484
* Janux Therapeutics, Inc.....	1,397	19,558
#* Joint Corp.....	78,687	1,062,274
Kala Pharmaceuticals, Inc.....	9,915	149,022
#* KalVista Pharmaceuticals, Inc.....	94,037	949,774
* Keros Therapeutics, Inc.....	35,688	1,494,613
#* Kewaunee Scientific Corp.....	18,446	278,535
#* Kiniksa Pharmaceuticals Ltd., Class A.....	172,820	3,255,929
#* Kodiak Sciences, Inc.....	124,378	371,890
#* Krystal Biotech, Inc.....	136,923	17,676,759
* Kura Oncology, Inc.....	290,508	3,032,904
* Kymera Therapeutics, Inc.....	126,271	2,762,809
#* Lantheus Holdings, Inc.....	494,601	42,778,040
* Larimar Therapeutics, Inc.....	23,653	101,235
LeMaitre Vascular, Inc.....	171,855	10,866,392
* LENSAR, Inc.....	102,775	337,102
#* Lexicon Pharmaceuticals, Inc.....	118,571	238,328
#* Ligand Pharmaceuticals, Inc.....	85,721	5,737,307
Lipocine, Inc.....	602	2,992
#* Lisata Therapeutics, Inc.....	2,262	7,171
* LivaNova PLC.....	287,350	16,795,607
#* MacroGenics, Inc.....	328,500	1,566,945
* Maravai LifeSciences Holdings, Inc., Class A.....	321,910	3,640,802
* Marker Therapeutics, Inc.....	15,900	80,295
* MaxCyte, Inc.....	28,881	129,098
* Medpace Holdings, Inc.....	163,927	41,501,399
# MEI Pharma, Inc.....	5,576	39,422
#* MeiraGTx Holdings PLC.....	58,682	369,697
* Merit Medical Systems, Inc.....	403,213	30,107,915
#* Merrimack Pharmaceuticals, Inc.....	115,240	1,384,032
Mesa Laboratories, Inc.....	4,385	564,174
#* Milestone Pharmaceuticals, Inc.....	8,075	26,082
* Mirati Therapeutics, Inc.....	165,078	4,996,911
* ModivCare, Inc.....	114,028	4,987,585
#* Morphic Holding, Inc.....	123,478	7,004,907
Mustang Bio, Inc.....	14,358	74,662
* Myriad Genetics, Inc.....	517,642	11,569,299
National HealthCare Corp.....	91,086	5,375,896
# National Research Corp.....	145,329	6,236,067
#* NeoGenomics, Inc.....	618,658	10,721,343
* NeuroBo Pharmaceuticals, Inc.....	2,846	1,460
* Neuronetics, Inc.....	16,042	31,603
* Nexgel, Inc.....	152	357
#* NextGen Healthcare, Inc.....	411,360	6,840,917
#* Nurix Therapeutics, Inc.....	85,361	828,855
* Nuvalent, Inc., Class A.....	35,802	1,784,730
* NuVasive, Inc.....	369,487	15,226,559
#* Olema Pharmaceuticals, Inc.....	288,795	2,498,077
* Omeros Corp.....	967	4,206
* OmniAb, Inc.....	237,036	1,303,698
#*> OmniAb, Inc.....	30,196	0
#*> OmniAb, Inc.....	30,196	0
* Omnicell, Inc.....	328,715	20,758,352
>>†† Opiant Pharmaceuticals, Inc.....	18,273	8,954
* OPKO Health, Inc.....	218,306	406,049

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* OptimizeRx Corp.....	54,364	\$ 758,378
* Option Care Health, Inc.....	943,431	31,869,099
#* OraSure Technologies, Inc.....	405,172	1,912,412
* Organogenesis Holdings, Inc.....	14,951	63,841
Organon & Co.....	14,266	313,567
#* ORIC Pharmaceuticals, Inc.....	818	6,838
* Orthofix Medical, Inc.....	207,690	4,089,416
#* OrthoPediatics Corp.....	115,104	4,805,592
#* Outset Medical, Inc.....	103,967	2,139,641
* Owens & Minor, Inc.....	595,488	11,457,189
#* Pacific Biosciences of California, Inc.....	1,221,539	16,136,530
* Pacira BioSciences, Inc.....	178,339	6,482,623
Patterson Cos., Inc.....	557,019	18,320,355
#*†† PDL BioPharma, Inc.....	1,354,466	2,495,739
* Pediatrix Medical Group, Inc.....	255,978	3,514,578
* Pennant Group, Inc.....	233,511	2,680,706
Perrigo Co. PLC.....	593,392	21,741,883
#* Personalis, Inc.....	42,061	99,264
* PetIQ, Inc.....	89,958	1,505,897
Phibro Animal Health Corp., Class A.....	106,174	1,537,400
* Phreesia, Inc.....	45,380	1,439,454
Premier, Inc., Class A.....	307,789	8,541,145
* Prestige Consumer Healthcare, Inc.....	386,315	25,191,601
* Privia Health Group, Inc.....	235,519	6,575,690
#* Pro-Dex, Inc.....	25,019	450,342
#* Progyny, Inc.....	255,732	10,679,368
* Protagonist Therapeutics, Inc.....	264,944	5,139,914
#* Prothena Corp. PLC.....	332,659	22,910,225
Psychedics Corp.....	4,145	20,559
* Pulmonx Corp.....	47,151	660,114
#* Puma Biotechnology, Inc.....	192,522	696,930
* Quanterix Corp.....	141,829	3,523,032
* RadNet, Inc.....	448,062	14,821,891
#* RAPT Therapeutics, Inc.....	180,845	4,322,195
#* Recursion Pharmaceuticals, Inc., Class A.....	273,977	3,868,555
* REGENXBIO, Inc.....	212,840	4,043,960
#* Relay Therapeutics, Inc.....	261,039	3,289,091
#* Reneo Pharmaceuticals, Inc.....	9,269	74,430
#* Replimune Group, Inc.....	249,892	5,265,224
#* REVOLUTION Medicines, Inc.....	538,887	14,145,784
*†† Rexahn Pharmaceuticals, Inc.....	246	0
* Rocket Pharmaceuticals, Inc.....	388,492	7,012,281
* RxSight, Inc.....	2,872	95,839
* Sage Therapeutics, Inc.....	301,123	10,442,946
* Sanara Medtech, Inc.....	1,283	53,706
#* Savara, Inc.....	23,648	84,660
#* Scholar Rock Holding Corp.....	34,926	247,975
#* Schrodinger, Inc.....	283,282	14,818,481
#* scPharmaceuticals, Inc.....	65,257	550,117
* Seer, Inc., Class A.....	5,998	30,350
Select Medical Holdings Corp.....	1,008,311	30,259,413
#* Semler Scientific, Inc.....	5,219	128,126
* SI-BONE, Inc.....	112,089	2,887,413
# SIGA Technologies, Inc.....	313,276	1,798,204
* Sight Sciences, Inc.....	24,808	218,310
# Simulations Plus, Inc.....	80,536	4,010,693
#* SomaLogic, Inc.....	38,499	94,323
#* Sotera Health Co.....	6,487	123,123
#* SpringWorks Therapeutics, Inc.....	273,468	8,581,426

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* STAAR Surgical Co.....	163,284	\$ 8,943,065
#* Stoke Therapeutics, Inc.....	80,670	535,649
#† Strongbridge Biopharma PLC.....	207,363	62,955
#* Supernus Pharmaceuticals, Inc.....	418,763	12,851,836
#* Surgery Partners, Inc.....	293,532	11,339,141
#* Surmodics, Inc.....	119,783	3,841,441
* Sutro Biopharma, Inc.....	101,891	455,453
#* Syndax Pharmaceuticals, Inc.....	32,988	703,304
* Syneos Health, Inc.....	102,101	4,330,103
* Tactile Systems Technology, Inc.....	145,358	3,330,152
* Talaris Therapeutics, Inc.....	15,416	45,477
* Tandem Diabetes Care, Inc.....	48,078	1,678,884
#* Taro Pharmaceutical Industries Ltd.....	45,806	1,674,209
#* Tarsus Pharmaceuticals, Inc.....	73,316	1,613,685
#* Teladoc Health, Inc.....	846,568	25,202,329
* Tenaya Therapeutics, Inc.....	12,202	59,058
* Tenet Healthcare Corp.....	386,755	28,902,201
* Terns Pharmaceuticals, Inc.....	32,454	234,318
†† Tetrphase Pharmaceuticals, Inc.....	2,198	176
#* Theravance Biopharma, Inc.....	7,603	75,194
#* Theseus Pharmaceuticals, Inc.....	39,897	134,453
#* TransMedics Group, Inc.....	118,073	11,002,042
* Treace Medical Concepts, Inc.....	58,072	1,323,461
* Twist Bioscience Corp.....	10,368	252,357
#* Tyra Biosciences, Inc.....	1,701	25,209
# U.S. Physical Therapy, Inc.....	101,559	11,808,265
* UFP Technologies, Inc.....	49,319	9,600,683
* Utah Medical Products, Inc.....	37,996	3,736,147
* Vanda Pharmaceuticals, Inc.....	13,242	76,539
#* Varex Imaging Corp.....	232,123	5,406,145
* Ventyx Biosciences, Inc.....	94,108	3,486,701
* Veracyte, Inc.....	333,487	9,154,218
* Veradigm, Inc.....	885,385	11,970,405
* Vericel Corp.....	180,052	6,467,468
#* Vicarious Surgical, Inc.....	27,639	45,328
* Viking Therapeutics, Inc.....	32,672	473,744
* Vir Biotechnology, Inc.....	340,533	4,794,705
#* Viridian Therapeutics, Inc.....	5,217	97,871
#* Voyager Therapeutics, Inc.....	101,980	950,454
* VYNE Therapeutics, Inc.....	3,873	17,661
#* Xencor, Inc.....	302,928	7,358,121
* Xenon Pharmaceuticals, Inc.....	96,184	3,551,113
#* XOMA Corp.....	4,470	70,402
#* Y-mAbs Therapeutics, Inc.....	4,027	24,524
* Zentalis Pharmaceuticals, Inc.....	88,215	2,356,223
* Zimvie, Inc.....	1,843	25,286
* Zymeworks, Inc.....	11,488	85,700
TOTAL HEALTH CARE.....		<u>1,657,899,232</u>
INDUSTRIALS — (18.8%)		
#* 3D Systems Corp.....	372,675	3,245,999
* AAON, Inc.....	409,694	43,124,390
* AAR Corp.....	260,394	15,571,561
* ABM Industries, Inc.....	482,427	22,326,722
* ACCO Brands Corp.....	566,762	3,451,581
* Acme United Corp.....	20,105	611,594
* Acuity Brands, Inc.....	79,224	13,090,974
* ACV Auctions, Inc., Class A.....	113,976	1,993,440
* AeroVironment, Inc.....	156,741	14,931,148

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* AerSale Corp.....	3,048	\$ 45,750
Air Lease Corp.....	376,792	15,953,373
#* Air T, Inc.....	1,157	26,322
* Air Transport Services Group, Inc.....	428,720	8,642,995
Alamo Group, Inc.....	92,518	17,926,288
* Alaska Air Group, Inc.....	413,294	20,098,487
Albany International Corp., Class A.....	240,074	23,114,325
* Alight, Inc., Class A.....	13,781	134,778
#* Allegiant Travel Co.....	97,428	12,051,844
Allied Motion Technologies, Inc.....	152,203	5,920,697
Allison Transmission Holdings, Inc.....	191,360	11,230,918
* Alpha Pro Tech Ltd.....	20,453	80,380
# Alta Equipment Group, Inc.....	99,936	1,613,966
#* Ameresco, Inc., Class A.....	210,179	12,234,520
* American Superconductor Corp.....	23,843	240,337
* American Woodmark Corp.....	124,925	9,574,252
* API Group Corp.....	6,986	200,917
Apogee Enterprises, Inc.....	198,751	9,844,137
Applied Industrial Technologies, Inc.....	272,046	39,443,950
ARC Document Solutions, Inc.....	92,827	323,038
# ArcBest Corp.....	188,835	21,965,287
Arcosa, Inc.....	119,906	9,254,345
Argan, Inc.....	108,354	4,121,786
Armstrong World Industries, Inc.....	332,259	25,703,556
* Array Technologies, Inc.....	178,172	3,394,177
* ASGN, Inc.....	380,466	29,037,165
Astec Industries, Inc.....	132,506	6,545,796
* Astronics Corp.....	108,393	2,274,085
#* Astronics Corp., Class B.....	42,858	897,447
* Asure Software, Inc.....	106,604	1,454,079
#* Atkore, Inc.....	257,880	40,917,820
* Avalon Holdings Corp., Class A.....	27,805	68,122
* AZEK Co., Inc.....	247,563	7,723,966
AZZ, Inc.....	119,339	5,290,298
Barnes Group, Inc.....	384,801	15,122,679
Barrett Business Services, Inc.....	58,946	5,348,171
#* Beacon Roofing Supply, Inc.....	507,317	43,461,847
BGSF, Inc.....	25,762	260,711
#* Blue Bird Corp.....	49,136	1,028,908
* BlueLinx Holdings, Inc.....	22,596	2,129,447
Boise Cascade Co.....	305,055	31,570,142
#* Bowman Consulting Group Ltd.....	600	20,790
Brady Corp., Class A.....	359,993	18,568,439
* BrightView Holdings, Inc.....	11,504	88,696
Brink's Co.....	314,995	22,982,035
* Broadwind, Inc.....	29,436	111,857
BWX Technologies, Inc.....	148,669	10,258,161
* CACI International, Inc., Class A.....	12,643	4,430,613
Cadre Holdings, Inc.....	9,464	220,227
* Casella Waste Systems, Inc., Class A.....	397,666	32,087,670
* CBIZ, Inc.....	405,020	21,421,508
* CECO Environmental Corp.....	236,497	2,847,424
#* Chart Industries, Inc.....	120,217	21,898,729
Chicago Rivet & Machine Co.....	4,905	121,644
* Cimpres PLC.....	139,686	9,708,177
* CIRCOR International, Inc.....	63,466	3,535,056
* Civeo Corp.....	29,256	571,662
* Clarivate PLC.....	156,664	1,489,875
* Clean Harbors, Inc.....	179,194	29,792,794

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	170,392	\$ 7,214,397
	287,366	49,993,063
*	262,603	2,757,332
#††	5,954	18,755
	21,907	495,974
#	48,124	4,005,842
*	82,300	664,161
*	520,591	1,801,245
*	60,916	1,790,930
#	108,739	12,833,377
#*	38,467	1,215,942
#	574,140	6,413,144
	79,635	4,360,813
*»	4,192	17,187
	57,098	5,714,939
	41,652	3,902,376
	252,074	13,004,498
	111,864	20,197,045
	57,814	11,063,287
*	3,536	24,469
*	147,326	1,146,196
#	152,791	2,901,501
#*	100,312	5,561,297
*	596	5,990
	53,860	3,384,024
	186,935	5,804,332
#*	25,803	667,524
*	95,966	4,811,735
	57,056	674,402
#*	137,609	5,226,390
*	228,176	22,721,766
#	89,518	4,134,836
#	33,339	614,438
	154,855	33,300,019
#	145,631	24,857,755
*	89,990	2,742,895
	367,635	10,102,610
	297,374	32,211,552
#	27,102	343,653
	193,673	4,171,716
#	148,047	20,545,963
*	80,250	756,758
	241,410	16,584,867
	185,822	18,684,402
	8,532	139,925
#*	14,344	364,911
*	253,105	35,675,150
	397,601	35,617,098
	473,649	28,935,217
#*	7,784	116,760
	266,098	10,047,860
#*	248,928	7,711,789
*	149,782	4,773,552
	194,279	23,088,116
*	115,067	5,482,943
	337,550	33,356,691
#*	98,073	912,079
#*	175,457	30,733,048
#*	167,672	367,202

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Gates Industrial Corp. PLC.....	225,278	\$ 3,068,286
GATX Corp.....	268,237	33,626,190
# Genco Shipping & Trading Ltd.....	302,101	4,380,465
* Gencor Industries, Inc.....	122,097	1,861,979
* Gibraltar Industries, Inc.....	228,981	14,808,201
Global Industrial Co.....	191,435	5,455,898
* GMS, Inc.....	212,110	15,630,386
Gorman-Rupp Co.....	261,535	8,290,660
# GrafTech International Ltd.....	44,406	234,464
* Graham Corp.....	26,698	373,772
# Granite Construction, Inc.....	325,503	13,322,838
* Great Lakes Dredge & Dock Corp.....	469,495	3,943,758
# Greenbrier Cos., Inc.....	256,075	11,828,104
Griffon Corp.....	274,962	11,471,415
* GXO Logistics, Inc.....	5,754	385,921
H&E Equipment Services, Inc.....	283,629	13,778,697
#* Hawaiian Holdings, Inc.....	309,634	3,588,658
#* Hayward Holdings, Inc.....	452,257	6,042,154
Healthcare Services Group, Inc.....	48,620	613,098
# Heartland Express, Inc.....	545,262	8,915,034
Heidrick & Struggles International, Inc.....	155,137	4,230,586
Helios Technologies, Inc.....	232,798	14,712,834
Herc Holdings, Inc.....	196,597	26,310,577
* Heritage-Crystal Clean, Inc.....	187,745	8,649,412
* Hertz Global Holdings, Inc.....	54,698	921,661
Hexcel Corp.....	130,297	9,209,392
# Hillenbrand, Inc.....	119,740	6,219,296
* Hillman Solutions Corp.....	28,841	283,795
# HireQuest, Inc.....	703	17,582
#* HireRight Holdings Corp.....	15,028	160,950
# HNI Corp.....	247,279	7,193,346
* Hub Group, Inc., Class A.....	253,233	22,823,890
* Hudson Global, Inc.....	8,114	182,727
* Hudson Technologies, Inc.....	236,312	2,148,076
Hurco Cos., Inc.....	28,206	656,918
* Huron Consulting Group, Inc.....	162,349	15,353,345
Hyster-Yale Materials Handling, Inc.....	70,063	3,346,209
* IBEX Holdings Ltd.....	52,121	1,034,602
ICF International, Inc.....	145,426	17,100,643
* IES Holdings, Inc.....	201,839	11,569,411
# Imperialis Holding Corp.....	90,960	1,546
#* Innodata, Inc.....	65,962	846,292
* Innovative Solutions & Support, Inc.....	91,198	719,552
Insperty, Inc.....	170,415	20,049,325
# Insteel Industries, Inc.....	151,939	4,900,033
Interface, Inc.....	183,396	1,791,779
ITT, Inc.....	45,027	4,484,689
* Janus International Group, Inc.....	47,479	542,210
* JELD-WEN Holding, Inc.....	43,460	774,023
* JetBlue Airways Corp.....	1,578,225	12,262,808
John Bean Technologies Corp.....	231,283	28,588,892
Kadant, Inc.....	63,412	14,131,364
Kaman Corp.....	98,022	2,243,724
# KBR, Inc.....	252,329	15,515,710
Kelly Services, Inc., Class A.....	174,938	3,204,864
# Kennametal, Inc.....	431,572	13,154,315
# Kforce, Inc.....	179,878	11,411,460
* Kirby Corp.....	154,744	12,608,541
Korn Ferry.....	399,297	21,034,966

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Kratos Defense & Security Solutions, Inc.....	781,868	\$11,798,388
* L B Foster Co., Class A.....	47,050	659,641
Landstar System, Inc.....	103,366	21,044,284
* Limbach Holdings, Inc.....	73,970	1,954,287
Lindsay Corp.....	71,234	9,440,642
* Liquidity Services, Inc.....	354,991	5,956,749
* LS Starrett Co., Class A.....	18,242	213,614
LSI Industries, Inc.....	304,721	3,839,485
Luxfer Holdings PLC.....	69,365	878,161
* Manitex International, Inc.....	48,521	243,575
* Manitowoc Co., Inc.....	199,077	3,607,275
ManpowerGroup, Inc.....	85,489	6,743,372
Marten Transport Ltd.....	572,841	12,980,577
#* Masonite International Corp.....	101,926	10,656,363
* Mastech Digital, Inc.....	77,353	826,130
* Masterbrand, Inc.....	24,391	301,229
* Matrix Service Co.....	50,342	318,665
Matson, Inc.....	267,861	25,034,289
Matthews International Corp., Class A.....	108,251	4,968,721
Maximus, Inc.....	80,595	6,750,637
* Mayville Engineering Co., Inc.....	19,290	233,216
McGrath RentCorp.....	178,908	17,243,153
MDU Resources Group, Inc.....	439,306	9,717,449
* Mercury Systems, Inc.....	243,134	9,234,229
Miller Industries, Inc.....	88,299	3,350,064
MillerKnoll, Inc.....	122,233	2,392,100
* Mistras Group, Inc.....	71,578	554,014
* Montrose Environmental Group, Inc.....	34,890	1,411,998
Moog, Inc., Class A.....	209,879	22,129,642
* MRC Global, Inc.....	418,224	4,721,749
MSA Safety, Inc.....	265,964	44,150,024
# MSC Industrial Direct Co., Inc., Class A.....	96,501	9,738,881
# Mueller Industries, Inc.....	409,700	33,210,282
Mueller Water Products, Inc., Class A.....	1,180,743	18,998,155
* MYR Group, Inc.....	155,170	22,121,035
National Presto Industries, Inc.....	35,271	2,762,072
NL Industries, Inc.....	194,874	1,130,269
#* Northwest Pipe Co.....	84,718	2,760,112
* NOW, Inc.....	375,727	4,279,531
* NV5 Global, Inc.....	91,209	9,991,946
nVent Electric PLC.....	401,553	21,234,123
# Omega Flex, Inc.....	74,297	6,651,067
* OPENLANE, Inc.....	397,388	6,238,992
#* Orion Energy Systems, Inc.....	19,949	32,517
* Orion Group Holdings, Inc.....	143,664	538,740
Oshkosh Corp.....	140,632	12,947,988
P&F Industries, Inc., Class A.....	9,000	68,310
* PAM Transportation Services, Inc.....	159,762	4,131,445
Pangaea Logistics Solutions Ltd.....	104,412	727,752
Park Aerospace Corp.....	90,622	1,316,738
Park-Ohio Holdings Corp.....	41,045	790,937
* Parsons Corp.....	141,464	6,991,151
* Patriot Transportation Holding, Inc.....	6,681	55,051
#* Paycor HCM, Inc.....	33,650	903,839
#* Performant Financial Corp.....	100,329	308,010
#* Perma-Fix Environmental Services, Inc.....	5,695	55,754
* Perma-Pipe International Holdings, Inc.....	36,259	295,511
* PGT Innovations, Inc.....	458,226	13,109,846
* Pioneer Power Solutions, Inc.....	4,557	35,772

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Pitney Bowes, Inc.....	277,069	\$ 1,091,652
#* Planet Labs PBC.....	78,473	291,920
Powell Industries, Inc.....	96,831	5,885,388
Preformed Line Products Co.....	38,233	6,633,808
Primoris Services Corp.....	368,225	11,694,826
* Proto Labs, Inc.....	66,972	2,220,122
* Quad/Graphics, Inc.....	104,258	617,207
Quanex Building Products Corp.....	240,512	6,768,008
* Radiant Logistics, Inc.....	381,713	2,939,190
* RBC Bearings, Inc.....	13,937	3,150,459
#* RCM Technologies, Inc.....	87,142	1,769,854
* Resideo Technologies, Inc.....	346,220	6,481,238
# Resources Connection, Inc.....	262,727	4,198,377
REV Group, Inc.....	313,498	4,053,529
Rush Enterprises, Inc., Class A.....	330,443	21,373,053
# Rush Enterprises, Inc., Class B.....	81,618	5,607,973
#* RXO, Inc.....	219,568	4,841,474
Ryder System, Inc.....	51,366	5,247,037
#* Saia, Inc.....	106,690	45,144,807
# Schneider National, Inc., Class B.....	208,181	6,414,057
Science Applications International Corp.....	137,042	16,628,676
* Servotronics, Inc.....	1,500	16,771
#* Shoals Technologies Group, Inc., Class A.....	121,182	3,145,885
* Shyft Group, Inc.....	330,738	4,772,549
* SIFCO Industries, Inc.....	14,255	34,497
Simpson Manufacturing Co., Inc.....	339,115	53,580,170
* SiteOne Landscape Supply, Inc.....	42,514	7,227,380
* SkyWest, Inc.....	232,772	10,239,640
* SP Plus Corp.....	174,687	6,716,715
# Spirit Airlines, Inc.....	186,395	3,411,029
* SPX Technologies, Inc.....	251,708	21,297,014
Standex International Corp.....	93,097	13,831,421
Steelcase, Inc., Class A.....	348,678	2,988,170
* Stericycle, Inc.....	163,417	6,943,588
* Sterling Check Corp.....	11,329	136,061
* Sterling Infrastructure, Inc.....	229,191	13,749,168
#* Sunrun, Inc.....	319,215	6,058,701
#* TaskUS, Inc., Class A.....	63,809	769,537
* Taylor Devices, Inc.....	769	18,302
# Tecnoglass, Inc.....	76,256	3,590,132
Tennant Co.....	141,670	11,367,601
# Terex Corp.....	449,364	26,346,211
# Textainer Group Holdings Ltd.....	326,135	13,404,149
* Thermon Group Holdings, Inc.....	172,605	4,765,624
# Timken Co.....	427,105	39,660,970
* Titan International, Inc.....	445,500	5,564,295
* Titan Machinery, Inc.....	177,370	5,661,650
#* TPI Composites, Inc.....	119,871	712,034
#* Transcat, Inc.....	47,277	3,965,595
* Trex Co., Inc.....	8,248	570,267
* TriNet Group, Inc.....	389,730	41,011,288
# Trinity Industries, Inc.....	456,074	11,958,260
* Triton International Ltd.....	446,876	37,676,116
* Triumph Group, Inc.....	223,745	2,830,374
#* TrueBlue, Inc.....	217,044	3,244,808
TTEC Holdings, Inc.....	366,245	12,613,478
#* Tutor Perini Corp.....	279,466	2,361,488
* Twin Disc, Inc.....	45,093	586,209
UFP Industries, Inc.....	457,594	47,022,359

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Ultralife Corp.....	104,805	\$ 858,353
UniFirst Corp.....	108,554	17,618,314
* Univar Solutions, Inc.....	242,856	8,776,816
# Universal Logistics Holdings, Inc.....	131,610	4,091,755
#* V2X, Inc.....	96,880	4,985,445
Valmont Industries, Inc.....	106,122	28,095,800
Veritiv Corp.....	142,099	19,912,333
#* Verra Mobility Corp.....	433,984	9,109,324
* Viad Corp.....	56,877	1,604,500
#* Vicor Corp.....	117,439	10,836,097
* Virco Mfg. Corp.....	6,138	27,314
* VirTra, Inc.....	1,391	9,890
VSE Corp.....	86,728	4,661,630
# Wabash National Corp.....	374,505	8,868,278
Watts Water Technologies, Inc., Class A.....	208,817	38,950,635
# Werner Enterprises, Inc.....	493,689	23,213,257
WESCO International, Inc.....	112,668	19,781,121
* Willdan Group, Inc.....	22,743	458,954
* Willis Lease Finance Corp.....	32,653	1,380,895
Woodward, Inc.....	54,920	6,611,270
* XPO, Inc.....	142,513	9,867,600
TOTAL INDUSTRIALS.....		<u>3,050,954,225</u>
INFORMATION TECHNOLOGY — (12.1%)		
#* 8x8, Inc.....	232,709	1,103,041
# A10 Networks, Inc.....	472,357	7,330,981
* ACI Worldwide, Inc.....	788,524	18,285,872
Adeia, Inc.....	454,712	5,465,638
Advanced Energy Industries, Inc.....	272,581	34,121,690
#* Aehr Test Systems.....	163,059	8,505,157
* Agilysys, Inc.....	262,313	19,314,106
* Airgain, Inc.....	10,049	47,733
#* Akoustis Technologies, Inc.....	167,365	400,002
#* Alarm.com Holdings, Inc.....	335,717	18,534,936
* Alithya Group, Inc., Class A.....	58,809	111,737
* Alkami Technology, Inc.....	82,766	1,397,090
* Alpha & Omega Semiconductor Ltd.....	214,092	7,039,345
Alpine 4 Holdings, Inc.....	4,537	9,029
#* Altair Engineering, Inc., Class A.....	116,627	8,740,027
#* Ambarella, Inc.....	216,056	18,023,392
American Software, Inc., Class A.....	306,301	3,531,651
Amkor Technology, Inc.....	1,479,289	43,032,517
#* Amplitude, Inc., Class A.....	44,337	513,422
* Amtech Systems, Inc.....	133,506	1,435,189
* Appfolio, Inc., Class A.....	51,237	9,252,890
* Arlo Technologies, Inc.....	467,670	5,312,731
* AstroNova, Inc.....	45,395	645,971
#* Aurora Innovation, Inc.....	18,615	61,057
#* AvePoint, Inc.....	144,509	895,956
#* Aviat Networks, Inc.....	44,129	1,349,024
* Avid Technology, Inc.....	450,624	10,742,876
Avnet, Inc.....	523,689	25,398,916
* Aware, Inc.....	60,654	104,325
#* Axcelis Technologies, Inc.....	256,590	51,441,163
* AXT, Inc.....	274,936	855,051
# Badger Meter, Inc.....	228,630	37,641,643
Bel Fuse, Inc., Class A.....	11,432	616,871
Bel Fuse, Inc., Class B.....	61,423	3,295,344
Belden, Inc.....	319,826	30,907,985

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Benchmark Electronics, Inc.....	251,356	\$ 6,663,448
BK Technologies Corp.....	20,026	286,172
* Blackbaud, Inc.....	300,889	22,702,075
* Box, Inc., Class A.....	704,569	22,017,781
Boxlight Corp., Class A.....	1,505	3,537
* Braze, Inc., Class A.....	76,400	3,473,144
* Brightcove, Inc.....	13,416	60,238
#* C3.ai, Inc., Class A.....	138,125	5,801,250
* CalAmp Corp.....	86,625	80,561
* Calix, Inc.....	492,012	22,194,661
* Cambium Networks Corp.....	80,826	1,309,381
#* CCC Intelligent Solutions Holdings, Inc.....	88,742	977,937
#* Cerence, Inc.....	175,039	4,867,835
* CEVA, Inc.....	149,829	4,069,356
* Ciena Corp.....	104,363	4,404,119
* Cirrus Logic, Inc.....	379,987	30,702,950
#* Clearfield, Inc.....	21,882	1,022,765
Climb Global Solutions, Inc.....	26,171	1,266,153
#* Coda Octopus Group, Inc.....	11,706	101,491
#* Cognyte Software Ltd.....	132,365	717,418
* Cohu, Inc.....	342,542	14,951,958
* CommVault Systems, Inc.....	248,083	19,333,108
* Computer Task Group, Inc.....	128,639	1,017,534
Comtech Telecommunications Corp.....	61,756	627,441
* Consensus Cloud Solutions, Inc.....	92,734	3,005,509
#* CoreCard Corp.....	34,016	817,404
* Corsair Gaming, Inc.....	205,252	3,793,057
#* Couchbase, Inc.....	10,523	175,629
* CPI Card Group, Inc.....	1,712	41,790
* CPS Technologies Corp.....	4,114	11,972
Crane NXT Co.....	77,319	4,573,419
#* Credo Technology Group Holding Ltd.....	250,593	4,252,563
#* CS Disco, Inc.....	39,161	381,428
CSP, Inc.....	27,312	350,140
CTS Corp.....	247,725	11,055,967
* CVD Equipment Corp.....	8,212	65,203
* Daktronics, Inc.....	329,574	2,369,637
* Data I/O Corp.....	43,537	197,658
#* Digi International, Inc.....	264,422	11,087,214
#* Digimarc Corp.....	9,993	295,793
#*» Digital Turbine, Inc.....	52,164	565,458
#* DigitalOcean Holdings, Inc.....	179,419	8,884,829
* Diodes, Inc.....	368,456	34,815,407
#* DoubleVerify Holdings, Inc.....	354,133	14,908,999
* DXC Technology Co.....	237,369	6,563,253
#* E2open Parent Holdings, Inc.....	402,083	2,070,727
* Eastman Kodak Co.....	44,455	244,058
# Ebix, Inc.....	143,945	4,456,537
* eGain Corp.....	204,215	1,505,065
* eMagin Corp.....	33,641	67,282
* Enfusion, Inc., Class A.....	15,696	170,302
#* EngageSmart, Inc.....	458,451	8,692,231
#* Envestnet, Inc.....	306,575	19,001,518
* ePlus, Inc.....	179,957	10,140,577
* Everbridge, Inc.....	141,231	4,355,564
* EverCommerce, Inc.....	7,926	92,576
* Everspin Technologies, Inc.....	117,542	1,129,579
* Extreme Networks, Inc.....	493,326	13,117,538
* Fabrinet.....	281,778	34,839,032

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* FARO Technologies, Inc.....	19,821	\$ 328,830
#* Fastly, Inc., Class A.....	846,848	15,556,598
* FormFactor, Inc.....	562,634	20,907,479
Frequency Electronics, Inc.....	63,812	440,941
#* Freshworks, Inc., Class A.....	290,293	5,416,867
* Grid Dynamics Holdings, Inc.....	88,297	920,055
* GSI Technology, Inc.....	74,243	325,927
* Guidewire Software, Inc.....	105,499	8,948,425
Hackett Group, Inc.....	270,309	6,284,684
#* Harmonic, Inc.....	823,593	12,288,008
#* HashiCorp, Inc., Class A.....	177,593	5,258,529
#* Ichor Holdings Ltd.....	201,726	7,810,831
* Identiv, Inc.....	11,424	88,079
# Immersion Corp.....	158,619	1,119,850
#* indie Semiconductor, Inc., Class A.....	321,491	3,047,735
#* Infinera Corp.....	382,548	1,721,466
#* Informatica, Inc., Class A.....	30,753	585,537
Information Services Group, Inc.....	268,187	1,381,163
#* Insight Enterprises, Inc.....	271,478	39,823,108
* Intapp, Inc.....	36,630	1,504,028
# InterDigital, Inc.....	225,365	20,889,082
* inTEST Corp.....	80,241	1,697,900
* Intevac, Inc.....	183,732	657,761
#* IonQ, Inc.....	29,826	574,150
* IPG Photonics Corp.....	157,619	20,719,018
* Issuer Direct Corp.....	19,003	405,714
* Iteris, Inc.....	264,153	1,098,876
* Itron, Inc.....	323,324	25,435,899
#* Jamf Holding Corp.....	286,343	6,219,370
* JFrog Ltd.....	419,800	12,917,246
#* Kaleyra, Inc.....	14,705	99,994
* Key Tronic Corp.....	69,465	406,370
* Kimball Electronics, Inc.....	188,008	5,486,073
* Knowles Corp.....	647,890	11,836,950
# Kulicke & Soffa Industries, Inc.....	386,647	23,152,422
* KVH Industries, Inc.....	121,693	1,041,692
* Kyndryl Holdings, Inc.....	1,090,033	14,889,851
#* Lantronix, Inc.....	206,795	930,577
#* LGL Group, Inc.....	15,751	76,235
Littelfuse, Inc.....	35,162	10,710,345
* LiveRamp Holdings, Inc.....	430,158	12,276,709
#* Lumentum Holdings, Inc.....	202,235	10,589,025
#* Luna Innovations, Inc.....	180,935	1,635,652
* MACOM Technology Solutions Holdings, Inc.....	281,440	19,678,285
* Magnachip Semiconductor Corp.....	198,809	1,838,983
#* Marathon Digital Holdings, Inc.....	175,387	3,046,472
* Matterport, Inc.....	494,336	1,675,799
* MaxLinear, Inc.....	445,413	10,988,339
#* MeridianLink, Inc.....	43,206	965,222
Methode Electronics, Inc.....	269,180	9,055,215
#* Mirion Technologies, Inc.....	381,810	2,882,665
#* Mitek Systems, Inc.....	260,500	2,659,705
#* Model N, Inc.....	113,423	3,779,254
* M-Tron Industries, Inc.....	7,875	90,247
* N-able, Inc.....	424,780	5,976,655
# Napco Security Technologies, Inc.....	386,880	14,500,262
National Instruments Corp.....	400,274	23,616,166
* nCino, Inc.....	211,187	6,831,899
* NCR Corp.....	768,074	20,645,829

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#*	Neonode, Inc.....	9,943 \$ 41,661
*	NETGEAR, Inc.....	176,840 2,412,098
*	NetScout Systems, Inc.....	517,914 14,475,696
*	NetSol Technologies, Inc.....	15,912 36,757
*	Network-1 Technologies, Inc.....	135,577 298,269
*	nLight, Inc.....	224,756 3,236,486
#*	Novanta, Inc.....	254,279 44,981,955
#	NVE Corp.....	27,609 2,186,909
*	Olo, Inc., Class A.....	409,022 3,214,913
*	ON24, Inc.....	165,499 1,464,666
*	OneSpan, Inc.....	224,874 3,089,769
*	Onto Innovation, Inc.....	287,368 35,725,590
*	Optical Cable Corp.....	19,296 71,202
*	OSI Systems, Inc.....	131,658 15,697,583
#*	PAR Technology Corp.....	139,625 4,829,629
*	PC Connection, Inc.....	135,394 6,554,424
*	PCTEL, Inc.....	143,581 710,726
#*	PDF Solutions, Inc.....	271,611 12,491,390
#*	Perficient, Inc.....	254,423 16,229,643
*	PFSweb, Inc.....	80,510 365,515
*	Photronics, Inc.....	475,289 12,571,394
#*	Pixelworks, Inc.....	25,705 43,956
*	Plexus Corp.....	218,438 21,513,959
#	Power Integrations, Inc.....	433,937 42,152,640
#*	Powerfleet, Inc.....	1,210 3,279
#*	PowerSchool Holdings, Inc., Class A.....	208,896 5,049,016
*	Progress Software Corp.....	321,160 19,288,870
*	Q2 Holdings, Inc.....	108,948 3,864,386
#*	Qualys, Inc.....	269,933 37,466,700
*	Rambus, Inc.....	632,279 39,586,988
#*	Red Violet, Inc.....	21,712 449,656
*	RF Industries Ltd.....	43,319 163,746
#*	Ribbon Communications, Inc.....	400,594 1,273,889
#	Richardson Electronics Ltd.....	89,564 1,235,983
#*	Rimini Street, Inc.....	323,199 879,101
*	Riot Platforms, Inc.....	254,861 4,720,026
*	Rogers Corp.....	127,603 21,515,142
*	Sanmina Corp.....	447,400 27,497,204
*	Sapiens International Corp. NV.....	164,857 4,441,248
*	ScanSource, Inc.....	178,218 5,362,580
*	SeaChange International, Inc.....	1,010 8,110
*	SecureWorks Corp., Class A.....	23,193 178,122
#*	SEMrush Holdings, Inc., Class A.....	7,386 78,365
#*	Semtech Corp.....	464,787 13,571,780
#*	SentinelOne, Inc., Class A.....	536,553 8,944,339
#*	SigmaTron International, Inc.....	4,390 26,164
#*††	Silicon Graphics, Inc.....	10,199 0
#*	Silicon Laboratories, Inc.....	160,815 23,983,949
#*	SiTime Corp.....	44,624 5,756,942
*	SkyWater Technology, Inc.....	38,382 375,376
#*	SMART Global Holdings, Inc.....	365,586 9,724,588
*	SmartRent, Inc.....	54,682 217,634
*	SolarWinds Corp.....	564,111 5,945,730
#*	SoundThinking, Inc.....	38,495 874,606
*	Sprinklr, Inc., Class A.....	341,073 4,788,665
*	SPS Commerce, Inc.....	136,098 24,550,718
#*	Squarespace, Inc., Class A.....	217,381 7,204,006
††	SRAX, Inc.....	70,653 7,065
*	Stratasys Ltd.....	276,814 5,018,638

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Super Micro Computer, Inc.....	159,758	\$ 52,763,275
* Synaptics, Inc.....	266,587	24,075,472
* Teradata Corp.....	232,370	13,210,234
#* Thoughtworks Holding, Inc.....	85,541	606,486
#* TransAct Technologies, Inc.....	49,218	392,760
* Trio-Tech International.....	12,740	72,618
* TTM Technologies, Inc.....	740,238	10,629,818
* Turtle Beach Corp.....	105,793	1,190,171
* Ultra Clean Holdings, Inc.....	332,593	12,671,793
#* Unisys Corp.....	74,602	405,835
# Universal Display Corp.....	40,132	5,854,456
* Varonis Systems, Inc., Class B.....	371,908	10,673,760
#* Veeco Instruments, Inc.....	284,076	7,999,580
#* Verint Systems, Inc.....	387,070	14,464,806
* Vertex, Inc., Class A.....	169,463	3,518,052
* Viant Technology, Inc., Class A.....	45,960	222,446
#* Viasat, Inc.....	348,282	10,775,845
#* Viavi Solutions, Inc.....	1,338,685	14,551,506
# Vishay Intertechnology, Inc.....	966,577	27,209,143
* Vishay Precision Group, Inc.....	96,551	3,611,973
* Vislink Technologies, Inc.....	1,607	9,096
* Vontier Corp.....	248,429	7,683,909
* Weave Communications, Inc.....	2,837	34,044
* Wireless Telecom Group, Inc.....	83,275	176,543
# Xerox Holdings Corp.....	720,015	11,505,840
* Xperi, Inc.....	171,116	2,245,042
#* Yext, Inc.....	138,737	1,348,524
TOTAL INFORMATION TECHNOLOGY.....		<u>1,964,300,102</u>
MATERIALS — (5.6%)		
AdvanSix, Inc.....	168,417	6,755,206
# Alpha Metallurgical Resources, Inc.....	65,247	11,302,085
* Alto Ingredients, Inc.....	35,443	142,481
American Vanguard Corp.....	232,947	4,207,023
#* Ampco-Pittsburgh Corp.....	20,596	74,558
Arch Resources, Inc.....	109,384	14,049,281
* Arconic Corp.....	221,129	6,609,546
* Ascent Industries Co.....	43,974	401,483
Ashland, Inc.....	262,464	23,978,711
#* ATI, Inc.....	622,069	29,660,250
Avient Corp.....	514,455	20,850,861
* Axalta Coating Systems Ltd.....	364,524	11,664,768
Balchem Corp.....	231,262	31,160,242
* Bioceres Crop Solutions Corp.....	7,851	101,199
# Cabot Corp.....	374,530	26,591,630
# Caledonia Mining Corp. PLC.....	9,755	114,914
Carpenter Technology Corp.....	340,979	20,411,003
#* Century Aluminum Co.....	656,249	6,103,116
Chase Corp.....	57,501	7,238,801
Chemours Co.....	448,712	16,593,370
* Clearwater Paper Corp.....	118,084	3,805,847
#* Coeur Mining, Inc.....	1,662,327	5,119,967
Commercial Metals Co.....	723,546	41,401,302
# Compass Minerals International, Inc.....	138,785	5,255,788
* Core Molding Technologies, Inc.....	46,870	1,130,504
* Dakota Gold Corp.....	107,944	317,355
Eagle Materials, Inc.....	153,806	28,357,212
* Ecovyst, Inc.....	492,842	6,057,028
Element Solutions, Inc.....	1,868,610	39,166,066

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
MATERIALS — (Continued)			
#*	Ferroglobe PLC.....	505,748	\$ 2,741,154
	Fortitude Gold Corp.....	181,671	1,186,312
	Friedman Industries, Inc.....	66,554	1,183,996
#	FutureFuel Corp.....	247,174	2,402,531
#*	Gatos Silver, Inc.....	19,870	103,125
	Glatfelter Corp.....	75,127	255,432
	Graphic Packaging Holding Co.....	563,716	13,641,927
	Greif, Inc., Class A.....	206,029	15,239,965
	Greif, Inc., Class B.....	26,637	2,106,188
	Hawkins, Inc.....	182,828	8,547,209
	Haynes International, Inc.....	104,540	5,243,726
	HB Fuller Co.....	345,983	25,613,122
#	Hecla Mining Co.....	3,021,050	17,401,248
	Huntsman Corp.....	307,350	9,149,810
#††	IKONICS Corp.....	10,011	33,537
*	Ingevity Corp.....	91,306	5,845,410
	Innospec, Inc.....	188,098	20,152,820
#*	Intrepid Potash, Inc.....	39,094	1,075,085
#	Kaiser Aluminum Corp.....	138,077	11,211,852
*	Knife River Corp.....	109,826	4,774,136
	Koppers Holdings, Inc.....	155,448	5,947,440
#	Kronos Worldwide, Inc.....	138,265	1,292,778
#*	Livent Corp.....	658,115	16,202,791
	Louisiana-Pacific Corp.....	543,675	41,389,978
*	LSB Industries, Inc.....	376,402	4,204,410
	Materion Corp.....	114,702	13,665,596
#	Mativ Holdings, Inc.....	239,892	3,775,900
#	Mercer International, Inc.....	262,322	2,334,666
	Minerals Technologies, Inc.....	252,278	15,477,255
#*	MP Materials Corp.....	284,244	6,779,219
	Myers Industries, Inc.....	322,182	6,317,989
	NewMarket Corp.....	16,291	7,358,645
	Northern Technologies International Corp.....	45,686	568,791
*	O-I Glass, Inc.....	760,743	17,466,659
	Olin Corp.....	977	56,353
#	Olympic Steel, Inc.....	86,079	4,802,347
#*	Origin Materials, Inc.....	58,340	261,363
	Orion SA.....	336,651	7,379,390
	Pactiv Evergreen, Inc.....	99,327	855,205
#*	Piedmont Lithium, Inc.....	25,026	1,372,926
#	Quaker Chemical Corp.....	40,510	8,117,394
#	Ramaco Resources, Inc., Class A.....	27,253	250,728
	Ramaco Resources, Inc., Class B.....	5,450	77,554
*	Ranpak Holdings Corp.....	8,529	54,671
#*	Rayonier Advanced Materials, Inc.....	265,256	1,254,661
#>††	Resolute Forest Products, Inc.....	595,780	637,485
	Ryerson Holding Corp.....	289,118	12,284,624
	Schnitzer Steel Industries, Inc., Class A.....	208,517	7,550,401
	Sensient Technologies Corp.....	293,903	18,821,548
	Silgan Holdings, Inc.....	656,892	28,804,714
*	Smith-Midland Corp.....	5,979	142,958
	Sonoco Products Co.....	162,761	9,544,305
#*	Standard Lithium Ltd.....	9,416	43,784
	Stepan Co.....	173,432	16,618,254
*	Summit Materials, Inc., Class A.....	630,224	22,801,504
	SunCoke Energy, Inc.....	462,920	4,110,730
#	Sylvamo Corp.....	161,040	7,902,233
#*	TimkenSteel Corp.....	345,548	8,051,268
	TriMas Corp.....	327,798	8,444,077

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	22,803	\$ 401,789
#	798,128	10,607,121
*	11,249	50,396
	790,499	20,157,725
	41,843	8,603,339
*	34,738	556,155
#	172,367	7,627,240
	335,502	25,035,159
TOTAL MATERIALS		<u>902,591,700</u>
REAL ESTATE — (0.5%)		
*	8,253	148,637
*	234,049	1,961,331
*	5,107	51,810
#*	289,582	1,213,349
#*	23,978	115,334
#*	47,889	470,749
#	95,933	212,012
#*	8,154	28,131
#*	178,463	5,261,089
*	88,521	5,078,450
#*	152,262	12,855,481
*	927	31,917
*»	200	9,068
#	765,481	12,630,436
#	228,691	8,388,386
*	104,025	1,551,013
	147,820	1,022,914
#*	1,790,100	9,147,411
*	21,513	43,026
	24,454	481,988
	80,478	1,897,671
#	306,690	19,468,681
#	43,682	1,239,695
*	163,875	2,885,839
TOTAL REAL ESTATE		<u>86,194,418</u>
UTILITIES — (2.7%)		
	290,360	16,675,375
#*	63,438	432,013
	263,790	23,321,674
#	87,226	3,974,017
#	329,060	7,936,927
#	470,967	18,198,165
	266,411	16,072,576
#	394,285	20,904,991
	135,606	16,034,053
	132,634	3,272,081
#	162,919	4,302,691
#	109,567	2,143,131
	181,498	2,433,888
	1,233	15,659
	381,091	14,630,083
	86,337	8,877,170
	271,952	21,821,428
#	132,725	10,673,745
	217,513	11,552,115
	569,998	25,478,911

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
Northwest Natural Holding Co.....	215,501	\$ 9,260,078
NorthWestern Corp.....	344,149	19,434,094
# ONE Gas, Inc.....	173,189	13,704,446
# Ormat Technologies, Inc.....	281,687	22,901,153
# Otter Tail Corp.....	317,106	25,688,757
PNM Resources, Inc.....	635,715	28,492,746
Portland General Electric Co.....	346,137	16,500,351
#* Pure Cycle Corp.....	113,544	1,398,862
RGC Resources, Inc.....	34,357	691,263
# SJW Group.....	171,818	12,106,296
# Southwest Gas Holdings, Inc.....	225,231	14,851,732
# Spire, Inc.....	316,622	20,127,661
#* Sunnova Energy International, Inc.....	362,467	6,401,167
Unitil Corp.....	121,608	6,328,480
York Water Co.....	133,977	5,537,269
TOTAL UTILITIES.....		<u>432,175,048</u>
TOTAL COMMON STOCKS.....		<u>14,694,282,232</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	10,587	<u>244,560</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	132,442	<u>3,591,827</u>
TOTAL PREFERRED STOCKS.....		<u>3,836,387</u>
RIGHTS/WARRANTS — (0.0%)		
HEALTH CARE — (0.0%)		
*» Biocept, Inc. Warrants 08/02/23.....	479,820	<u>0</u>
TOTAL INVESTMENT SECURITIES (Cost \$7,958,160,152).....		<u>14,698,118,619</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	143,864,685	<u>143,864,685</u>
SECURITIES LENDING COLLATERAL — (8.4%)		
@§ The DFA Short Term Investment Fund.....	118,416,441	<u>1,369,722,969</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$9,471,660,413)^.....		<u>\$16,211,706,273</u>

As of July 31, 2023, 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.....	658	09/15/23	\$146,733,015	\$151,817,050	\$5,084,035
Total Futures Contracts.....			<u>\$146,733,015</u>	<u>\$151,817,050</u>	<u>\$5,084,035</u>

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

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 377,761,914	\$ 58,915	—	\$ 377,820,829
Consumer Discretionary.....	2,057,888,023	—	—	2,057,888,023
Consumer Staples.....	669,796,251	106,004	—	669,902,255
Energy.....	780,201,220	—	—	780,201,220
Financials.....	2,714,196,890	158,290	—	2,714,355,180
Health Care.....	1,654,564,843	462	\$ 3,333,927	1,657,899,232
Industrials.....	3,050,918,283	17,187	18,755	3,050,954,225
Information Technology.....	1,963,727,579	565,458	7,065	1,964,300,102
Materials.....	901,920,678	—	671,022	902,591,700
Real Estate.....	86,185,350	9,068	—	86,194,418
Utilities.....	432,175,048	—	—	432,175,048
Preferred Stocks				
Communication Services.....	244,560	—	—	244,560
Industrials.....	3,591,827	—	—	3,591,827
Temporary Cash Investments.....	143,864,685	—	—	143,864,685
Securities Lending Collateral.....	—	1,369,722,969	—	1,369,722,969
Futures Contracts**.....	5,084,035	—	—	5,084,035
TOTAL.....	\$14,842,121,186	\$1,370,638,353	\$4,030,769[^]	\$16,216,790,308

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

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

U.S. MICRO CAP PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (90.2%)			
COMMUNICATION SERVICES — (2.8%)			
#*	AMC Networks, Inc., Class A.....	7,216	\$ 91,066
#*	Anterix, Inc.....	75,636	2,123,103
#	Atlanta Braves Holdings, Inc., Class A.....	61,107	2,892,805
#*	Atlanta Braves Holdings, Inc., Class C.....	203,906	8,303,052
#	ATN International, Inc.....	142,622	5,182,883
*	Bandwidth, Inc., Class A.....	103,416	1,566,752
*	Boston Omaha Corp., Class A.....	123,960	2,419,699
*	Bumble, Inc., Class A.....	6,831	126,510
*	Cargurus, Inc.....	444,224	10,066,116
#*	Cars.com, Inc.....	414,504	9,454,836
#*	Cinemark Holdings, Inc.....	550,854	9,193,753
*	Cogent Communications Holdings, Inc.....	123,147	7,541,522
*	Consolidated Communications Holdings, Inc.....	158,058	565,848
*	Cumulus Media, Inc., Class A.....	14,483	91,822
#*	Daily Journal Corp.....	3,216	931,096
*	DHI Group, Inc.....	208,318	785,359
#*	EchoStar Corp., Class A.....	158,767	3,084,843
#*	Emerald Holding, Inc.....	115,008	569,290
#	Entravision Communications Corp., Class A.....	810,206	3,872,785
*	Eventbrite, Inc., Class A.....	18,300	210,633
#*	EW Scripps Co., Class A.....	517,721	5,104,729
*	FG Group Holdings, Inc.....	72,905	118,106
#*	Gannett Co., Inc.....	180,236	508,266
#*	Gogo, Inc.....	520,803	7,848,501
*	Gray Television, Inc.....	389,814	3,691,539
*	Gray Television, Inc., Class A.....	4,101	40,333
*	IDT Corp., Class B.....	243,518	5,776,247
#*	IMAX Corp.....	239,238	4,404,372
*	Insignia Systems, Inc.....	1,479	11,092
*	Integral Ad Science Holding Corp.....	387,114	8,071,327
*	John Wiley & Sons, Inc., Class A.....	194,055	6,642,503
*	Lee Enterprises, Inc.....	2,124	29,524
*	Liberty Latin America Ltd., Class A.....	181,373	1,523,533
#*	Liberty Latin America Ltd., Class C.....	741,868	6,172,342
*	LICT Corp.....	1	11,365
#*	Lions Gate Entertainment Corp., Class A.....	350,095	2,688,730
*	Lions Gate Entertainment Corp., Class B.....	522,329	3,823,448
*	Madison Square Garden Entertainment Corp.....	104,065	3,625,625
#*	Magnite, Inc.....	583,694	8,831,290
#	Marcus Corp.....	119,353	1,861,907
#*	MediaAlpha, Inc., Class A.....	3,518	35,673
*	Ooma, Inc.....	92,211	1,383,165
*>	Pegasus Cos., Inc.....	41	2,091
*	Playstudios, Inc.....	64,417	317,576
#*	PubMatic, Inc., Class A.....	187,076	3,739,649
*	QuinStreet, Inc.....	235,955	2,095,280
#*	Quotient Technology, Inc.....	318,199	1,253,704
#*	Reading International, Inc., Class A.....	128,253	341,153
#*>	Reading International, Inc., Class B.....	11,620	245,182
*	Saga Communications, Inc., Class A.....	19,685	425,983
#	Scholastic Corp.....	145,538	6,285,786
*	Sciplay Corp., Class A.....	93,315	1,828,974
	Shenandoah Telecommunications Co.....	380,425	7,102,535

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
# Shutterstock, Inc.....	196,999	\$ 10,135,599
# Sinclair, Inc.....	222,821	3,099,440
#* Sphere Entertainment Co.....	112,427	4,772,526
Spok Holdings, Inc.....	68,707	1,007,245
#* Stagwell, Inc., Class A.....	361,926	2,428,523
#* TechTarget, Inc.....	192,094	6,239,213
#* Thryv Holdings, Inc.....	148,924	3,529,499
Townsquare Media, Inc., Class A.....	102,557	1,228,633
* Travelzoo.....	28,054	231,165
* TripAdvisor, Inc.....	239,023	4,457,779
* TrueCar, Inc.....	333,173	816,274
#* U.S. Cellular Corp.....	135,632	2,402,043
#* Urban One, Inc.....	66,447	377,419
* Urban One, Inc.....	30,717	176,008
* Vimeo, Inc.....	189,839	782,137
* WideOpenWest, Inc.....	138,170	1,138,521
* Yelp, Inc.....	307,178	13,838,369
* Zedge, Inc., Class B.....	24,863	52,212
#* Ziff Davis, Inc.....	4,947	358,756
#* ZipRecruiter, Inc., Class A.....	61,431	1,137,702
TOTAL COMMUNICATION SERVICES.....		<u>223,124,366</u>
CONSUMER DISCRETIONARY — (12.6%)		
#* 1-800-Flowers.com, Inc., Class A.....	229,669	1,993,527
* 1stdibs.com, Inc.....	21,342	87,075
* 2U, Inc.....	17,733	84,764
# Aaron's Co., Inc.....	68,570	1,084,777
#* Abercrombie & Fitch Co., Class A.....	309,087	12,242,936
* Accel Entertainment, Inc.....	58,899	671,449
# Acushnet Holdings Corp.....	162,106	9,666,381
* Adient PLC.....	52,066	2,215,929
* Adtalem Global Education, Inc.....	269,759	11,664,379
AMCON Distributing Co.....	5,890	1,260,460
* American Axle & Manufacturing Holdings, Inc.....	510,202	4,821,409
American Eagle Outfitters, Inc.....	556,022	7,812,109
* American Outdoor Brands, Inc.....	57,967	550,686
* American Public Education, Inc.....	6,601	33,071
#* America's Car-Mart, Inc.....	61,632	7,341,604
# Ark Restaurants Corp.....	36,613	655,007
Arko Corp.....	351,076	2,927,974
#* Bally's Corp.....	14,066	228,994
#* Barnes & Noble Education, Inc.....	56,263	82,707
Bassett Furniture Industries, Inc.....	83,006	1,460,906
* Beazer Homes USA, Inc.....	81,581	2,743,569
* Biglari Holdings, Inc., Class A.....	840	845,242
* Biglari Holdings, Inc., Class B.....	9,577	1,945,663
* BJ's Restaurants, Inc.....	168,389	6,341,530
# Bloomin' Brands, Inc.....	558,653	15,011,006
# Bluegreen Vacations Holding Corp.....	12,004	469,236
#* Boot Barn Holdings, Inc.....	218,493	20,516,493
#* Brinker International, Inc.....	201,307	7,907,339
# Buckle, Inc.....	227,162	8,305,043
Build-A-Bear Workshop, Inc.....	136,220	3,344,201
# Caleres, Inc.....	227,259	6,145,083
# Camping World Holdings, Inc., Class A.....	2,784	89,172
Canterbury Park Holding Corp.....	10,905	248,743
* CarParts.com, Inc.....	222,134	1,115,113
* Carriage Services, Inc.....	184,714	5,979,192
* Carrols Restaurant Group, Inc.....	255,440	1,504,542

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Carter's, Inc.....	139,022	\$10,428,040
# Cato Corp., Class A.....	100,669	855,686
#* Cavco Industries, Inc.....	67,389	19,923,558
#* Century Casinos, Inc.....	11,409	90,702
Century Communities, Inc.....	212,216	16,387,320
# Cheesecake Factory, Inc.....	225,040	8,276,971
#* Chico's FAS, Inc.....	588,686	3,590,985
* Chuy's Holdings, Inc.....	120,127	4,996,082
* Citi Trends, Inc.....	82,951	1,563,626
* Conn's, Inc.....	101,659	500,162
* Container Store Group, Inc.....	157,595	576,798
* Cooper-Standard Holdings, Inc.....	41,573	765,775
#* Coursera, Inc.....	651,028	10,214,629
# Cracker Barrel Old Country Store, Inc.....	75,832	7,067,542
Crown Crafts, Inc.....	12,250	61,495
* Culp, Inc.....	149,674	853,142
Dana, Inc.....	599,477	11,378,073
* Dave & Buster's Entertainment, Inc.....	286,201	13,108,006
* Delta Apparel, Inc.....	77,427	641,096
* Denny's Corp.....	285,841	3,361,490
Designer Brands, Inc., Class A.....	85,403	849,760
#* Destination XL Group, Inc.....	183,270	945,673
# Dillard's, Inc., Class A.....	4,523	1,551,570
# Dine Brands Global, Inc.....	68,691	4,143,441
* Dorman Products, Inc.....	96,208	8,147,856
* Duluth Holdings, Inc., Class B.....	48,908	355,072
* Educational Development Corp.....	72,586	129,203
El Pollo Loco Holdings, Inc.....	157,876	1,681,379
# Escalade, Inc.....	71,194	1,039,432
# Ethan Allen Interiors, Inc.....	227,675	7,164,932
#* European Wax Center, Inc., Class A.....	184,260	3,569,116
* Everi Holdings, Inc.....	329,857	4,895,078
* Fiesta Restaurant Group, Inc.....	229,976	1,770,815
#* Figs, Inc., Class A.....	539,329	3,969,461
* First Watch Restaurant Group, Inc.....	9,893	184,406
Flanigan's Enterprises, Inc.....	21,606	641,698
Flexsteel Industries, Inc.....	36,254	709,491
# Foot Locker, Inc.....	81,310	2,184,800
* Fossil Group, Inc.....	164,889	458,391
# Franchise Group, Inc.....	187,193	5,570,864
* Frontdoor, Inc.....	371,382	12,968,659
#* Full House Resorts, Inc.....	29,152	187,156
#* Funko, Inc., Class A.....	139,067	1,134,787
# Gap, Inc.....	49,878	513,743
#* Garrett Motion, Inc.....	358,562	2,789,612
* Genesco, Inc.....	55,058	1,553,186
* Gentherm, Inc.....	225,299	13,466,121
* G-III Apparel Group Ltd.....	209,314	4,334,893
* Goodyear Tire & Rubber Co.....	94,403	1,518,000
#* GoPro, Inc., Class A.....	553,337	2,263,148
Graham Holdings Co., Class B.....	13,765	8,076,614
* Grand Canyon Education, Inc.....	76,485	8,302,447
* Green Brick Partners, Inc.....	192,927	10,904,234
# Group 1 Automotive, Inc.....	72,728	18,802,370
#* GrowGeneration Corp.....	145,940	580,841
# Guess?, Inc.....	473,394	9,936,540
Hamilton Beach Brands Holding Co., Class A.....	73,058	719,621
# Hanesbrands, Inc.....	844,803	4,452,112
# Haverly Furniture Cos., Inc.....	120,317	4,283,285

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Haverty Furniture Cos., Inc., Class A.....	18,389	\$ 653,729
#* Helen of Troy Ltd.....	22,035	3,113,545
# Hibbett, Inc.....	55,861	2,591,950
Hooker Furnishings Corp.....	46,023	923,682
* Hovnanian Enterprises, Inc., Class A.....	24,571	2,619,760
* Inspired Entertainment, Inc.....	19,360	243,742
# Installed Building Products, Inc.....	99,891	14,785,866
#* iRobot Corp.....	83,398	3,335,920
* J Jill, Inc.....	30,847	700,227
Jack in the Box, Inc.....	109,730	10,908,259
* JAKKS Pacific, Inc.....	3,333	69,460
# Johnson Outdoors, Inc., Class A.....	68,121	4,027,314
KB Home.....	82,438	4,449,179
#» Kohl's Corp.....	250,952	7,139,584
# Kontoor Brands, Inc.....	213,429	9,040,852
#* Koss Corp.....	115,127	476,626
# Krispy Kreme, Inc.....	15,363	236,590
#* Kura Sushi USA, Inc., Class A.....	19,961	1,986,319
# Lakeland Industries, Inc.....	52,171	807,085
#* Lands' End, Inc.....	96,511	905,273
* Landsea Homes Corp.....	21,707	214,248
Laureate Education, Inc.....	868,618	11,135,683
*†† Lazare Kaplan International, Inc.....	81,643	0
La-Z-Boy, Inc.....	328,859	10,316,307
# LCI Industries.....	73,732	10,047,460
#*†† Lear Corp.....	498,411	0
#* Legacy Housing Corp.....	29,846	707,947
#* Leslie's, Inc.....	204,143	1,300,391
* LGI Homes, Inc.....	78,609	10,906,999
Lifetime Brands, Inc.....	108,782	598,301
#* Lincoln Educational Services Corp.....	55,387	393,802
* Live Ventures, Inc.....	1,917	50,992
#* Lovesac Co.....	58,235	1,705,121
* M/I Homes, Inc.....	121,927	12,192,700
#* Malibu Boats, Inc., Class A.....	132,182	7,924,311
Marine Products Corp.....	185,819	2,980,537
#* MarineMax, Inc.....	156,654	6,317,856
#* MasterCraft Boat Holdings, Inc.....	74,867	2,294,674
MDC Holdings, Inc.....	237,003	12,153,514
* Modine Manufacturing Co.....	300,478	11,285,954
Monarch Casino & Resort, Inc.....	27,353	1,896,110
Monro, Inc.....	136,981	5,020,354
#* Motorcar Parts of America, Inc.....	82,592	740,850
# Movado Group, Inc.....	126,566	3,632,444
Nathan's Famous, Inc.....	53,185	4,260,118
#* National Vision Holdings, Inc.....	77,330	1,672,648
Nobility Homes, Inc.....	8,025	223,095
* Noodles & Co.....	159,598	582,533
Nordstrom, Inc.....	58,505	1,352,051
* ODP Corp.....	354,824	17,698,621
* Ollie's Bargain Outlet Holdings, Inc.....	55,453	4,041,415
#* ONE Group Hospitality, Inc.....	112,736	830,864
* OneSpaWorld Holdings Ltd.....	361,754	4,646,730
#* OneWater Marine, Inc., Class A.....	20,486	771,298
#* Overstock.com, Inc.....	28,704	1,046,835
# Oxford Industries, Inc.....	129,087	13,922,033
# Papa John's International, Inc.....	123,978	10,252,981
Patrick Industries, Inc.....	161,967	14,018,244
* Perdoceo Education Corp.....	538,380	7,187,373

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Petco Health & Wellness Co., Inc., Class A.....	83,174	\$ 678,700
# PetMed Express, Inc.....	151,729	2,222,830
* Playa Hotels & Resorts NV.....	667,253	5,444,784
* PlayAGS, Inc.....	68,953	456,469
* Portillo's, Inc., Class A.....	115,602	2,664,626
#* Potbelly Corp.....	71,250	680,437
# Purple Innovation, Inc.....	181,145	565,172
*» QEP Co., Inc.....	8,890	116,859
# RCI Hospitality Holdings, Inc.....	32,826	2,289,613
#* Revolve Group, Inc.....	125,279	2,470,502
# Rocky Brands, Inc.....	50,650	1,019,078
* Rover Group, Inc.....	68,737	376,679
* Sally Beauty Holdings, Inc.....	468,938	5,613,188
* Shake Shack, Inc., Class A.....	161,121	12,512,657
# Shoe Carnival, Inc.....	203,740	5,421,521
# Signet Jewelers Ltd.....	195,670	15,749,478
#* Six Flags Entertainment Corp.....	283,660	6,779,474
* Skyline Champion Corp.....	92,938	6,474,061
#* Sleep Number Corp.....	188,376	5,216,131
# Smith & Wesson Brands, Inc.....	335,382	4,269,413
* Solo Brands, Inc., Class A.....	6,030	35,336
# Sonic Automotive, Inc., Class A.....	240,130	11,499,826
#* Sonos, Inc.....	467,523	8,013,344
#* Sportsman's Warehouse Holdings, Inc.....	172,037	1,083,833
Standard Motor Products, Inc.....	164,872	6,293,164
# Steven Madden Ltd.....	191,265	6,384,426
#* Stitch Fix, Inc., Class A.....	249,673	1,275,829
* Stoneridge, Inc.....	235,367	4,810,901
Strategic Education, Inc.....	107,770	8,093,527
* Strattec Security Corp.....	30,536	714,237
#* Stride, Inc.....	307,962	11,767,228
Superior Group of Cos., Inc.....	112,673	1,062,506
* Superior Industries International, Inc.....	123,434	451,768
#* Sweetgreen, Inc., Class A.....	174,768	2,633,754
#* Target Hospitality Corp.....	16,822	214,817
* Taylor Morrison Home Corp.....	390,432	18,904,717
#* Tile Shop Holdings, Inc.....	98,485	626,365
#* Tilly's, Inc., Class A.....	100,413	870,581
* Topgolf Callaway Brands Corp.....	46,826	935,115
#* Traeger, Inc.....	34,810	155,253
» Travel & Leisure Co.....	191,490	7,799,388
#* Tri Pointe Homes, Inc.....	625,733	19,948,368
* Unifi, Inc.....	90,301	714,281
* Universal Electronics, Inc.....	73,224	817,912
* Universal Technical Institute, Inc.....	170,085	1,238,219
# Upbound Group, Inc.....	343,482	11,894,782
#* Urban Outfitters, Inc.....	377,548	13,731,421
* Vera Bradley, Inc.....	100,597	678,024
#* Victoria's Secret & Co.....	37,380	765,916
* Vista Outdoor, Inc.....	499,839	15,145,122
* Vizio Holding Corp., Class A.....	247,584	1,844,501
#* VOXX International Corp.....	115,181	1,064,272
* Warby Parker, Inc., Class A.....	9,201	137,463
# Weyco Group, Inc.....	78,198	2,134,805
# Winmark Corp.....	42,095	15,299,849
# Winnebago Industries, Inc.....	191,418	13,169,558
Wolverine World Wide, Inc.....	346,324	4,387,925
#* XPEL, Inc.....	92,149	7,485,263
#* YETI Holdings, Inc.....	96,225	4,099,185

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Zumiez, Inc.....	202,338	\$ 3,816,095
TOTAL CONSUMER DISCRETIONARY.....		<u>979,147,200</u>
CONSUMER STAPLES — (4.7%)		
# Alico, Inc.....	41,194	1,066,925
Andersons, Inc.....	246,851	12,051,266
#* Beauty Health Co.....	226,646	1,878,895
* BellRing Brands, Inc.....	51,485	1,850,886
* Bridgford Foods Corp.....	72,953	862,304
# Calavo Growers, Inc.....	117,112	4,418,636
# Cal-Maine Foods, Inc.....	201,985	9,329,687
* Central Garden & Pet Co.....	69,768	2,824,209
* Central Garden & Pet Co., Class A.....	280,783	10,731,526
#* Chefs' Warehouse, Inc.....	277,666	10,090,382
* Coffee Holding Co., Inc.....	31,890	46,559
* Duckhorn Portfolio, Inc.....	505,573	6,360,108
Edgewell Personal Care Co.....	360,314	14,199,975
* elf Beauty, Inc.....	181,568	21,192,617
# Energizer Holdings, Inc.....	299,395	10,688,402
* Farmer Bros Co.....	16,593	49,779
Fresh Del Monte Produce, Inc.....	210,356	5,591,263
#* Freshpet, Inc.....	85,314	6,273,992
#* Grocery Outlet Holding Corp.....	248,186	8,301,822
* Hain Celestial Group, Inc.....	272,500	3,452,575
#* Herbalife Ltd.....	379,417	6,161,732
#* Honest Co., Inc.....	17,916	27,053
* Hostess Brands, Inc.....	641,577	15,423,511
# Ingles Markets, Inc., Class A.....	123,817	10,499,682
Inter Parfums, Inc.....	133,995	20,040,292
# J & J Snack Foods Corp.....	51,750	8,296,560
# John B Sanfilippo & Son, Inc.....	72,313	7,875,609
* Lifeway Foods, Inc.....	4,260	27,775
# Limoneira Co.....	64,193	996,275
# Medifast, Inc.....	70,654	7,198,936
# MGP Ingredients, Inc.....	143,333	16,341,395
#* Mission Produce, Inc.....	54,678	635,358
* Natural Alternatives International, Inc.....	73,124	526,493
Natural Grocers by Vitamin Cottage, Inc., Class C.....	114,017	1,419,512
* Nature's Sunshine Products, Inc.....	163,343	2,278,635
Nu Skin Enterprises, Inc., Class A.....	218,945	6,434,794
Oil-Dri Corp. of America.....	56,726	3,560,691
#* Olaplex Holdings, Inc.....	24,387	87,793
PriceSmart, Inc.....	157,174	12,217,135
* Rocky Mountain Chocolate Factory, Inc.....	70,528	417,526
#* Seneca Foods Corp., Class A.....	52,370	2,019,649
*>> Seneca Foods Corp., Class B.....	11,120	421,893
*>> Sovos Brands, Inc.....	320,361	5,702,426
SpartanNash Co.....	290,851	6,526,696
Spectrum Brands Holdings, Inc.....	10,611	832,009
#* Sprouts Farmers Market, Inc.....	356,037	13,974,452
#* Thorne HealthTech, Inc.....	9,652	57,622
# Tootsie Roll Industries, Inc.....	157,440	5,488,358
* TreeHouse Foods, Inc.....	240,921	12,433,933
Turning Point Brands, Inc.....	91,451	2,181,106
* United Natural Foods, Inc.....	321,175	6,680,440
United-Guardian, Inc.....	39,576	324,523
# Universal Corp.....	144,082	7,286,227
#* USANA Health Sciences, Inc.....	84,573	5,489,633
# Utz Brands, Inc.....	88,224	1,477,752

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Vector Group Ltd.....	914,140	\$ 11,993,517
Village Super Market, Inc., Class A.....	66,491	1,547,910
#* Vita Coco Co., Inc.....	108,922	2,877,719
#* Vital Farms, Inc.....	168,211	1,968,069
# WD-40 Co.....	41,707	9,571,757
# Weis Markets, Inc.....	196,657	13,046,225
#* Willamette Valley Vineyards, Inc.....	3,868	23,208
#* Zevia PBC, Class A.....	2,300	6,394
TOTAL CONSUMER STAPLES.....		<u>363,660,083</u>
ENERGY — (5.0%)		
Adams Resources & Energy, Inc.....	39,742	1,376,265
#* Amplify Energy Corp.....	169,914	1,247,169
Archrock, Inc.....	894,239	10,426,827
Ardmore Shipping Corp.....	179,675	2,529,824
#* Baytex Energy Corp.....	35,054	141,618
Berry Corp.....	337,803	2,634,863
* Bristow Group, Inc.....	117,497	3,615,383
# Cactus, Inc., Class A.....	49,617	2,519,551
# California Resources Corp.....	170,701	9,106,898
#* Callon Petroleum Co.....	281,615	10,577,459
* Centrus Energy Corp., Class A.....	56,258	2,115,301
#* Clean Energy Fuels Corp.....	971,880	4,791,368
#* CNX Resources Corp.....	1,161,237	23,689,235
CONSOL Energy, Inc.....	159,990	11,922,455
# Core Laboratories, Inc.....	207,063	5,381,567
# CVR Energy, Inc.....	236,183	8,677,363
Delek U.S. Holdings, Inc.....	336,926	9,295,788
DHT Holdings, Inc.....	971,142	9,565,749
* DMC Global, Inc.....	66,003	1,244,817
Dorian LPG Ltd.....	226,600	6,739,084
#* Dril-Quip, Inc.....	145,502	3,767,047
#* Empire Petroleum Corp.....	918	8,262
Epsilon Energy Ltd.....	33,799	204,146
Equitrans Midstream Corp.....	253,932	2,633,275
# Evolution Petroleum Corp.....	194,809	1,819,516
* Expro Group Holdings NV.....	80,352	1,783,011
* Forum Energy Technologies, Inc.....	42,049	1,144,153
* Geospace Technologies Corp.....	121,063	969,715
#* Green Plains, Inc.....	300,570	10,673,241
* Gulf Island Fabrication, Inc.....	63,972	216,865
* Gulfport Energy Corp.....	58,587	6,002,238
#* Hallador Energy Co.....	90,535	834,733
* Helix Energy Solutions Group, Inc.....	992,495	9,527,952
#* Independence Contract Drilling, Inc.....	16,749	52,927
# International Seaways, Inc.....	256,449	10,999,098
* Kosmos Energy Ltd.....	1,070,827	7,602,872
Liberty Energy, Inc.....	656,121	10,806,313
* Mammoth Energy Services, Inc.....	8,433	41,237
Mexco Energy Corp.....	1,906	24,892
#* Nabors Industries Ltd.....	41,593	5,094,727
NACCO Industries, Inc., Class A.....	40,634	1,503,052
* Natural Gas Services Group, Inc.....	91,766	944,272
* Newpark Resources, Inc.....	725,833	4,006,598
#»†† Next Bridge Hydrocarbons, Inc.....	18,077	52,423
#* NexTier Oilfield Solutions, Inc.....	1,303,794	15,541,224
# Nordic American Tankers Ltd.....	927,820	4,073,130
# Northern Oil & Gas, Inc.....	31,710	1,248,423
* Oceaneering International, Inc.....	439,356	9,863,542

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Oil States International, Inc.....	298,957	\$ 2,403,614
* Overseas Shipholding Group, Inc., Class A.....	357,954	1,464,032
* Par Pacific Holdings, Inc.....	310,089	9,761,602
Patterson-UTI Energy, Inc.....	347,923	5,511,100
# PHX Minerals, Inc.....	67,946	219,466
#* PrimeEnergy Resources Corp.....	2,472	237,707
* ProPetro Holding Corp.....	497,206	5,190,831
* Ranger Energy Services, Inc.....	13,891	145,855
* REX American Resources Corp.....	154,662	5,725,587
Riley Exploration Permian, Inc.....	5,051	189,160
# RPC, Inc.....	943,366	7,848,805
# SandRidge Energy, Inc.....	47,791	816,270
Scorpio Tankers, Inc.....	281,079	13,221,956
* SEACOR Marine Holdings, Inc.....	93,663	1,076,188
# Select Water Solutions, Inc., Class A.....	438,912	3,691,250
# SFL Corp. Ltd.....	889,603	8,771,486
Sitio Royalties Corp., Class A.....	234,924	6,422,822
Solaris Oilfield Infrastructure, Inc., Class A.....	112,833	1,233,265
#* Talos Energy, Inc.....	544,445	8,711,120
* Teekay Corp.....	417,513	2,780,637
Teekay Tankers Ltd., Class A.....	160,516	7,000,103
* TETRA Technologies, Inc.....	557,565	2,503,467
#* Tidewater, Inc.....	228,378	14,412,936
#* Transocean Ltd.....	1,372,020	12,073,776
* U.S. Silica Holdings, Inc.....	332,317	4,323,444
#* Vital Energy, Inc.....	74,320	3,922,610
#* W&T Offshore, Inc.....	638,569	2,796,932
* Weatherford International PLC.....	111,617	9,275,373
World Kinect Corp.....	275,780	6,216,081
TOTAL ENERGY.....		<u>386,984,943</u>
FINANCIALS — (17.2%)		
1st Source Corp.....	198,015	9,286,903
#* Acacia Research Corp.....	170,009	678,336
# ACNB Corp.....	27,972	970,628
* Affinity Bancshares, Inc.....	1,853	26,220
# Alerus Financial Corp.....	11,275	223,020
# Amalgamated Financial Corp.....	94,025	1,876,739
# A-Mark Precious Metals, Inc.....	125,454	5,117,269
* Ambac Financial Group, Inc.....	211,599	2,992,010
# Amerant Bancorp, Inc.....	57,058	1,130,890
* American Equity Investment Life Holding Co.....	276,183	14,822,742
# American National Bankshares, Inc.....	54,415	2,246,251
Ameris Bancorp.....	187,133	8,168,355
AMERISAFE, Inc.....	147,059	7,664,715
AmeriServ Financial, Inc.....	129,505	427,367
# Ames National Corp.....	31,889	614,182
# Argo Group International Holdings Ltd.....	72,579	2,155,596
# Arrow Financial Corp.....	152,888	3,076,107
# Artisan Partners Asset Management, Inc., Class A.....	263,571	10,935,561
* AssetMark Financial Holdings, Inc.....	133,272	3,984,833
# Associated Banc-Corp.....	433,681	8,218,255
Associated Capital Group, Inc., Class A.....	12,813	474,722
Assured Guaranty Ltd.....	40,374	2,413,558
* Atlantic American Corp.....	7,131	13,050
# Atlantic Union Bankshares Corp.....	257,077	8,221,322
#* Atlanticus Holdings Corp.....	115,004	4,680,663
Auburn National BanCorp, Inc.....	12,735	282,717
#* Avantax, Inc.....	277,010	7,169,019

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
*» AvidXchange Holdings, Inc.....	741,153	\$ 9,197,709
* Axos Financial, Inc.....	274,883	12,919,501
B Riley Financial, Inc.....	39,589	2,198,377
Banc of California, Inc.....	251,958	3,580,323
# BancFirst Corp.....	237,248	23,701,075
* Bancorp, Inc.....	494,971	18,759,401
# Bank First Corp.....	1,424	125,825
# Bank of Hawaii Corp.....	12,388	707,726
# Bank of Marin Bancorp.....	55,228	1,158,683
# Bank of NT Butterfield & Son Ltd.....	217,613	6,991,906
Bank7 Corp.....	4,827	127,722
BankFinancial Corp.....	69,912	627,111
# Bankwell Financial Group, Inc.....	34,572	945,544
Banner Corp.....	188,256	8,962,868
Bar Harbor Bankshares.....	81,741	2,232,347
# BayCom Corp.....	39,827	802,912
# BCB Bancorp, Inc.....	73,773	947,983
Berkshire Hills Bancorp, Inc.....	195,379	4,456,595
BGC Group, Inc., Class A.....	969,730	4,615,915
#* Blue Foundry Bancorp.....	60,084	613,458
# Blue Ridge Bankshares, Inc.....	4,060	34,226
# Bread Financial Holdings, Inc.....	218,532	9,084,375
# Bridge Investment Group Holdings, Inc., Class A.....	17,662	220,952
#* Bridgewater Bancshares, Inc.....	29,809	319,254
Brightsphere Investment Group, Inc.....	279,186	5,941,078
Brookline Bancorp, Inc.....	386,583	4,128,706
#* BRP Group, Inc., Class A.....	101,642	2,531,902
Business First Bancshares, Inc.....	33,257	680,106
Byline Bancorp, Inc.....	153,771	3,375,273
# C&F Financial Corp.....	18,341	1,031,314
* California BanCorp.....	755	13,960
*» California First Leasing Corp.....	33,262	552,981
# Cambridge Bancorp.....	23,254	1,431,051
# Camden National Corp.....	119,700	4,139,226
* Cannae Holdings, Inc.....	95,146	1,939,075
#* Cantaloupe, Inc.....	275,192	2,121,730
# Capital Bancorp, Inc.....	12,381	249,477
# Capital City Bank Group, Inc.....	98,473	3,193,479
Capitol Federal Financial, Inc.....	364,235	2,414,878
Capstar Financial Holdings, Inc.....	87,197	1,297,491
* Carter Bankshares, Inc.....	32,664	479,834
# Cass Information Systems, Inc.....	92,479	3,509,578
Cathay General Bancorp.....	169,131	6,433,743
*» CCUR Holdings, Inc.....	11	33,000
Central Pacific Financial Corp.....	118,761	2,166,201
# Central Valley Community Bancorp.....	52,909	904,744
Chemung Financial Corp.....	12,247	522,457
# Citizens & Northern Corp.....	67,765	1,436,618
# Citizens Community Bancorp, Inc.....	8,182	84,029
# Citizens Holding Co.....	7,830	92,081
#* Citizens, Inc.....	156,365	401,858
# City Holding Co.....	117,002	11,572,668
# Civista Bancshares, Inc.....	68,750	1,254,000
CNB Financial Corp.....	90,970	1,770,276
* Coastal Financial Corp.....	52,384	2,366,185
# Codorus Valley Bancorp, Inc.....	42,706	939,105
# Cohen & Steers, Inc.....	117,330	7,545,492
Colony Bankcorp, Inc.....	11,293	121,061
#* Columbia Financial, Inc.....	335,755	5,868,997

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Community Bank System, Inc.....	19,439	\$ 1,046,401
	Community Trust Bancorp, Inc.....	157,372	6,039,937
	Community West Bancshares.....	24,371	333,152
	ConnectOne Bancorp, Inc.....	172,974	3,540,778
#*	Consumer Portfolio Services, Inc.....	124,706	1,597,484
	Crawford & Co., Class A.....	241,413	2,319,979
	Crawford & Co., Class B.....	116,132	965,057
#*	CrossFirst Bankshares, Inc.....	110,126	1,285,170
*	Customers Bancorp, Inc.....	154,585	6,489,478
#	CVB Financial Corp.....	152,593	2,879,430
	Diamond Hill Investment Group, Inc.....	15,850	2,876,934
	Dime Community Bancshares, Inc.....	215,167	4,819,741
#	Donegal Group, Inc., Class A.....	142,253	2,072,626
#	Donegal Group, Inc., Class B.....	34,951	455,761
*	Donnelley Financial Solutions, Inc.....	155,898	7,373,975
	Eagle Bancorp Montana, Inc.....	578	7,618
	Eagle Bancorp, Inc.....	133,711	3,703,795
#*	eHealth, Inc.....	102,759	776,858
	Employers Holdings, Inc.....	226,428	8,746,914
#*	Encore Capital Group, Inc.....	238,170	12,742,095
*	Enova International, Inc.....	275,497	15,177,130
	Enterprise Bancorp, Inc.....	54,056	1,721,143
	Enterprise Financial Services Corp.....	214,385	8,789,785
#	Equity Bancshares, Inc., Class A.....	67,679	1,838,162
#	Esquire Financial Holdings, Inc.....	23,476	1,172,509
#	ESSA Bancorp, Inc.....	59,731	992,729
	Evans Bancorp, Inc.....	24,550	729,626
	EVERTEC, Inc.....	293,666	11,549,884
#*	EZCORP, Inc., Class A.....	454,423	4,117,072
#	Farmers & Merchants Bancorp, Inc.....	1,090	23,239
	Farmers National Banc Corp.....	168,804	2,321,055
	FB Financial Corp.....	203,965	7,224,440
	Federal Agricultural Mortgage Corp., Class A.....	4,200	554,442
	Federal Agricultural Mortgage Corp., Class C.....	80,626	12,960,629
	Federated Hermes, Inc.....	214,694	7,263,098
#	Fidelity D&D Bancorp, Inc.....	657	33,336
	Financial Institutions, Inc.....	99,379	1,906,089
*	Finwise Bancorp.....	1,870	18,513
#	First Bancorp.....	250,889	8,299,408
	First BanCorp.....	1,576,127	23,405,486
#	First Bancorp, Inc.....	78,731	2,077,711
	First Bancshares, Inc.....	131,726	4,124,341
#	First Bank.....	98,570	1,232,125
#	First Busey Corp.....	242,351	5,249,323
	First Business Financial Services, Inc.....	48,671	1,654,327
#	First Capital, Inc.....	350	13,125
#	First Commonwealth Financial Corp.....	738,487	10,663,752
	First Community Bankshares, Inc.....	102,227	3,437,894
#	First Community Corp.....	23,267	459,523
	First Financial Bancorp.....	417,011	9,628,784
	First Financial Corp.....	94,219	3,600,108
	First Financial Northwest, Inc.....	58,907	712,775
#	First Hawaiian, Inc.....	117,474	2,430,537
	First Internet Bancorp.....	26,599	599,541
	First Merchants Corp.....	336,177	10,798,005
#	First Mid Bancshares, Inc.....	79,543	2,434,811
	First Northwest Bancorp.....	43,257	588,295
#	First of Long Island Corp.....	101,455	1,414,283
	First United Corp.....	29,239	501,741

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* First Western Financial, Inc.....	2,168	\$ 44,964
# Five Star Bancorp.....	10,061	248,305
# Flushing Financial Corp.....	194,150	3,063,687
#* Flywire Corp.....	100,492	3,430,797
# Franklin Financial Services Corp.....	1,044	30,871
FS Bancorp, Inc.....	42,693	1,323,483
Fulton Financial Corp.....	582,265	8,326,390
#* FVCBankcorp, Inc.....	4,180	53,755
* Genworth Financial, Inc., Class A.....	2,133,102	12,499,978
German American Bancorp, Inc.....	132,569	3,905,483
# Glen Burnie Bancorp.....	1,500	12,105
#* GoHealth, Inc., Class A.....	2,046	37,892
#* Goosehead Insurance, Inc., Class A.....	102,305	6,841,135
Great Southern Bancorp, Inc.....	121,894	6,744,395
* Green Dot Corp., Class A.....	226,891	4,435,719
Greenhill & Co., Inc.....	39,689	583,428
#* Greenlight Capital Re Ltd., Class A.....	117,804	1,211,025
# Guaranty Bancshares, Inc.....	30,338	964,445
Hanmi Financial Corp.....	194,454	3,694,626
HarborOne Bancorp, Inc.....	236,734	2,483,340
Hawthorn Bancshares, Inc.....	17,184	301,579
# HBT Financial, Inc.....	72,557	1,439,531
# HCI Group, Inc.....	100,407	6,306,564
Heartland Financial USA, Inc.....	189,101	6,493,728
Heritage Commerce Corp.....	265,832	2,551,987
Heritage Financial Corp.....	181,340	3,401,938
* Heritage Global, Inc.....	23,956	91,272
Heritage Insurance Holdings, Inc.....	42,630	192,261
# Hingham Institution For Savings.....	14,873	3,308,499
HMN Financial, Inc.....	34,270	693,968
Home Bancorp, Inc.....	35,974	1,281,394
# HomeStreet, Inc.....	119,712	1,101,350
# HomeTrust Bancshares, Inc.....	66,754	1,622,790
Hope Bancorp, Inc.....	644,502	6,999,292
Horace Mann Educators Corp.....	304,047	9,160,936
Horizon Bancorp, Inc.....	196,509	2,434,747
* I3 Verticals, Inc., Class A.....	123,558	3,090,186
Independent Bank Corp.....	36,319	2,188,220
Independent Bank Corp.....	85,528	1,767,008
Independent Bank Group, Inc.....	164,375	7,375,506
International Bancshares Corp.....	222,482	11,044,006
* International Money Express, Inc.....	250,412	6,067,483
Investar Holding Corp.....	8,289	123,092
Investors Title Co.....	20,940	3,278,157
# Jackson Financial, Inc., Class A.....	137,637	4,544,774
James River Group Holdings Ltd.....	149,505	2,764,347
Kearny Financial Corp.....	519,883	4,465,795
Kemper Corp.....	130,923	6,673,145
# Kentucky First Federal Bancorp.....	40,640	257,658
Kingstone Cos., Inc.....	37,196	42,403
# Lake Shore Bancorp, Inc.....	4,212	46,079
Lakeland Bancorp, Inc.....	441,948	6,677,834
# Lakeland Financial Corp.....	183,511	10,173,850
# Landmark Bancorp, Inc.....	24,599	521,499
# LCNB Corp.....	36,303	636,392
* LendingClub Corp.....	180,067	1,510,762
#* LendingTree, Inc.....	44,256	1,079,846
# Live Oak Bancshares, Inc.....	187,845	7,113,690
Luther Burbank Corp.....	88,110	907,533

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	230,816	\$ 2,273,538
	25,049	282,302
*	437,868	853,843
#	5,630	134,388
#*	89,124	778,944
	80,498	2,827,090
	126,751	4,006,599
	183,365	5,900,686
	2,922	34,772
#	41,745	895,013
#*	9,897	448,235
	29,341	689,514
#	1,832	53,604
	96,030	2,249,983
	69,978	1,716,560
#	87,812	4,287,860
*	246,861	14,310,532
#	30,942	791,806
	248,513	8,538,907
#	4,337	129,112
#	16,577	6,990,024
#	474,013	9,025,208
#	322,073	11,981,116
	59,790	5,900,077
*	29,297	408,107
*	57,620	282,338
#	64,165	5,367,402
*	581,320	15,527,057
#	42,137	2,007,407
#	322,325	3,925,919
	50,162	2,397,744
#	556,849	6,882,654
#	22,723	723,728
#	7,182	196,715
	261,734	4,876,104
#*	33,588	1,133,931
	404,726	13,554,274
	18,090	442,843
	108,700	1,738,113
	7,797	76,333
#*	353,371	3,989,559
	57,747	2,200,738
#*	3,264	10,282
#	275	12,386
#	104,458	3,405,331
	41,317	966,818
#*	417,958	3,143,044
	327,755	8,370,863
#*	97,354	5,895,758
#	70,902	7,906,991
#	34,252	679,560
	100	1,546
	287,658	14,946,710
*	7,205	81,344
#*	33,276	400,310
#	17,360	283,315
#	126,955	3,710,895
#	54,091	1,458,834
	133,589	10,049,900

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	29,492	\$ 651,183
	157,657	4,441,198
#	7,868	363,423
*	6,908	67,906
	134,207	19,642,537
#	59,416	4,712,283
#	3,021	109,300
#*	16,866	155,673
*	201,262	4,802,111
	120,502	7,962,772
	181,057	3,921,695
	82,364	783,282
#	400	11,964
	210,658	3,539,054
*	235,156	9,542,630
	67,417	962,041
#	329,443	6,107,873
	105,948	5,427,716
#	37,051	543,538
#	2,303	112,870
	77,644	2,522,654
*	59,872	1,154,332
	327,059	10,119,205
#*	163,427	1,364,615
	172,853	7,921,853
	99,818	562,974
	233,113	7,361,709
#*	66,747	102,790
	116,851	8,413,272
#	18,230	503,695
	195,482	4,783,445
	8,523	117,191
#	349,893	8,645,856
*	66,165	565,049
	60,399	718,748
#	49,621	1,045,018
	22,778	474,694
#	450,385	9,093,273
*	647,883	6,051,227
	63,539	1,596,100
	300	11,100
	24,143	648,240
#*	35,470	1,070,485
#	43,698	2,100,563
	4,915	123,612
#	201,800	6,701,778
#	202,448	5,032,857
	54,341	1,525,352
#*	67,686	402,055
#	200,788	9,463,138
#	194,594	9,303,539
*	151,167	13,908,876
	53,127	1,198,545
#	2,285	41,130
	42,303	500,656
*	200,822	12,822,485
*	7,137	147,593
#	70,916	2,218,962
	258,075	3,811,768

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Tompkins Financial Corp.....	99,408	\$ 5,980,385
	Towne Bank.....	316,246	7,994,699
	TriCo Bancshares.....	226,614	8,470,831
#	Trinity Capital, Inc.....	5,269	76,927
#*	Triumph Financial, Inc.....	200,880	14,244,401
	TrustCo Bank Corp. NY.....	83,664	2,542,549
	Trustmark Corp.....	266,260	6,991,988
#	U.S. Global Investors, Inc., Class A.....	10,779	34,385
*	Unico American Corp.....	95,372	1,688
	Union Bankshares, Inc.....	14,917	342,643
	United Bancorp, Inc.....	2,991	36,311
	United Bancshares, Inc.....	7,872	144,058
#	United Community Banks, Inc.....	87,549	2,545,049
	United Fire Group, Inc.....	168,671	4,054,851
*	United Insurance Holdings Corp.....	6,743	35,738
	United Security Bancshares.....	29,736	221,236
	Unity Bancorp, Inc.....	57,280	1,519,066
	Universal Insurance Holdings, Inc.....	295,542	4,589,767
	Univest Financial Corp.....	175,565	3,423,518
*	USCB Financial Holdings, Inc.....	4,473	49,024
	Value Line, Inc.....	57,537	3,082,257
	Veritex Holdings, Inc.....	74,107	1,594,042
	Victory Capital Holdings, Inc., Class A.....	256,158	8,494,199
	Virginia National Bankshares Corp.....	4,265	154,521
	Virtu Financial, Inc., Class A.....	112,570	2,089,299
#	Virtus Investment Partners, Inc.....	58,936	12,124,903
#	Walker & Dunlop, Inc.....	141,082	12,835,640
#	Washington Federal, Inc.....	288,330	8,949,763
	Washington Trust Bancorp, Inc.....	128,009	4,103,969
	Waterstone Financial, Inc.....	152,917	2,133,192
	WesBanco, Inc.....	377,826	10,582,906
#	West BanCorp, Inc.....	95,829	1,922,330
	Westamerica BanCorp.....	116,186	5,715,189
	Western New England Bancorp, Inc.....	170,163	1,138,390
	Westwood Holdings Group, Inc.....	11,891	139,125
	White Mountains Insurance Group Ltd.....	4,310	6,667,656
#	WisdomTree, Inc.....	648,981	4,516,908
#*	World Acceptance Corp.....	63,898	10,088,855
#	WSFS Financial Corp.....	423,973	18,548,819
	WVS Financial Corp.....	10,583	131,441
TOTAL FINANCIALS.....			1,343,683,922
HEALTH CARE — (11.0%)			
#*	4D Molecular Therapeutics, Inc.....	98,013	1,793,638
#*	89bio, Inc.....	32,393	513,105
*	AC Immune SA.....	10,530	31,590
#*	Accolade, Inc.....	324,031	4,866,946
#*	Accuray, Inc.....	427,885	1,822,790
††	Achillion Pharmaceuticals, Inc.....	895,529	241,793
#*	Actinium Pharmaceuticals, Inc.....	53,972	384,281
#*	Acumen Pharmaceuticals, Inc.....	16,045	118,733
#*	Adaptive Biotechnologies Corp.....	591,396	4,991,382
*	Addus HomeCare Corp.....	116,046	10,626,332
*	ADMA Biologics, Inc.....	460,143	1,909,593
#††	Aduro Biotech, Inc.....	3,260	8,085
#*	Adverum Biotechnologies, Inc.....	34,371	74,929
#*	Agiliti, Inc.....	177,207	3,042,644
#*	Agios Pharmaceuticals, Inc.....	243,579	6,459,715
*	Akero Therapeutics, Inc.....	11,066	480,264

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
»†† Albireo Pharma, Inc.....	44,018	\$ 71,309
#* Aldeyra Therapeutics, Inc.....	247,718	2,010,232
#* Alector, Inc.....	9,533	65,396
#* Allakos, Inc.....	116,971	629,304
#* Allogene Therapeutics, Inc.....	132,224	655,831
#* Allovir, Inc.....	27,543	90,616
#* Alpine Immune Sciences, Inc.....	21,137	265,058
*» Amedisys, Inc.....	28,208	2,562,415
* American Shared Hospital Services.....	5,689	14,621
#* American Well Corp., Class A.....	144,450	353,903
#* Amneal Pharmaceuticals, Inc.....	101,013	323,242
#* Amphastar Pharmaceuticals, Inc.....	363,850	22,082,057
#* AnaptysBio, Inc.....	117,088	2,307,805
* AngioDynamics, Inc.....	174,664	1,517,830
#* ANI Pharmaceuticals, Inc.....	78,593	4,130,062
* Anika Therapeutics, Inc.....	128,116	2,988,946
#* Annovis Bio, Inc.....	8,428	116,222
#* Apollo Medical Holdings, Inc.....	154,692	5,666,368
#* Apyx Medical Corp.....	21,396	119,604
#* ARCA biopharma, Inc.....	32,400	66,096
#* Arcturus Therapeutics Holdings, Inc.....	122,352	4,277,426
* Arcus Biosciences, Inc.....	316,321	6,294,788
#* ARS Pharmaceuticals, Inc.....	44,286	325,502
#* Artivion, Inc.....	288,919	5,032,969
* Arvinas, Inc.....	121,752	3,009,709
* Atea Pharmaceuticals, Inc.....	54,751	187,796
#* Athira Pharma, Inc.....	4,819	14,071
* AtriCure, Inc.....	240,280	13,299,498
# Atrion Corp.....	13,689	7,674,190
* Aura Biosciences, Inc.....	974	11,591
#* Avanos Medical, Inc.....	205,524	5,029,172
#* Avid Bioservices, Inc.....	272,706	3,452,458
#* Avidity Biosciences, Inc.....	320,412	3,047,118
#* Avita Medical, Inc.....	18,761	379,910
* Axogen, Inc.....	165,326	1,428,417
#* Axonics, Inc.....	110,825	6,690,505
#* BioLife Solutions, Inc.....	173,666	3,452,480
#* Biomea Fusion, Inc.....	20,772	462,177
* Black Diamond Therapeutics, Inc.....	21,340	79,598
#* Blueprint Medicines Corp.....	32,440	2,141,040
#* Brookdale Senior Living, Inc.....	809,852	2,850,679
#* Cabaletta Bio, Inc.....	11,728	159,735
#* CareCloud, Inc.....	12,983	43,493
* CareDx, Inc.....	48,606	530,291
# Carisma Therapeutics, Inc.....	1,990	11,045
#* Castle Biosciences, Inc.....	71,652	1,207,336
#* Catalyst Pharmaceuticals, Inc.....	713,683	9,870,236
#* Celcuity, Inc.....	7,153	70,672
#* Celldex Therapeutics, Inc.....	90,611	3,204,005
#* Certara, Inc.....	247,683	4,822,388
#* Champions Oncology, Inc.....	12,526	81,419
#* Chinook Therapeutics, Inc.....	384,400	15,060,792
#* Cogent Biosciences, Inc.....	168,785	2,192,517
#* Collegium Pharmaceutical, Inc.....	232,091	5,282,391
* Community Health Systems, Inc.....	590,868	2,593,911
* Computer Programs & Systems, Inc.....	80,033	2,098,465
# CONMED Corp.....	93,451	11,312,244
#* Corcept Therapeutics, Inc.....	464,405	11,833,039
#* CorVel Corp.....	165,846	33,925,458

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Crinetics Pharmaceuticals, Inc.....	66,947	\$ 1,271,993
#* Cross Country Healthcare, Inc.....	296,441	7,648,178
#* CryoPort, Inc.....	56,079	901,190
#* Cue Biopharma, Inc.....	121,314	463,419
* Cullinan Oncology, Inc.....	75,766	802,362
* Cumberland Pharmaceuticals, Inc.....	66,384	100,904
#*†† Curative Health Services, Inc.....	113,000	0
#* Cymabay Therapeutics, Inc.....	320,927	4,188,097
#* Cytek Biosciences, Inc.....	43,949	393,783
* Deciphera Pharmaceuticals, Inc.....	334,668	4,524,711
#* Definitive Healthcare Corp., Class A.....	130,777	1,547,092
#* Dynavax Technologies Corp.....	561,526	7,855,749
* Dyne Therapeutics, Inc.....	226,654	2,760,646
* Eagle Pharmaceuticals, Inc.....	8,076	167,658
#* Edgewise Therapeutics, Inc.....	6,004	43,769
#* Editas Medicine, Inc.....	288,007	2,528,701
#* Electromed, Inc.....	48,129	490,916
# Embecta Corp.....	249,799	5,330,711
#* Enanta Pharmaceuticals, Inc.....	66,485	1,261,220
#* Enhabit, Inc.....	127,570	1,751,536
* Enovis Corp.....	123,499	7,891,586
#* Enzo Biochem, Inc.....	140,880	208,502
* Eterna Therapeutics, Inc.....	5,904	16,354
* Evolent Health, Inc., Class A.....	309,655	9,410,415
#* Fate Therapeutics, Inc.....	137,317	567,119
* FONAR Corp.....	54,951	927,573
#* Fulgent Genetics, Inc.....	82,128	3,189,030
#* Generation Bio Co.....	102,028	518,302
* Glaukos Corp.....	198,939	15,346,154
* GoodRx Holdings, Inc., Class A.....	30,326	280,212
* Harmony Biosciences Holdings, Inc.....	159,958	5,657,714
#* Harrow Health, Inc.....	120,679	2,664,592
* Harvard Bioscience, Inc.....	223,941	1,041,326
* Health Catalyst, Inc.....	179,969	2,524,965
* HealthStream, Inc.....	263,522	5,923,975
#* Hims & Hers Health, Inc.....	426,854	3,828,880
#* Ideaya Biosciences, Inc.....	268,864	6,011,799
#* IGM Biosciences, Inc.....	6,994	74,416
#* Ikena Oncology, Inc.....	11,694	60,224
* Immunic, Inc.....	46,532	112,142
* ImmunoGen, Inc.....	159,604	2,844,143
#* Immunome, Inc.....	4,456	31,905
#* Immunovant, Inc.....	104,736	2,391,123
#* Inari Medical, Inc.....	20,561	1,173,416
* InfuSystem Holdings, Inc.....	70,613	728,726
#* Inmune Bio, Inc.....	5,679	48,669
#* Innoviva, Inc.....	402,219	5,450,067
#* Integer Holdings Corp.....	153,874	14,230,268
* lovance Biotherapeutics, Inc.....	916,401	6,653,071
* iRadimed Corp.....	51,711	2,271,664
#* IRIDEX Corp.....	37,623	76,751
#* Ironwood Pharmaceuticals, Inc.....	1,021,012	11,323,023
* iTeos Therapeutics, Inc.....	47,708	670,775
#* Janux Therapeutics, Inc.....	2,981	41,734
#* Joint Corp.....	65,154	879,579
#* KalVista Pharmaceuticals, Inc.....	60,717	613,242
* Keros Therapeutics, Inc.....	19,472	815,487
* Kewaunee Scientific Corp.....	26,379	398,323
#* Kiniksa Pharmaceuticals Ltd., Class A.....	83,367	1,570,634

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#*	Kodiak Sciences, Inc.....	97,558 \$ 291,698
*	KORU Medical Systems, Inc.....	3,700 9,620
*	Krystal Biotech, Inc.....	144,924 18,709,688
*	Kura Oncology, Inc.....	314,173 3,279,966
#*	Kymera Therapeutics, Inc.....	242,383 5,303,340
*	Larimar Therapeutics, Inc.....	80,619 345,049
	LeMaitre Vascular, Inc.....	171,467 10,841,858
*	LENSAR, Inc.....	81,309 266,694
#*	Lexicon Pharmaceuticals, Inc.....	101,823 204,664
#*	LifeStance Health Group, Inc.....	36,959 347,045
#*	Ligand Pharmaceuticals, Inc.....	77,764 5,204,745
#*	Liquidia Corp.....	20,267 156,461
#*	Lisata Therapeutics, Inc.....	1,588 5,034
*	LivaNova PLC.....	123,849 7,238,974
#*	MacroGenics, Inc.....	272,687 1,300,717
#*	MeiraGTx Holdings PLC.....	47,088 296,654
#*	Merrimack Pharmaceuticals, Inc.....	148,849 1,787,677
*	Mersana Therapeutics, Inc.....	18,770 22,993
#	Mesa Laboratories, Inc.....	20,704 2,663,777
#*	Milestone Pharmaceuticals, Inc.....	44,769 144,604
*	Mirati Therapeutics, Inc.....	52,251 1,581,638
#*	ModivCare, Inc.....	115,462 5,050,308
#*	Monte Rosa Therapeutics, Inc.....	13,597 96,131
#*	Morphic Holding, Inc.....	153,957 8,733,981
*	Myriad Genetics, Inc.....	362,426 8,100,221
	National HealthCare Corp.....	107,117 6,322,045
#	National Research Corp.....	222,620 9,552,624
#*	NeoGenomics, Inc.....	534,798 9,268,049
#*	Neuronetics, Inc.....	8,888 17,509
#*	Nevro Corp.....	101,301 2,531,512
*	Nexgel, Inc.....	198 465
#*	NextGen Healthcare, Inc.....	458,872 7,631,041
#*	Nurix Therapeutics, Inc.....	172,935 1,679,199
*	NuVasive, Inc.....	255,664 10,535,913
#*	Olema Pharmaceuticals, Inc.....	255,760 2,212,324
*	OmniAb, Inc.....	324,833 1,786,582
*»	OmniAb, Inc.....	35,754 0
*»	OmniAb, Inc.....	35,754 0
»††	Opiant Pharmaceuticals, Inc.....	15,320 7,507
#*	OPKO Health, Inc.....	117,808 219,123
*	OptimizeRx Corp.....	76,028 1,060,591
*	OraSure Technologies, Inc.....	319,420 1,507,662
*	Organogenesis Holdings, Inc.....	40,658 173,610
#*	ORIC Pharmaceuticals, Inc.....	4,496 37,587
*	Orthofix Medical, Inc.....	149,649 2,946,589
#*	OrthoPediatrics Corp.....	101,707 4,246,267
#*	Outset Medical, Inc.....	89,702 1,846,067
*	Ovid therapeutics, Inc.....	4,311 15,477
*	Owens & Minor, Inc.....	354,198 6,814,770
#*	Pacific Biosciences of California, Inc.....	741,854 9,799,891
*	Pacira BioSciences, Inc.....	192,968 7,014,387
	Patterson Cos., Inc.....	458,801 15,089,965
#*††	PDL BioPharma, Inc.....	616,320 1,135,631
#*	PDS Biotechnology Corp.....	14,335 81,925
*	Pediatrix Medical Group, Inc.....	355,751 4,884,461
*	Pennant Group, Inc.....	236,375 2,713,585
#*	PetIQ, Inc.....	120,344 2,014,559
	Phibro Animal Health Corp., Class A.....	89,440 1,295,091
*	Phreesia, Inc.....	151,068 4,791,877

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* PMV Pharmaceuticals, Inc.....	14,251	\$ 93,202
#* Poseida Therapeutics, Inc.....	42,408	73,366
#* Prelude Therapeutics, Inc.....	2,935	11,476
* Prestige Consumer Healthcare, Inc.....	285,192	18,597,370
* Privia Health Group, Inc.....	43,474	1,213,794
#* Pro-Dex, Inc.....	376	6,768
#* ProPhase Labs, Inc.....	2,990	21,767
* Protagonist Therapeutics, Inc.....	242,459	4,703,705
#* Prothena Corp. PLC.....	219,747	15,133,976
* Pulmonx Corp.....	93,522	1,309,308
* Puma Biotechnology, Inc.....	11,427	41,366
* Pyxis Oncology, Inc.....	4,999	12,897
* Quanterix Corp.....	134,204	3,333,627
* RadNet, Inc.....	388,934	12,865,937
#* RAPT Therapeutics, Inc.....	117,272	2,802,801
#* Recursion Pharmaceuticals, Inc., Class A.....	117,080	1,653,170
* REGENXBIO, Inc.....	184,900	3,513,100
#* Relay Therapeutics, Inc.....	81,004	1,020,650
#* Reneo Pharmaceuticals, Inc.....	8,774	70,455
#* Replimune Group, Inc.....	253,199	5,334,903
* REVOLUTION Medicines, Inc.....	454,218	11,923,223
* Rhythm Pharmaceuticals, Inc.....	9,548	170,336
* Rocket Pharmaceuticals, Inc.....	334,219	6,032,653
* RxSight, Inc.....	18,095	603,830
#* Sage Therapeutics, Inc.....	260,206	9,023,944
* Sanara Medtech, Inc.....	314	13,144
#* Sangamo Therapeutics, Inc.....	65	85
#* Savara, Inc.....	52,313	187,281
#* Scholar Rock Holding Corp.....	47,501	337,257
#* Schrodinger, Inc.....	299,226	15,652,512
#* scPharmaceuticals, Inc.....	24,981	210,590
* Seer, Inc., Class A.....	19,891	100,648
* Select Medical Holdings Corp.....	143,174	4,296,652
#* Semler Scientific, Inc.....	7,331	179,976
* SI-BONE, Inc.....	93,710	2,413,970
# SIGA Technologies, Inc.....	203,050	1,165,507
#* Sight Sciences, Inc.....	54,634	480,779
# Simulations Plus, Inc.....	87,186	4,341,863
* Soleno Therapeutics, Inc.....	4,472	22,807
#* Solid Biosciences, Inc.....	6,277	27,054
#* SomaLogic, Inc.....	7,214	17,674
#* SpringWorks Therapeutics, Inc.....	274,004	8,598,246
#* STAAR Surgical Co.....	32,416	1,775,424
#* Stoke Therapeutics, Inc.....	31,761	210,893
† Strongbridge Biopharma PLC.....	9,014	2,737
* Supernus Pharmaceuticals, Inc.....	314,990	9,667,043
#* Surmodics, Inc.....	69,664	2,234,125
* Sutro Biopharma, Inc.....	192,946	862,469
* Syndax Pharmaceuticals, Inc.....	15,692	334,553
* Tactile Systems Technology, Inc.....	87,440	2,003,250
* Talaris Therapeutics, Inc.....	3,952	11,658
#* Tandem Diabetes Care, Inc.....	16,795	586,481
* Taro Pharmaceutical Industries Ltd.....	49,657	1,814,963
#* Tarsus Pharmaceuticals, Inc.....	66,480	1,463,225
#* Tenaya Therapeutics, Inc.....	2,827	13,683
#* Terns Pharmaceuticals, Inc.....	33,657	243,004
#* TransMedics Group, Inc.....	57,360	5,344,805
* Treace Medical Concepts, Inc.....	47,292	1,077,785
#* Twist Bioscience Corp.....	117,921	2,870,197

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Tyra Biosciences, Inc.....	2,087	\$ 30,929
*†† U.S. Diagnostic, Inc.....	3	0
U.S. Physical Therapy, Inc.....	94,167	10,948,797
#* UFP Technologies, Inc.....	44,298	8,623,270
Utah Medical Products, Inc.....	46,317	4,554,351
* Vanda Pharmaceuticals, Inc.....	25,320	146,350
* Varex Imaging Corp.....	177,297	4,129,247
* Ventyx Biosciences, Inc.....	15,148	561,233
* Veracyte, Inc.....	317,878	8,725,751
#* Veradigm, Inc.....	1,011,644	13,677,427
* Vericel Corp.....	199,729	7,174,266
#* Verrica Pharmaceuticals, Inc.....	5,321	31,075
* Viking Therapeutics, Inc.....	12,327	178,742
#* Viridian Therapeutics, Inc.....	4,227	79,299
#* Voyager Therapeutics, Inc.....	32,833	306,004
#* XBiotech, Inc.....	15,235	76,632
#* Xencor, Inc.....	266,631	6,476,467
#* XOMA Corp.....	7,845	123,559
#* Y-mAbs Therapeutics, Inc.....	45,163	275,043
#* Zentalis Pharmaceuticals, Inc.....	53,308	1,423,857
#* Zevra Therapeutics, Inc.....	4,679	22,834
* Zymeworks, Inc.....	24,890	185,679
TOTAL HEALTH CARE.....		<u>856,441,981</u>
INDUSTRIALS — (18.4%)		
#* 3D Systems Corp.....	573,263	4,993,121
# AAON, Inc.....	128,001	13,473,385
* AAR Corp.....	264,917	15,842,037
ABM Industries, Inc.....	250,502	11,593,233
ACCO Brands Corp.....	460,984	2,807,393
# Acme United Corp.....	32,984	1,003,373
* ACV Auctions, Inc., Class A.....	479,361	8,384,024
* AeroVironment, Inc.....	151,819	14,462,278
* AerSale Corp.....	69,842	1,048,328
* Air Transport Services Group, Inc.....	436,117	8,792,119
Alamo Group, Inc.....	91,149	17,661,030
Albany International Corp., Class A.....	178,866	17,221,218
#* Allegiant Travel Co.....	75,276	9,311,641
Allied Motion Technologies, Inc.....	107,019	4,163,039
# Alta Equipment Group, Inc.....	113,749	1,837,046
#* Ameresco, Inc., Class A.....	155,020	9,023,714
#* American Superconductor Corp.....	79,416	800,513
* American Woodmark Corp.....	129,866	9,952,930
Apogee Enterprises, Inc.....	197,436	9,779,005
ARC Document Solutions, Inc.....	18,766	65,306
ArcBest Corp.....	191,857	22,316,806
Arcosa, Inc.....	74,111	5,719,887
Argan, Inc.....	120,680	4,590,667
Armstrong World Industries, Inc.....	45,805	3,543,475
#* Array Technologies, Inc.....	312,590	5,954,839
Astec Industries, Inc.....	173,758	8,583,645
* Astronics Corp.....	132,624	2,782,452
#* Astronics Corp., Class B.....	36,903	772,749
* Asure Software, Inc.....	21,321	290,818
* AZEK Co., Inc.....	129,362	4,036,094
AZZ, Inc.....	55,761	2,471,885
Barnes Group, Inc.....	211,835	8,325,115
Barrett Business Services, Inc.....	40,155	3,643,263
BGSF, Inc.....	28,240	285,789

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Blue Bird Corp.....	7,371	\$ 154,349
* BlueLinx Holdings, Inc.....	43,609	4,109,712
Boise Cascade Co.....	282,825	29,269,559
#* Bowman Consulting Group Ltd.....	16,067	556,722
Brady Corp., Class A.....	106,793	5,508,383
* BrightView Holdings, Inc.....	136,283	1,050,742
Brink's Co.....	75,327	5,495,858
* Broadwind, Inc.....	7,587	28,831
Cadre Holdings, Inc.....	21,766	506,495
* CBIZ, Inc.....	406,188	21,483,283
* CECO Environmental Corp.....	251,431	3,027,229
Chicago Rivet & Machine Co.....	17,700	438,962
* Cimpress PLC.....	94,876	6,593,882
* CIRCOR International, Inc.....	98,395	5,480,601
* Civeo Corp.....	20,784	406,119
Columbus McKinnon Corp.....	162,185	6,866,913
Comfort Systems USA, Inc.....	107,605	18,720,042
* Commercial Vehicle Group, Inc.....	123,112	1,292,676
#†† Communications Systems, Inc.....	22,311	70,280
CompX International, Inc.....	22,380	506,683
* Concrete Pumping Holdings, Inc.....	134,101	1,082,195
* Conduent, Inc.....	836,110	2,892,941
* Construction Partners, Inc., Class A.....	183,397	5,391,872
# Copa Holdings SA, Class A.....	59,565	7,029,861
# Costamare, Inc.....	724,227	8,089,616
Covenant Logistics Group, Inc.....	62,117	3,401,527
CRA International, Inc.....	82,906	8,298,062
CSG Systems International, Inc.....	226,031	11,660,939
CSW Industrials, Inc.....	68,883	12,436,826
* Custom Truck One Source, Inc.....	64,935	449,350
* Daseke, Inc.....	197,913	1,539,763
Deluxe Corp.....	156,055	2,963,484
* Distribution Solutions Group, Inc.....	68,465	3,795,700
* DLH Holdings Corp.....	19,452	195,493
Douglas Dynamics, Inc.....	198,169	6,153,147
* Ducommun, Inc.....	98,591	4,943,353
* DXP Enterprises, Inc.....	106,385	4,040,502
* Dycom Industries, Inc.....	68,493	6,820,533
# Eagle Bulk Shipping, Inc.....	61,261	2,829,646
# Eastern Co.....	56,600	1,043,138
# Encore Wire Corp.....	95,610	16,319,671
#* Energy Recovery, Inc.....	301,361	9,185,483
Enerpac Tool Group Corp.....	274,712	7,549,086
EnerSys.....	32,693	3,541,306
# Eneti, Inc.....	132,700	1,682,636
Ennis, Inc.....	219,027	4,717,842
# EnPro Industries, Inc.....	125,591	17,429,519
* Enviri Corp.....	280,823	2,648,161
ESCO Technologies, Inc.....	174,924	17,588,608
Espey Mfg. & Electronics Corp.....	35,187	577,067
#* EVI Industries, Inc.....	36,137	919,325
Federal Signal Corp.....	320,744	19,594,251
#* First Advantage Corp.....	185,322	2,779,830
* Forrester Research, Inc.....	192,371	6,130,864
Forward Air Corp.....	191,213	22,723,753
* Franklin Covey Co.....	148,131	7,058,442
#* Frontier Group Holdings, Inc.....	80,876	752,147
#* FuelCell Energy, Inc.....	134,948	295,536
* Gates Industrial Corp. PLC.....	26,685	363,450

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Genco Shipping & Trading Ltd.....	181,772	\$ 2,635,694
* Gencor Industries, Inc.....	55,104	840,336
* Gibraltar Industries, Inc.....	212,636	13,751,170
Global Industrial Co.....	297,670	8,483,595
* GMS, Inc.....	223,238	16,450,408
Gorman-Rupp Co.....	234,749	7,441,543
# GrafTech International Ltd.....	821,517	4,337,610
* Graham Corp.....	86,246	1,207,444
Granite Construction, Inc.....	297,076	12,159,321
* Great Lakes Dredge & Dock Corp.....	308,009	2,587,276
Greenbrier Cos., Inc.....	228,037	10,533,029
Griffon Corp.....	417,724	17,427,445
H&E Equipment Services, Inc.....	280,843	13,643,353
#* Hawaiian Holdings, Inc.....	49,838	577,622
#* Hayward Holdings, Inc.....	167,810	2,241,942
Healthcare Services Group, Inc.....	323,491	4,079,221
# Heartland Express, Inc.....	210,677	3,444,569
Heidrick & Struggles International, Inc.....	138,660	3,781,258
Helios Technologies, Inc.....	244,713	15,465,862
Herc Holdings, Inc.....	55,465	7,422,881
* Heritage-Crystal Clean, Inc.....	112,881	5,200,428
# Hillenbrand, Inc.....	89,764	4,662,342
* Hillman Solutions Corp.....	128,527	1,264,706
HireQuest, Inc.....	878	21,959
#* HireRight Holdings Corp.....	19,520	209,059
# HNI Corp.....	192,793	5,608,348
* Hub Group, Inc., Class A.....	196,714	17,729,833
* Hudson Global, Inc.....	3,195	71,951
#* Hudson Technologies, Inc.....	173,327	1,575,542
# Hurco Cos., Inc.....	53,420	1,244,152
* Huron Consulting Group, Inc.....	170,273	16,102,718
Hyster-Yale Materials Handling, Inc.....	96,179	4,593,509
* IBEX Holdings Ltd.....	62,416	1,238,958
ICF International, Inc.....	129,423	15,218,851
* IES Holdings, Inc.....	156,480	8,969,434
#* Innodata, Inc.....	45,069	578,235
* Innovative Solutions & Support, Inc.....	137,613	1,085,767
# Insteel Industries, Inc.....	156,860	5,058,735
Interface, Inc.....	252,933	2,471,155
* Janus International Group, Inc.....	289,414	3,305,108
* JELD-WEN Holding, Inc.....	299,646	5,336,695
* JetBlue Airways Corp.....	445,144	3,458,769
Kadant, Inc.....	84,503	18,831,494
Kaman Corp.....	203,090	4,648,730
Karat Packaging, Inc.....	4,702	95,592
Kelly Services, Inc., Class A.....	310,302	5,684,733
Kennametal, Inc.....	350,000	10,668,000
# Kforce, Inc.....	169,253	10,737,410
Korn Ferry.....	115,536	6,086,436
* Kratos Defense & Security Solutions, Inc.....	580,592	8,761,133
* L B Foster Co., Class A.....	98,654	1,383,129
* Limbach Holdings, Inc.....	97,186	2,567,654
Lindsay Corp.....	81,445	10,793,906
* Liquidity Services, Inc.....	205,898	3,454,968
* LS Starrett Co., Class A.....	10,210	119,559
LSI Industries, Inc.....	239,767	3,021,064
Luxfer Holdings PLC.....	110,318	1,396,626
* Manitex International, Inc.....	47,126	236,573
* Manitowoc Co., Inc.....	164,078	2,973,093

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	621,259	\$14,077,729
#*	108,242	11,316,701
*	59,786	638,514
*	152,479	965,192
#	225,848	21,107,754
	152,567	7,002,825
*	13,670	165,270
	184,266	17,759,557
#*	118,609	4,504,770
	87,308	3,312,466
	98,858	1,934,651
*	72,782	563,333
#*	126,620	5,124,311
	67,015	7,066,062
*	435,958	4,921,966
	903,193	14,532,375
*	136,039	19,393,720
#	31,070	2,433,092
	55,342	320,984
#*	91,196	2,971,166
*	512,805	5,840,849
*	68,516	7,505,928
#	92,135	8,247,925
*	533,580	8,377,206
*	177,528	665,730
	2,656	20,159
*	163,228	4,221,076
	67,554	470,851
	149,415	2,171,000
	117,622	2,266,576
*	31,961	263,359
#*	74,883	229,891
#*	4,843	47,413
*	55,119	449,220
*	440,554	12,604,250
#	698,986	2,754,005
#*	46,206	171,886
	112,544	6,840,424
	51,179	8,880,068
	361,141	11,469,838
*	114,178	3,785,001
*	361,051	2,137,422
	278,645	7,841,070
#*	1,700	11,254
*	221,650	1,706,705
#*	15,580	316,430
*	323,612	6,058,017
	227,515	3,635,690
	257,651	3,331,427
	245,524	15,880,492
#	135,663	9,321,405
*	24,804	277,326
#	272,634	3,934,109
*	45,608	110,371
*	213,560	9,394,504
*	178,296	6,855,481
#	249,718	4,569,839
*	221,779	18,764,721
	87,438	12,990,664

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* AXT, Inc.....	228,756	\$ 711,431
Badger Meter, Inc.....	121,683	20,033,889
Bel Fuse, Inc., Class A.....	33,047	1,783,216
Bel Fuse, Inc., Class B.....	83,530	4,481,384
Belden, Inc.....	204,344	19,747,804
Benchmark Electronics, Inc.....	296,235	7,853,190
BK Technologies Corp.....	6,841	97,758
* Blackbaud, Inc.....	109,289	8,245,855
* Braze, Inc., Class A.....	16,213	737,043
* Brightcove, Inc.....	58,415	262,283
* Calix, Inc.....	288,495	13,014,009
* Cambium Networks Corp.....	105,691	1,712,194
#* Cerence, Inc.....	172,161	4,787,797
* CEVA, Inc.....	159,265	4,325,637
#* Clearfield, Inc.....	10,284	480,674
# Climb Global Solutions, Inc.....	32,917	1,592,524
#* Cognyte Software Ltd.....	10,134	54,926
* Cohu, Inc.....	288,294	12,584,033
* CommVault Systems, Inc.....	116,269	9,060,843
* Computer Task Group, Inc.....	250,505	1,981,495
# Comtech Telecommunications Corp.....	110,185	1,119,480
* Consensus Cloud Solutions, Inc.....	61,397	1,989,877
#* CoreCard Corp.....	5,645	135,649
* Corsair Gaming, Inc.....	316,162	5,842,674
Crane NXT Co.....	79,968	4,730,107
CSP, Inc.....	49,891	639,603
CTS Corp.....	254,031	11,337,404
* CVD Equipment Corp.....	38,740	307,596
* Daktronics, Inc.....	149,925	1,077,961
* Data I/O Corp.....	58,084	263,701
#* Digi International, Inc.....	236,834	9,930,450
#* Digimarc Corp.....	4,243	125,593
#*» Digital Turbine, Inc.....	122,769	1,330,816
#* E2open Parent Holdings, Inc.....	533,106	2,745,496
# Ebix, Inc.....	144,318	4,468,085
* eGain Corp.....	142,688	1,051,611
* Electro-Sensors, Inc.....	4,550	19,611
#* EngageSmart, Inc.....	147,981	2,805,720
#* Envestnet, Inc.....	76,441	4,737,813
* ePlus, Inc.....	206,398	11,630,527
* Everbridge, Inc.....	82,959	2,558,456
* EverCommerce, Inc.....	3,049	35,612
#* Everspin Technologies, Inc.....	48,999	470,880
* Extreme Networks, Inc.....	617,687	16,424,297
* Fabrinet.....	29,611	3,661,104
#* FARO Technologies, Inc.....	83,899	1,391,884
#* Fastly, Inc., Class A.....	607,756	11,164,478
* FormFactor, Inc.....	482,486	17,929,180
Frequency Electronics, Inc.....	67,479	466,280
#* Genasys, Inc.....	6,763	18,869
* Grid Dynamics Holdings, Inc.....	219,561	2,287,826
* GSI Technology, Inc.....	109,637	481,306
# Hackett Group, Inc.....	317,440	7,380,480
#* Harmonic, Inc.....	861,681	12,856,281
#* Ichor Holdings Ltd.....	126,644	4,903,656
* Identiv, Inc.....	22,887	176,459
# Immersion Corp.....	143,019	1,009,714
#* indie Semiconductor, Inc., Class A.....	121,953	1,156,114
#* Infinera Corp.....	15,047	67,711

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
# Information Services Group, Inc.....	152,159	\$ 783,619
#* Insight Enterprises, Inc.....	123,515	18,118,415
* Intapp, Inc.....	761	31,247
# InterDigital, Inc.....	129,352	11,989,637
#* inTEST Corp.....	81,789	1,730,655
#* Intevac, Inc.....	126,387	452,465
#* IonQ, Inc.....	19,907	383,210
* Issuer Direct Corp.....	2,236	47,739
* Iteris, Inc.....	189,753	789,372
* Itron, Inc.....	169,551	13,338,577
#* Jamf Holding Corp.....	223,923	4,863,608
* JFrog Ltd.....	215,527	6,631,766
* Key Tronic Corp.....	19,708	115,292
* Kimball Electronics, Inc.....	183,859	5,365,006
* Knowles Corp.....	661,343	12,082,737
# Kulicke & Soffa Industries, Inc.....	372,420	22,300,510
* KVH Industries, Inc.....	98,481	842,997
* Kyndryl Holdings, Inc.....	327,418	4,472,530
#* Lantronix, Inc.....	81,470	366,615
* LGL Group, Inc.....	51,187	247,745
* LiveRamp Holdings, Inc.....	292,799	8,356,483
#* Luna Innovations, Inc.....	160,186	1,448,081
* Magnachip Semiconductor Corp.....	193,500	1,789,875
* Matterport, Inc.....	201,430	682,848
* MaxLinear, Inc.....	317,729	7,838,374
#* MeridianLink, Inc.....	84,099	1,878,772
* Methode Electronics, Inc.....	274,986	9,250,529
#* Mirion Technologies, Inc.....	191,347	1,444,670
#* Mitek Systems, Inc.....	168,936	1,724,837
#* Model N, Inc.....	137,349	4,576,469
#* M-Tron Industries, Inc.....	25,593	293,296
* N-able, Inc.....	604,107	8,499,785
# Napco Security Technologies, Inc.....	371,440	13,921,571
* nCino, Inc.....	5,217	168,770
* NCR Corp.....	31,966	859,246
* Neonode, Inc.....	4,229	17,720
* NETGEAR, Inc.....	135,027	1,841,768
* NetScout Systems, Inc.....	424,006	11,850,968
#* NetSol Technologies, Inc.....	29,140	67,313
# Network-1 Technologies, Inc.....	41,388	91,054
* nLight, Inc.....	173,826	2,503,094
# NVE Corp.....	26,844	2,126,313
#* Olo, Inc., Class A.....	455,399	3,579,436
# ON24, Inc.....	175,718	1,555,104
#* OneSpan, Inc.....	164,270	2,257,070
* Optical Cable Corp.....	27,967	103,198
* OSI Systems, Inc.....	130,061	15,507,173
#* PAR Technology Corp.....	117,330	4,058,445
* PC Connection, Inc.....	152,870	7,400,437
* PCTEL, Inc.....	112,258	555,677
* PDF Solutions, Inc.....	170,662	7,848,745
#* Perficient, Inc.....	165,810	10,577,020
* PFSweb, Inc.....	13,759	62,466
* Photronics, Inc.....	339,230	8,972,633
* Plexus Corp.....	205,049	20,195,276
#* Powerfleet, Inc.....	54,086	146,573
# Progress Software Corp.....	298,601	17,933,976
* Q2 Holdings, Inc.....	124,544	4,417,576
* Rambus, Inc.....	114,106	7,144,177

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Red Violet, Inc.....	1,887	\$ 39,080
* RF Industries Ltd.....	63,848	241,345
#* Ribbon Communications, Inc.....	302,498	961,944
# Richardson Electronics Ltd.....	103,699	1,431,046
#* Rimini Street, Inc.....	293,552	798,461
* Rogers Corp.....	78,895	13,302,486
* Sanmina Corp.....	275,638	16,940,711
Sapiens International Corp. NV.....	241,724	6,512,045
* ScanSource, Inc.....	243,771	7,335,069
* SecureWorks Corp., Class A.....	41,824	321,208
#* SiTime Corp.....	12,881	1,661,778
#* SMART Global Holdings, Inc.....	302,404	8,043,946
* SmartRent, Inc.....	11,296	44,958
* SolarWinds Corp.....	515,354	5,431,831
#* SoundThinking, Inc.....	40,308	915,798
* Sprinklr, Inc., Class A.....	7,993	112,222
#* Squarespace, Inc., Class A.....	24,439	809,908
†† SRAX, Inc.....	29,242	2,924
* Stratasys Ltd.....	296,573	5,376,868
* Super Micro Computer, Inc.....	11,624	3,839,058
* Synaptics, Inc.....	26,805	2,420,760
#* TransAct Technologies, Inc.....	75,004	598,532
* Trio-Tech International.....	2,853	16,262
#* TSR, Inc.....	51,284	385,143
* TTM Technologies, Inc.....	746,559	10,720,587
#* Turtle Beach Corp.....	63,770	717,412
* Ultra Clean Holdings, Inc.....	267,586	10,195,027
#* Unisys Corp.....	243,964	1,327,164
* Varonis Systems, Inc., Class B.....	111,751	3,207,254
#* Veeco Instruments, Inc.....	337,766	9,511,491
* Verint Systems, Inc.....	131,367	4,909,185
* Vertex, Inc., Class A.....	119,843	2,487,941
* Viant Technology, Inc., Class A.....	3,501	16,945
#* Viasat, Inc.....	47,774	1,478,128
#* Viavi Solutions, Inc.....	394,452	4,287,693
# Vishay Intertechnology, Inc.....	316,173	8,900,270
#* Vishay Precision Group, Inc.....	106,087	3,968,715
Vontier Corp.....	63,350	1,959,415
* Wireless Telecom Group, Inc.....	9,852	20,886
# Xerox Holdings Corp.....	548,523	8,765,398
* Xperi, Inc.....	99,160	1,300,979
TOTAL INFORMATION TECHNOLOGY.....		<u>830,683,672</u>
MATERIALS — (4.9%)		
AdvanSix, Inc.....	151,639	6,082,240
# Alpha Metallurgical Resources, Inc.....	65,382	11,325,470
* Alto Ingredients, Inc.....	41,853	168,249
* American Biltrite, Inc.....	127	15,304
American Vanguard Corp.....	180,794	3,265,140
#* Ampco-Pittsburgh Corp.....	13,633	49,351
Arch Resources, Inc.....	79,113	10,161,274
* Arconic Corp.....	83,786	2,504,363
* Ascent Industries Co.....	60,117	548,868
#* ATI, Inc.....	329,117	15,692,298
* Bioceres Crop Solutions Corp.....	15,939	205,454
Caledonia Mining Corp. PLC.....	4,071	47,956
Carpenter Technology Corp.....	256,503	15,354,270
#* Century Aluminum Co.....	804,592	7,482,706
Chase Corp.....	73,821	9,293,326

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
* Clearwater Paper Corp.....	104,989	\$ 3,383,795
#* Coeur Mining, Inc.....	1,459,501	4,495,263
Compass Minerals International, Inc.....	179,442	6,795,468
* Core Molding Technologies, Inc.....	45,561	1,098,931
#* Dakota Gold Corp.....	13,824	40,643
#* Ecovyst, Inc.....	538,162	6,614,011
#* Ferroglobe PLC.....	687,616	3,726,879
Fortitude Gold Corp.....	56,138	366,581
Friedman Industries, Inc.....	73,974	1,315,997
# FutureFuel Corp.....	201,593	1,959,484
Glatfelter Corp.....	196,925	669,545
Greif, Inc., Class A.....	95,064	7,031,884
# Greif, Inc., Class B.....	19,583	1,548,428
Hawkins, Inc.....	197,821	9,248,132
# Haynes International, Inc.....	71,960	3,609,514
# Hecla Mining Co.....	1,649,006	9,498,275
#†† IKONICS Corp.....	1,808	6,057
* Ingevity Corp.....	118,278	7,572,158
Innospec, Inc.....	180,162	19,302,557
#* Intrepid Potash, Inc.....	57,666	1,585,815
# Kaiser Aluminum Corp.....	121,347	9,853,376
Koppers Holdings, Inc.....	128,414	4,913,120
# Kronos Worldwide, Inc.....	264,888	2,476,703
#* LSB Industries, Inc.....	265,854	2,969,589
Materion Corp.....	151,333	18,029,814
# Mativ Holdings, Inc.....	182,199	2,867,812
# Mercer International, Inc.....	297,099	2,644,181
Minerals Technologies, Inc.....	187,797	11,521,346
Myers Industries, Inc.....	308,235	6,044,488
NewMarket Corp.....	5,611	2,534,489
# Nexa Resources SA.....	14,356	71,636
Northern Technologies International Corp.....	76,828	956,509
* O-I Glass, Inc.....	573,987	13,178,741
Olympic Steel, Inc.....	91,634	5,112,261
# Orion SA.....	257,980	5,654,922
Pactiv Evergreen, Inc.....	302,078	2,600,892
#* Piedmont Lithium, Inc.....	23,360	1,281,530
# Quaker Chemical Corp.....	16,435	3,293,245
Ramaco Resources, Inc., Class A.....	66,104	608,157
Ramaco Resources, Inc., Class B.....	918	13,063
* Ranpak Holdings Corp.....	106,687	683,864
#* Rayonier Advanced Materials, Inc.....	285,372	1,349,810
»†† Resolute Forest Products, Inc.....	332,327	355,590
Ryerson Holding Corp.....	197,907	8,409,068
Schnitzer Steel Industries, Inc., Class A.....	235,509	8,527,781
Sensient Technologies Corp.....	56,003	3,586,432
* Smith-Midland Corp.....	560	13,390
#* Standard Lithium Ltd.....	5,351	24,882
Stepan Co.....	163,210	15,638,782
SunCoke Energy, Inc.....	412,466	3,662,698
# Sylvamo Corp.....	218,073	10,700,842
* TimkenSteel Corp.....	342,359	7,976,965
# Tredegar Corp.....	148,175	1,025,371
TriMas Corp.....	329,648	8,491,732
Trinseo PLC.....	101,712	1,792,165
# Tronox Holdings PLC.....	617,401	8,205,259
# United States Lime & Minerals, Inc.....	58,620	12,052,858
* Universal Stainless & Alloy Products, Inc.....	45,031	720,946
# Warrior Met Coal, Inc.....	214,407	9,487,510

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Worthington Industries, Inc.....	161,919	\$ 12,082,396
TOTAL MATERIALS.....		<u>383,479,901</u>
REAL ESTATE — (1.0%)		
#* AMREP Corp.....	66,750	1,202,168
* Anywhere Real Estate, Inc.....	481,301	4,033,302
* CKX Lands, Inc.....	15,043	152,611
#* Compass, Inc., Class A.....	1,048,506	4,393,240
#* Cushman & Wakefield PLC.....	192,401	1,891,302
* Forestar Group, Inc.....	122,727	3,617,992
* FRP Holdings, Inc.....	89,566	5,138,401
* InterGroup Corp.....	1,046	36,014
*» JW Mays, Inc.....	2,700	122,418
# Kennedy-Wilson Holdings, Inc.....	355,756	5,869,974
# Marcus & Millichap, Inc.....	284,742	10,444,337
#* Maui Land & Pineapple Co., Inc.....	67,761	1,010,317
Newmark Group, Inc., Class A.....	453,827	3,140,483
#* Opendoor Technologies, Inc.....	235,567	1,203,747
* Rafael Holdings, Inc., Class B.....	114,197	228,394
RE/MAX Holdings, Inc., Class A.....	96,496	1,901,936
RMR Group, Inc., Class A.....	68,618	1,618,013
# St. Joe Co.....	421,390	26,749,837
# Stratus Properties, Inc.....	55,387	1,571,883
* Tejon Ranch Co.....	117,681	2,072,362
TOTAL REAL ESTATE.....		<u>76,398,731</u>
UTILITIES — (2.0%)		
ALLETE, Inc.....	47,151	2,707,882
American States Water Co.....	119,156	10,534,582
# Artesian Resources Corp., Class A.....	52,046	2,371,216
Atlantica Sustainable Infrastructure PLC.....	26,943	649,865
# Avista Corp.....	306,921	11,859,427
California Water Service Group.....	247,671	13,131,516
Chesapeake Utilities Corp.....	123,935	14,654,074
# Consolidated Water Co. Ltd.....	90,999	1,779,940
Genie Energy Ltd., Class B.....	210,566	2,823,690
Global Water Resources, Inc.....	52,357	664,934
MGE Energy, Inc.....	131,963	10,588,711
# Middlesex Water Co.....	128,045	10,297,379
# Northwest Natural Holding Co.....	175,738	7,551,462
NorthWestern Corp.....	146,007	8,245,015
# Otter Tail Corp.....	270,818	21,938,966
#* Pure Cycle Corp.....	93,696	1,154,335
# RGC Resources, Inc.....	24,596	494,872
# SJW Group.....	182,599	12,865,926
#* Sunnova Energy International, Inc.....	516,388	9,119,412
Unitil Corp.....	116,438	6,059,434
York Water Co.....	96,999	4,008,969
TOTAL UTILITIES.....		<u>153,501,607</u>
TOTAL COMMON STOCKS.....		<u>7,030,522,363</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	10,325	238,507

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	55,524	\$ 1,505,811
TOTAL PREFERRED STOCKS.....		<u>1,744,318</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$4,074,644,190).....		<u>7,032,266,681</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	60,485,569	<u>60,485,569</u>
SECURITIES LENDING COLLATERAL — (9.0%)		
@§ The DFA Short Term Investment Fund	60,577,348	<u>700,698,187</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$4,835,790,137)^.....		<u>\$7,793,450,437</u>

As of July 31, 2023, 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.....	268	09/15/23	\$58,127,802	\$61,834,300	\$3,706,498
Total Futures Contracts.....			<u>\$58,127,802</u>	<u>\$61,834,300</u>	<u>\$3,706,498</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 222,877,093	\$ 247,273	—	\$ 223,124,366
Consumer Discretionary.....	979,030,341	116,859	—	979,147,200
Consumer Staples.....	363,238,190	421,893	—	363,660,083
Energy.....	386,932,520	—	\$ 52,423	386,984,943
Financials.....	1,343,096,253	587,669	—	1,343,683,922
Health Care.....	854,974,919	—	1,467,062	856,441,981
Industrials.....	1,433,345,677	—	70,280	1,433,415,957
Information Technology.....	829,349,932	1,330,816	2,924	830,683,672
Materials.....	383,118,254	—	361,647	383,479,901
Real Estate.....	76,276,313	122,418	—	76,398,731
Utilities.....	153,501,607	—	—	153,501,607
Preferred Stocks				
Communication Services.....	238,507	—	—	238,507
Industrials.....	1,505,811	—	—	1,505,811
Temporary Cash Investments.....	60,485,569	—	—	60,485,569
Securities Lending Collateral.....	—	700,698,187	—	700,698,187
Futures Contracts**.....	3,706,498	—	—	3,706,498
TOTAL.....	<u>\$7,091,677,484</u>	<u>\$703,525,115</u>	<u>\$1,954,336^</u>	<u>\$7,797,156,935</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 REAL ESTATE SECURITIES PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.7%)		
REAL ESTATE — (97.7%)		
# Acadia Realty Trust.....	614,333	\$ 9,651,171
Agree Realty Corp.....	582,803	37,753,978
# Alexander's, Inc.....	16,036	3,100,881
Alexandria Real Estate Equities, Inc.....	1,037,083	130,340,591
# Alpine Income Property Trust, Inc.....	7,817	132,811
American Assets Trust, Inc.....	333,524	7,504,290
American Homes 4 Rent, Class A.....	2,070,350	77,596,718
American Tower Corp.....	2,969,199	565,068,262
Americold Realty Trust, Inc.....	1,726,564	55,975,205
Apartment Income REIT Corp.....	956,865	33,050,117
Apartment Investment & Management Co., Class A.....	829,357	6,908,544
# Apple Hospitality REIT, Inc.....	1,397,429	21,660,149
#* Ashford Hospitality Trust, Inc.....	228,693	914,772
AvalonBay Communities, Inc.....	895,974	169,025,495
* Bluerock Homes Trust, Inc.....	22,688	367,772
Boston Properties, Inc.....	951,106	63,372,193
# Braemar Hotels & Resorts, Inc.....	335,099	1,239,866
Brandywine Realty Trust.....	1,112,616	5,618,711
Brixmor Property Group, Inc.....	1,921,001	43,683,563
Broadstone Net Lease, Inc.....	646,814	10,543,068
BRT Apartments Corp.....	51,530	1,003,289
Camden Property Trust.....	664,979	72,542,559
# CareTrust REIT, Inc.....	640,048	13,306,598
# CBL & Associates Properties, Inc.....	4,344	94,569
# Centerspace.....	97,193	6,038,601
Chatham Lodging Trust.....	323,533	3,105,917
City Office REIT, Inc.....	290,087	1,586,776
Clipper Realty, Inc.....	84,924	543,514
Community Healthcare Trust, Inc.....	161,033	5,674,803
Corporate Office Properties Trust.....	722,086	18,774,236
Cousins Properties, Inc.....	974,900	23,816,807
Creative Media & Community Trust Corp.....	24,221	110,690
Crown Castle, Inc.....	2,747,583	297,535,763
# CTO Realty Growth, Inc.....	126,658	2,216,515
CubeSmart.....	1,417,651	61,469,347
DiamondRock Hospitality Co.....	1,349,343	11,469,415
Digital Realty Trust, Inc.....	1,838,317	229,091,064
Diversified Healthcare Trust.....	40,546	84,741
# Douglas Emmett, Inc.....	1,092,193	16,055,237
# Easterly Government Properties, Inc.....	590,626	8,717,640
EastGroup Properties, Inc.....	276,915	49,063,800
Elme Communities.....	566,457	9,204,926
# Empire State Realty Trust, Inc., Class A.....	873,338	7,816,375
EPR Properties.....	474,991	21,203,598
Equinix, Inc.....	590,273	478,073,908
Equity Commonwealth.....	705,595	13,822,606
Equity LifeStyle Properties, Inc.....	1,106,954	78,792,986
Equity Residential.....	2,271,241	149,765,632
# Essential Properties Realty Trust, Inc.....	954,902	23,442,844
Essex Property Trust, Inc.....	404,968	98,629,956
Extra Space Storage, Inc.....	1,332,665	186,000,054
Federal Realty Investment Trust.....	462,905	46,994,116
First Industrial Realty Trust, Inc.....	824,553	42,629,390

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
Four Corners Property Trust, Inc.....	560,167	\$ 14,732,392
# Franklin Street Properties Corp., Class C.....	691,731	1,162,108
Gaming & Leisure Properties, Inc.....	1,672,628	79,382,925
Getty Realty Corp.....	274,233	8,863,211
# Gladstone Commercial Corp.....	262,586	3,492,394
Global Medical REIT, Inc.....	411,961	4,078,414
# Global Net Lease, Inc.....	669,872	7,160,932
Global Self Storage, Inc.....	43,975	223,833
Healthcare Realty Trust, Inc., Class A.....	2,432,966	47,515,826
Healthpeak Properties, Inc.....	3,494,966	76,295,108
Hersha Hospitality Trust, Class A.....	241,056	1,509,011
Highwoods Properties, Inc.....	677,483	17,119,995
Host Hotels & Resorts, Inc.....	4,533,627	83,418,737
# Hudson Pacific Properties, Inc.....	880,692	5,169,662
Independence Realty Trust, Inc.....	1,417,093	24,147,265
# Industrial Logistics Properties Trust.....	436,888	1,852,405
Innovative Industrial Properties, Inc.....	12,445	986,017
InvenTrust Properties Corp.....	179,007	4,357,030
Invitation Homes, Inc.....	3,861,112	137,069,476
Iron Mountain, Inc.....	1,853,050	113,777,270
# JBG SMITH Properties.....	649,335	10,863,375
Kilroy Realty Corp.....	680,670	24,299,919
Kimco Realty Corp.....	3,952,500	80,077,650
Kite Realty Group Trust.....	1,409,165	32,241,695
Lamar Advertising Co., Class A.....	560,067	55,278,613
LTC Properties, Inc.....	266,034	8,928,101
LXP Industrial Trust.....	1,846,100	18,590,227
# Macerich Co.....	1,382,147	17,622,374
# Medical Properties Trust, Inc.....	3,828,159	38,626,124
Mid-America Apartment Communities, Inc.....	732,576	109,637,324
# National Health Investors, Inc.....	279,342	15,338,669
National Storage Affiliates Trust.....	536,694	18,134,890
# Necessity Retail REIT, Inc.....	868,468	6,166,123
NETSTREIT Corp.....	339,386	6,071,616
# NexPoint Residential Trust, Inc.....	146,048	6,069,755
NNN REIT, Inc.....	1,148,918	49,035,820
# Office Properties Income Trust.....	318,186	2,450,032
Omega Healthcare Investors, Inc.....	1,478,703	47,170,626
One Liberty Properties, Inc.....	114,669	2,342,688
Orion Office REIT, Inc.....	377,544	2,454,036
Outfront Media, Inc.....	931,760	14,405,010
Paramount Group, Inc.....	1,112,822	5,831,187
Park Hotels & Resorts, Inc.....	1,383,509	18,857,228
# Pebblebrook Hotel Trust.....	791,748	12,232,507
# Phillips Edison & Co., Inc.....	121,244	4,281,126
# Physicians Realty Trust.....	1,533,735	22,607,254
# Piedmont Office Realty Trust, Inc., Class A.....	793,476	5,903,461
Plymouth Industrial REIT, Inc.....	220,604	5,023,153
# Postal Realty Trust, Inc., Class A.....	18,994	286,240
Prologis, Inc.....	5,826,703	726,881,199
Public Storage.....	997,232	280,970,116
Realty Income Corp.....	4,247,841	258,990,866
Regency Centers Corp.....	971,054	63,633,169
Retail Opportunity Investments Corp.....	811,173	11,948,578
# Rexford Industrial Realty, Inc.....	1,348,916	74,311,782
RLJ Lodging Trust.....	1,018,312	10,488,614
RPT Realty.....	561,071	6,098,842
Ryman Hospitality Properties, Inc.....	347,838	33,145,483
Sabra Health Care REIT, Inc.....	1,488,588	19,336,758

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
Saul Centers, Inc.....	103,478	\$ 3,989,077
SBA Communications Corp.....	689,164	150,892,458
# Service Properties Trust.....	1,065,184	9,043,412
Simon Property Group, Inc.....	2,063,204	257,075,218
SITE Centers Corp.....	1,199,451	16,852,287
# SL Green Realty Corp.....	411,986	15,535,992
* Sotherly Hotels, Inc.....	103,271	232,360
#*†† Spirit MTA REIT Escrow.....	433,542	0
Spirit Realty Capital, Inc.....	907,194	36,587,134
STAG Industrial, Inc.....	1,150,194	41,752,042
Summit Hotel Properties, Inc.....	689,527	4,440,554
Sun Communities, Inc.....	780,681	101,722,734
Sunstone Hotel Investors, Inc.....	1,307,336	13,321,754
Tanger Factory Outlet Centers, Inc.....	665,392	15,576,827
Terreno Realty Corp.....	518,936	30,793,662
UDR, Inc.....	1,973,137	80,661,841
UMH Properties, Inc.....	363,961	6,059,951
Uniti Group, Inc.....	1,544,579	8,618,751
Universal Health Realty Income Trust.....	96,577	4,609,620
# Urban Edge Properties.....	751,949	12,790,652
# Urstadt Biddle Properties, Inc.....	47,996	1,077,030
Urstadt Biddle Properties, Inc., Class A.....	181,220	4,110,070
Ventas, Inc.....	2,548,297	123,643,370
* Veris Residential, Inc.....	540,206	10,091,048
VICI Properties, Inc.....	6,385,901	201,028,132
# Vornado Realty Trust.....	1,047,235	23,541,843
Welltower, Inc.....	3,154,347	259,129,606
Whitestone REIT.....	314,731	3,248,024
WP Carey, Inc.....	1,366,235	92,261,850
Xenia Hotels & Resorts, Inc.....	705,278	8,957,031
TOTAL REAL ESTATE.....		<u>7,518,777,000</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	73,477,613	<u>73,477,613</u>
SECURITIES LENDING COLLATERAL — (1.4%)		
@§ The DFA Short Term Investment Fund.....	9,256,125	<u>107,065,600</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$5,015,521,277)^.....		<u>\$7,699,320,213</u>

As of July 31, 2023, 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.....	284	09/15/23	\$62,626,539	\$65,525,900	\$2,899,361
Total Futures Contracts.....			<u>\$62,626,539</u>	<u>\$65,525,900</u>	<u>\$2,899,361</u>

DFA REAL ESTATE SECURITIES PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Real Estate.....	\$7,518,777,000	—	—	\$7,518,777,000
Temporary Cash Investments.....	73,477,613	—	—	73,477,613
Securities Lending Collateral.....	—	\$107,065,600	—	107,065,600
Futures Contracts**.....	2,899,361	—	—	2,899,361
TOTAL.....	<u>\$7,595,153,974</u>	<u>\$107,065,600</u>	<u>—</u>	<u>\$7,702,219,574</u>

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

LARGE CAP INTERNATIONAL PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.8%)		
AUSTRALIA — (6.3%)		
AGL Energy Ltd.....	238,431	\$ 1,954,069
* Allkem Ltd.....	207,455	2,076,959
ALS Ltd.....	260,134	2,057,481
Altium Ltd.....	49,349	1,269,869
Alumina Ltd.....	496,384	479,162
AMP Ltd.....	319,634	243,224
Ampol Ltd.....	168,994	3,742,648
APA Group.....	246,263	1,656,641
Aristocrat Leisure Ltd.....	181,592	4,809,504
ASX Ltd.....	49,418	2,064,617
Atlas Arteria Ltd.....	328,878	1,390,217
Aurizon Holdings Ltd.....	1,431,424	3,668,472
Australia & New Zealand Banking Group Ltd.....	679,981	11,797,102
Bendigo & Adelaide Bank Ltd.....	285,791	1,799,698
# BHP Group Ltd., Sponsored ADR.....	298,208	18,682,731
BHP Group Ltd., Class DI.....	939,771	29,254,722
BlueScope Steel Ltd.....	331,528	4,889,059
Brambles Ltd.....	449,483	4,252,455
carsales.com Ltd.....	103,557	1,731,037
Challenger Ltd.....	285,128	1,378,141
Cleanaway Waste Management Ltd.....	1,014,244	1,882,515
Cochlear Ltd.....	14,133	2,273,608
Coles Group Ltd.....	337,836	4,131,260
Commonwealth Bank of Australia.....	360,102	25,620,811
Computershare Ltd.....	163,878	2,763,844
CSL Ltd.....	85,188	15,343,734
Domino's Pizza Enterprises Ltd.....	21,374	707,163
Endeavour Group Ltd.....	434,126	1,774,419
Evolution Mining Ltd.....	1,253,978	3,148,059
#* Flight Centre Travel Group Ltd.....	46,867	737,568
Fortescue Metals Group Ltd.....	497,407	7,312,243
Harvey Norman Holdings Ltd.....	254,276	646,894
IDP Education Ltd.....	71,309	1,195,025
IGO Ltd.....	189,504	1,770,775
Iluka Resources Ltd.....	286,860	1,981,332
Incitec Pivot Ltd.....	1,471,683	2,993,711
Insurance Australia Group Ltd.....	722,472	2,884,117
* James Hardie Industries PLC, CDI.....	123,983	3,633,556
JB Hi-Fi Ltd.....	74,704	2,297,579
Lendlease Corp. Ltd.....	276,995	1,610,330
* Liontown Resources Ltd.....	281,335	510,872
Lottery Corp. Ltd.....	723,397	2,517,345
* Lynas Rare Earths Ltd.....	451,324	2,045,502
Macquarie Group Ltd.....	73,460	8,663,181
Medibank Pvt Ltd.....	861,686	2,034,359
Mineral Resources Ltd.....	62,861	3,037,241
National Australia Bank Ltd.....	730,123	13,986,272
New Hope Corp. Ltd.....	411,259	1,472,824
Newcrest Mining Ltd.....	369,122	6,620,922
* NEXTDC Ltd.....	186,339	1,599,256
Northern Star Resources Ltd.....	473,656	3,697,456
Orica Ltd.....	240,126	2,547,926
Origin Energy Ltd.....	629,025	3,581,058
Pilbara Minerals Ltd.....	642,828	2,103,041
Pro Medicus Ltd.....	25,539	1,182,791

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Qantas Airways Ltd.....	151,577	\$ 665,994
QBE Insurance Group Ltd.....	514,132	5,458,488
Qube Holdings Ltd.....	798,076	1,579,691
Ramsay Health Care Ltd.....	59,456	2,356,137
# REA Group Ltd.....	13,480	1,429,061
Reece Ltd.....	78,480	1,036,318
Rio Tinto Ltd.....	126,517	10,018,221
Santos Ltd.....	1,712,720	9,216,125
SEEK Ltd.....	95,434	1,600,439
Seven Group Holdings Ltd.....	99,110	1,749,693
Sonic Healthcare Ltd.....	240,961	5,693,377
South32 Ltd., ADR.....	6,560	86,133
South32 Ltd.....	2,794,649	7,358,857
Steadfast Group Ltd.....	330,415	1,296,300
Suncorp Group Ltd.....	459,146	4,399,543
Technology One Ltd.....	131,828	1,396,738
Telstra Group Ltd.....	1,190,618	3,407,800
TPG Telecom Ltd.....	149,090	503,316
Transurban Group.....	584,482	5,643,199
Treasury Wine Estates Ltd.....	179,001	1,354,801
Ω Viva Energy Group Ltd.....	713,962	1,514,732
Wesfarmers Ltd.....	328,349	10,970,840
Westpac Banking Corp.....	748,445	11,249,776
Whitehaven Coal Ltd.....	770,818	3,601,652
WiseTech Global Ltd.....	22,059	1,273,886
# Woodside Energy Group Ltd., ADR.....	68,532	1,768,126
Woodside Energy Group Ltd.....	602,240	15,516,846
Woolworths Group Ltd.....	362,823	9,422,090
Worley Ltd.....	155,915	1,824,770
* Xero Ltd.....	24,158	1,985,821
# Yancoal Australia Ltd.....	204,431	701,994
TOTAL AUSTRALIA.....		<u>365,587,161</u>
AUSTRIA — (0.2%)		
Erste Group Bank AG.....	153,759	5,811,455
OMV AG.....	62,942	2,835,795
Verbund AG.....	15,763	1,306,074
TOTAL AUSTRIA.....		<u>9,953,324</u>
BELGIUM — (0.9%)		
Ageas SA.....	155,755	6,593,598
Anheuser-Busch InBev SA.....	249,680	14,283,105
* Argenx SE, ADR.....	1,689	852,067
* Argenx SE.....	4,901	2,468,337
D'ieteren Group.....	5,987	1,045,607
Elia Group SA.....	12,062	1,485,134
KBC Group NV.....	174,346	13,122,114
Solvay SA.....	75,700	9,091,437
UCB SA.....	31,373	2,777,993
Umicore SA.....	114,914	3,403,192
TOTAL BELGIUM.....		<u>55,122,584</u>
CANADA — (10.4%)		
# Agnico Eagle Mines Ltd.....	223,313	11,704,673
* Air Canada.....	59,992	1,105,529
Alamos Gold, Inc., Class A.....	104,426	1,289,661
# Algonquin Power & Utilities Corp.....	212,468	1,754,929
Alimentation Couche-Tard, Inc.....	256,932	13,007,834

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	153,726	\$ 3,034,534
	519,626	7,849,657
#	184,113	17,107,967
	337,511	16,996,084
	389,664	6,766,516
	24,809	1,072,245
*	31,300	1,566,602
	17,028	574,375
	92,109	3,215,258
#	152,021	5,305,533
	33,473	1,563,835
	1	35
	15,900	1,463,875
*	121,074	2,766,505
#	91,432	3,214,749
#	264,632	11,658,393
#	154,978	18,786,799
	373,031	22,680,534
	153,532	12,633,351
#	38,617	5,303,852
	47,572	1,184,745
	36,989	1,154,004
	61,915	2,968,389
	492,843	9,373,807
*	64,200	6,522,174
	9,138	925,497
	6,143	12,978,540
*	23,066	1,798,152
	66,100	4,354,033
	209,536	3,379,844
#	67,612	2,742,628
	112,841	3,064,374
#	385,145	14,172,115
	128,600	3,107,114
	11,081	8,840,599
	287,448	8,525,448
	22,522	3,527,337
#	111,644	4,759,050
	27,970	4,079,145
	22,948	2,642,592
	44,208	1,509,261
	98,507	3,063,568
	98,127	2,959,474
#Ω	67,923	1,916,153
	78,667	5,450,284
#	46,148	1,438,002
	89,261	4,812,953
	55,685	8,226,591
*	133,750	1,417,984
#	117,700	2,946,405
	748,885	3,731,221
	57,128	5,068,823
	485,351	4,339,505
#	180,360	11,602,559
#	423,438	8,466,793
*	254,802	4,542,824
	94,918	5,108,518
	160,514	12,571,862
	118,319	2,288,945

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	205,816	\$ 14,178,903
* Nutrien Ltd.....	8,822	300,918
* Nuvei Corp.....	42,459	2,607,784
Onex Corp.....	107,559	4,619,671
Open Text Corp.....	44,938	758,553
# Pan American Silver Corp.....	41,328	1,128,595
Parkland Corp.....	271,915	8,613,084
Pembina Pipeline Corp.....	78,607	1,924,266
Quebecor, Inc., Class B.....	60,734	3,918,871
# RB Global, Inc.....	87,030	6,662,755
Restaurant Brands International, Inc.....	127,012	5,561,040
Rogers Communications, Inc., Class B.....	443,326	43,949,104
Royal Bank of Canada.....	72,384	1,528,207
Saputo, Inc.....	142,637	9,639,167
* Shopify, Inc., Class A.....	53,716	3,637,689
Stantec, Inc.....	126,670	6,664,109
Sun Life Financial, Inc.....	535,689	16,761,709
Suncor Energy, Inc.....	246,528	8,842,353
TC Energy Corp.....	348,218	15,471,326
Teck Resources Ltd., Class B.....	78,760	1,402,408
TELUS Corp.....	27,939	3,585,971
TFI International, Inc.....	27,037	3,656,214
Thomson Reuters Corp.....	108,405	2,408,726
TMX Group Ltd.....	47,649	4,059,732
Toromont Industries Ltd.....	495,439	32,670,548
Toronto-Dominion Bank.....	200,486	10,390,333
Tourmaline Oil Corp.....	52,564	7,421,739
Waste Connections, Inc.....	72,167	6,080,274
West Fraser Timber Co. Ltd.....	78,871	3,535,787
# Wheaton Precious Metals Corp.....	591,209	4,721,064
Whitecap Resources, Inc.....	38,183	5,259,881
WSP Global, Inc.....		
TOTAL CANADA.....		<u>605,945,418</u>
CHINA — (0.0%)		
Ω BOC Aviation Ltd.....	9,900	<u>82,983</u>
DENMARK — (2.7%)		
AP Moller - Maersk AS, Class A.....	764	1,536,118
AP Moller - Maersk AS, Class B.....	953	1,957,659
Carlsberg AS, Class B.....	47,483	7,121,601
Chr Hansen Holding AS.....	50,387	3,807,425
Coloplast AS, Class B.....	47,386	5,890,383
* Danske Bank AS.....	261,093	6,199,669
* Demant AS.....	52,005	2,069,527
DSV AS.....	47,095	9,425,592
* Genmab AS.....	19,673	8,109,202
Novo Nordisk AS, Sponsored ADR.....	45,587	7,344,066
Novo Nordisk AS, Class B.....	461,515	74,420,306
Novozymes AS, Class B.....	79,373	3,980,817
Ω Orsted AS.....	37,774	3,287,073
Pandora AS.....	77,425	7,744,971
Rockwool AS, Class A.....	43	11,508
Rockwool AS, Class B.....	4,931	1,326,237
Tryg AS.....	132,631	2,618,640
* Vestas Wind Systems AS.....	296,791	<u>7,938,108</u>
TOTAL DENMARK.....		<u>154,788,902</u>

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (1.0%)		
Elisa Oyj.....	79,278	\$ 4,135,569
Fortum Oyj.....	185,688	2,513,704
Kesko Oyj, Class A.....	57,974	1,161,313
Kesko Oyj, Class B.....	169,381	3,389,092
Kone Oyj, Class B.....	96,348	4,941,959
Metso Oyj.....	357,940	4,067,654
Neste Oyj.....	126,038	4,640,098
# Nokia Oyj.....	1,718,223	6,754,397
# Nokia Oyj, Sponsored ADR.....	224,074	882,852
Nordea Bank Abp.....	747,679	8,462,977
Sampo Oyj, Class A.....	128,051	5,642,776
Stora Enso Oyj, Class R.....	289,596	3,550,233
UPM-Kymmene Oyj.....	232,742	7,705,545
TOTAL FINLAND.....		<u>57,848,169</u>
FRANCE — (10.1%)		
Accor SA.....	81,247	3,065,614
Aeroports de Paris.....	8,073	1,114,817
Air Liquide SA.....	111,890	20,117,150
Airbus SE.....	172,375	25,390,840
Ω ALD SA.....	44,095	468,486
# Alstom SA.....	149,327	4,572,430
Ω Amundi SA.....	28,160	1,728,051
Arkema SA.....	43,128	4,650,880
AXA SA.....	416,283	12,796,060
BioMerieux.....	15,138	1,625,054
BNP Paribas SA.....	250,356	16,510,427
Bolloré SE.....	356,077	2,251,375
Bouygues SA.....	161,160	5,773,000
Bureau Veritas SA.....	173,714	4,770,845
Capgemini SE.....	90,528	16,405,354
Carrefour SA.....	349,424	6,985,381
Cie de Saint-Gobain.....	232,802	15,744,714
Cie Generale des Etablissements Michelin SCA.....	390,422	12,785,168
Credit Agricole SA.....	281,798	3,498,628
Danone SA.....	141,798	8,659,141
Dassault Aviation SA.....	9,740	1,892,105
Dassault Systemes SE.....	130,587	5,581,110
Edenred.....	63,753	4,140,780
Eiffage SA.....	77,712	8,084,965
Engie SA.....	554,401	9,095,128
EssilorLuxottica SA.....	53,305	10,723,643
Eurazeo SE.....	3,039	185,560
Eurofins Scientific SE.....	61,652	4,240,215
Ω Euronext NV.....	28,334	2,156,605
Getlink SE.....	135,102	2,374,737
Hermès International.....	9,337	20,665,253
Ipsen SA.....	29,135	3,671,791
Kering SA.....	22,325	12,818,241
Ω La Française des Jeux SAEM.....	49,664	1,896,041
Legrand SA.....	82,444	8,265,399
L’Oreal SA.....	60,975	28,360,046
LVMH Moët Hennessy Louis Vuitton SE.....	80,391	74,664,550
Orange SA, Sponsored ADR.....	20,823	235,508
Orange SA.....	1,534,917	17,350,448
Pernod Ricard SA.....	41,934	9,245,252
Publicis Groupe SA.....	100,994	8,142,680
Remy Cointreau SA.....	8,773	1,505,958
Renault SA.....	118,494	5,204,450

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Rexel SA.....	142,203	\$ 3,430,257
Safran SA.....	63,519	10,544,987
Sanofi.....	216,767	23,125,683
Sartorius Stedim Biotech.....	7,879	2,465,113
Schneider Electric SE.....	112,526	20,071,992
Societe Generale SA.....	324,830	8,834,315
Sodexo SA.....	44,242	4,538,229
Sodexo, Inc.....	16,625	1,706,180
STMicroelectronics NV.....	178,896	9,568,495
STMicroelectronics NV.....	40,867	2,193,741
Teleperformance.....	20,262	2,938,776
Thales SA.....	34,475	5,157,108
TotalEnergies SE, Sponsored ADR.....	18,895	1,149,761
TotalEnergies SE.....	931,236	56,578,646
# Veolia Environnement SA, ADR.....	34,172	558,370
Veolia Environnement SA.....	106,407	3,464,500
Vinci SA.....	140,071	16,450,973
Vivendi SE.....	313,740	2,801,176
*Ω Worldline SA.....	110,440	4,377,775
TOTAL FRANCE.....		589,369,957
GERMANY — (7.0%)		
Adidas AG.....	48,528	9,797,078
Allianz SE.....	108,338	25,892,712
Allianz SE, ADR.....	119,837	2,860,509
BASF SE.....	252,610	13,542,674
Bayer AG.....	362,228	21,184,334
Bayerische Motoren Werke AG.....	112,134	13,674,738
Beiersdorf AG.....	15,444	2,000,081
Brenntag SE.....	113,353	8,794,449
Carl Zeiss Meditec AG.....	10,715	1,241,661
Commerzbank AG.....	510,277	6,103,667
Continental AG.....	55,760	4,451,859
*Ω Covestro AG.....	125,396	6,736,133
CTS Eventim AG & Co. KGaA.....	12,972	885,287
Daimler Truck Holding AG.....	233,437	8,760,958
*Ω Delivery Hero SE.....	41,538	1,885,398
Deutsche Bank AG.....	742,745	8,265,914
Deutsche Boerse AG.....	52,231	10,007,539
* Deutsche Lufthansa AG.....	346,934	3,499,266
Deutsche Telekom AG.....	1,271,712	27,724,890
Deutsche Wohnen SE.....	16,485	413,576
DHL Group.....	335,704	17,262,978
Ω DWS Group GmbH & Co. KGaA.....	17,259	605,908
E.ON SE.....	651,175	8,237,572
Evonik Industries AG.....	120,082	2,487,258
Fresenius Medical Care AG & Co. KGaA.....	114,475	5,945,202
Fresenius SE & Co. KGaA.....	205,170	6,438,674
GEA Group AG.....	72,669	3,084,204
Hannover Rueck SE.....	17,608	3,757,091
#Ω Hapag-Lloyd AG.....	11,492	2,624,124
Heidelberg Materials AG.....	86,106	6,978,706
Hella GmbH & Co. KGaA.....	826	65,455
Henkel AG & Co. KGaA.....	30,161	2,107,718
Infineon Technologies AG.....	368,929	16,209,067
Knorr-Bremse AG.....	33,758	2,374,467
Mercedes-Benz Group AG.....	341,297	27,256,973
Merck KGaA.....	26,704	4,692,559
MTU Aero Engines AG.....	21,463	5,011,857

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	29,532	\$ 11,117,199
Nemetschek SE.....	32,759	2,383,840
Puma SE.....	47,463	3,207,610
* QIAGEN NV.....	92,142	4,319,269
Rational AG.....	2,164	1,619,879
Rheinmetall AG.....	24,323	6,889,393
RTL Group SA.....	27,409	1,183,934
RWE AG.....	230,141	9,904,955
SAP SE.....	154,573	21,085,544
Siemens AG.....	176,127	30,019,464
* Siemens Energy AG.....	188,562	3,194,548
Ω Siemens Healthineers AG.....	48,068	2,792,910
Symrise AG.....	25,445	2,779,402
* Talanx AG.....	29,099	1,782,018
Telefonica Deutschland Holding AG.....	1,005,777	2,709,945
Volkswagen AG.....	13,157	2,102,695
Vonovia SE.....	167,566	3,904,284
Wacker Chemie AG.....	13,133	2,040,708
*Ω Zalando SE.....	43,265	1,493,711
TOTAL GERMANY.....		<u>407,393,844</u>
HONG KONG — (2.0%)		
AIA Group Ltd.....	3,249,000	32,505,386
BOC Hong Kong Holdings Ltd.....	945,000	2,884,180
Ω Budweiser Brewing Co. APAC Ltd.....	404,800	987,355
#* Cathay Pacific Airways Ltd.....	1,192,000	1,353,138
Chow Tai Fook Jewellery Group Ltd.....	663,800	1,158,933
CK Asset Holdings Ltd.....	663,986	3,845,190
CK Hutchison Holdings Ltd.....	713,962	4,403,237
CK Infrastructure Holdings Ltd.....	226,000	1,197,651
CLP Holdings Ltd.....	317,400	2,587,169
Ω ESR Group Ltd.....	764,400	1,340,410
* Galaxy Entertainment Group Ltd.....	329,000	2,401,544
Hang Lung Properties Ltd.....	1,105,000	1,724,405
Hang Seng Bank Ltd.....	169,400	2,589,373
Henderson Land Development Co. Ltd.....	572,571	1,769,913
HK Electric Investments & HK Electric Investments Ltd.....	801,500	499,199
HKT Trust & HKT Ltd.....	3,232,000	3,817,636
Hong Kong & China Gas Co. Ltd.....	4,349,661	3,731,389
Hong Kong Exchanges & Clearing Ltd.....	349,451	14,733,554
MTR Corp. Ltd.....	365,314	1,683,476
# New World Development Co. Ltd.....	813,215	2,011,057
Power Assets Holdings Ltd.....	277,707	1,455,524
Prada SpA.....	167,500	1,192,236
* Sands China Ltd.....	427,600	1,647,334
Sino Land Co. Ltd.....	1,779,504	2,184,382
SITC International Holdings Co. Ltd.....	511,000	1,119,681
Sun Hung Kai Properties Ltd.....	274,108	3,441,869
Swire Pacific Ltd., Class A.....	195,000	1,630,051
Swire Pacific Ltd., Class B.....	375,000	502,271
Swire Properties Ltd.....	188,600	473,259
Techtronic Industries Co. Ltd.....	418,000	4,748,709
Ω WH Group Ltd.....	8,212,735	4,482,429
Wharf Real Estate Investment Co. Ltd.....	312,609	1,677,606
Xinyi Glass Holdings Ltd.....	1,218,000	2,026,869
TOTAL HONG KONG.....		<u>113,806,415</u>

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (0.9%)		
AIB Group PLC.....	576,588	\$ 2,712,075
Bank of Ireland Group PLC.....	636,858	6,719,365
CRH PLC, Sponsored ADR.....	303,700	18,313,110
* Flutter Entertainment PLC.....	36,186	7,199,417
Kerry Group PLC, Class A.....	32,177	3,158,575
Kingspan Group PLC.....	61,981	4,974,814
Smurfit Kappa Group PLC.....	181,890	7,197,573
TOTAL IRELAND.....		<u>50,274,929</u>
ISRAEL — (0.6%)		
* Airport City Ltd.....	22,079	332,911
Alony Hetz Properties & Investments Ltd.....	55,963	470,175
Amot Investments Ltd.....	66,234	354,996
Ashtröm Group Ltd.....	33,311	501,734
Azrieli Group Ltd.....	7,368	419,275
Bank Hapoalim BM.....	391,423	3,476,947
Bank Leumi Le-Israel BM.....	497,245	3,969,317
Bezeq The Israeli Telecommunication Corp. Ltd.....	572,050	756,848
* Big Shopping Centers Ltd.....	2,966	278,950
* Camtek Ltd.....	2,396	110,744
Delek Group Ltd.....	8,300	1,172,461
Elbit Systems Ltd.....	5,040	1,070,385
Electra Ltd.....	961	423,104
Energix-Renewable Energies Ltd.....	57,459	210,274
* Enlight Renewable Energy Ltd.....	17,327	333,702
* Fattal Holdings 1998 Ltd.....	3,098	326,916
First International Bank of Israel Ltd.....	26,357	1,114,176
Gav-Yam Lands Corp. Ltd.....	14,388	103,300
Harel Insurance Investments & Financial Services Ltd.....	142,775	1,126,075
# ICL Group Ltd.....	191,591	1,275,707
Israel Discount Bank Ltd., Class A.....	719,148	3,809,146
Kenon Holdings Ltd.....	3,175	83,474
Matrix IT Ltd.....	12,504	249,931
# Maytronics Ltd.....	15,520	211,388
Melisron Ltd.....	6,899	455,911
Migdal Insurance & Financial Holdings Ltd.....	4,581	5,665
Mivne Real Estate KD Ltd.....	148,767	392,210
Mizrahi Tefahot Bank Ltd.....	50,700	1,830,519
#* Nice Ltd., Sponsored ADR.....	9,377	2,042,779
* Nova Ltd.....	10,161	1,263,053
* OPC Energy Ltd.....	20,000	142,433
* Perion Network Ltd.....	8,770	317,083
Phoenix Holdings Ltd.....	115,533	1,185,444
Shapir Engineering & Industry Ltd.....	32,809	233,873
* Shufersal Ltd.....	67,756	359,307
* Strauss Group Ltd.....	15,918	374,870
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	239,724	2,013,682
#* Tower Semiconductor Ltd.....	71,467	2,655,646
TOTAL ISRAEL.....		<u>35,454,411</u>
ITALY — (2.1%)		
Amplifon SpA.....	66,280	2,242,391
Assicurazioni Generali SpA.....	265,633	5,658,120
Banca Mediolanum SpA.....	96,969	942,240
Banco BPM SpA.....	23,774	118,966
Davide Campari-Milano NV.....	94,542	1,271,484
DiaSorin SpA.....	2,884	323,562
Enel SpA.....	2,157,960	14,879,559

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	961,040	\$ 14,672,070
	35,768	11,466,858
	231,385	3,592,770
Ω	91,240	1,144,222
	3,246,212	9,386,965
	73,472	994,765
	293,203	3,907,398
	56,996	4,113,607
*Ω	220,310	1,907,885
Ω	160,848	1,837,445
	90,379	3,603,875
	54,779	2,828,792
	506,687	2,663,534
	852,765	17,496,932
	26,989	554,624
*	392,456	113,134
*	3,694,641	1,035,921
*	53,165	150,909
	101,644	1,689,072
	24,326	814,678
	322,004	2,720,613
	460,280	11,654,400
#	244,332	627,871
TOTAL ITALY.....		<u>124,414,662</u>
JAPAN — (21.0%)		
	6,500	359,886
	211,300	519,474
	58,100	8,035,802
	212,200	4,595,962
	13,800	123,997
	38,848	480,143
	131,300	4,744,345
	175,500	2,471,685
	82,800	2,690,594
	124,400	4,847,232
	87,600	1,397,020
	116,400	1,028,854
	164,800	1,621,882
	2,100	42,632
*	30,900	740,798
#	25,417	522,718
	114,000	4,481,255
	60,100	1,233,329
	743,800	5,068,809
	37,500	1,182,944
	348,875	5,101,371
	25,400	801,504
	178,200	4,031,696
	27,788	1,640,041
	33,000	1,065,726
	49,200	1,207,568
	187,413	7,776,776
	177,600	2,768,414
	45,100	874,469
	28,600	750,586
	22,768	588,780
	205,100	5,300,888
	48,600	2,185,396

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Casio Computer Co. Ltd.....	7,500	\$ 64,085
Central Japan Railway Co.....	28,945	3,688,555
Chiba Bank Ltd.	198,137	1,393,170
Chubu Electric Power Co., Inc.....	146,800	1,839,080
Chugai Pharmaceutical Co. Ltd.....	183,900	5,473,092
* Chugoku Electric Power Co., Inc.....	105,508	732,173
Coca-Cola Bottlers Japan Holdings, Inc.....	10,660	122,764
COMSYS Holdings Corp.....	60,800	1,215,309
Concordia Financial Group Ltd.....	460,464	2,106,172
Cosmo Energy Holdings Co. Ltd.....	80,000	2,480,411
Cosmos Pharmaceutical Corp.....	8,800	1,016,816
Credit Saison Co. Ltd.....	117,400	1,877,282
CyberAgent, Inc.....	187,700	1,186,592
Dai Nippon Printing Co. Ltd.....	80,600	2,291,133
Daicel Corp.....	237,000	2,196,174
Daifuku Co. Ltd.....	79,947	1,709,838
Dai-ichi Life Holdings, Inc.....	274,565	5,609,833
Daiichi Sankyo Co. Ltd.....	217,538	6,700,085
Daikin Industries Ltd.....	67,500	13,648,413
Daito Trust Construction Co. Ltd.....	30,300	3,259,324
Daiwa House Industry Co. Ltd.....	228,500	6,210,381
Daiwa Securities Group, Inc.....	513,300	2,782,551
Denso Corp.....	97,100	6,760,829
Dentsu Group, Inc.....	94,582	3,164,844
DIC Corp.....	56,900	1,074,080
Disco Corp.....	28,200	5,300,918
Dowa Holdings Co. Ltd.....	43,140	1,393,243
East Japan Railway Co.....	60,400	3,419,493
Ebara Corp.....	60,600	2,863,835
Eisai Co. Ltd.....	37,100	2,340,772
# Electric Power Development Co. Ltd.....	50,000	791,024
ENEOS Holdings, Inc.....	2,373,370	8,610,915
EXEO Group, Inc.....	45,800	952,272
Ezaki Glico Co. Ltd.....	3,600	95,132
Fancl Corp.....	25,092	439,453
FANUC Corp.....	162,600	4,974,327
Fast Retailing Co. Ltd.....	52,500	13,151,918
Food & Life Cos. Ltd.....	51,100	1,005,490
FP Corp.....	14,000	295,080
Fuji Electric Co. Ltd.....	50,500	2,283,084
Fuji Kyuko Co. Ltd.....	4,800	191,517
Fuji Media Holdings, Inc.....	6,300	69,758
Fuji Soft, Inc.....	15,400	513,103
FUJIFILM Holdings Corp.....	69,100	4,012,335
Fujikura Ltd.....	179,700	1,502,504
Fujitsu General Ltd.....	18,600	388,460
Fujitsu Ltd.....	53,744	6,959,298
Fukuoka Financial Group, Inc.....	88,700	2,137,285
Fuyo General Lease Co. Ltd.....	14,100	1,163,522
GMO internet group, Inc.....	38,900	772,490
GMO Payment Gateway, Inc.....	9,000	686,600
Goldwin, Inc.....	9,000	739,015
Hachijuni Bank Ltd.....	60,300	310,674
Hakuhodo DY Holdings, Inc.....	154,700	1,779,733
Hamamatsu Photonics KK.....	28,700	1,382,805
Hankyu Hanshin Holdings, Inc.....	86,548	2,875,374
Harmonic Drive Systems, Inc.....	20,600	567,362
Haseko Corp.....	200,400	2,608,964
Hikari Tsushin, Inc.....	5,800	860,645

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Hino Motors Ltd.....	129,900	\$ 521,003
Hirose Electric Co. Ltd.....	7,900	1,000,595
Hitachi Construction Machinery Co. Ltd.....	57,000	1,710,486
Hitachi Ltd.....	304,915	19,961,102
Honda Motor Co. Ltd., Sponsored ADR.....	13,282	423,961
Honda Motor Co. Ltd.....	344,569	10,985,338
Horiba Ltd.....	25,700	1,516,125
Hoshizaki Corp.....	26,000	997,123
House Foods Group, Inc.....	27,900	644,114
Hoya Corp.....	112,100	13,055,090
Hulic Co. Ltd.....	203,600	1,733,492
Ibiden Co. Ltd.....	52,700	3,203,068
Idemitsu Kosan Co. Ltd.....	160,639	3,392,186
IHI Corp.....	114,600	2,817,713
Iida Group Holdings Co. Ltd.....	65,750	1,153,419
Information Services International-Dentsu Ltd.....	13,500	478,757
INFRONEER Holdings, Inc.....	150,700	1,467,523
Inpex Corp.....	417,117	5,385,905
Internet Initiative Japan, Inc.....	47,200	878,838
Isetan Mitsukoshi Holdings Ltd.....	159,980	1,735,603
Isuzu Motors Ltd.....	373,593	4,853,251
Ito En Ltd.....	28,000	799,175
# ITOCHU Corp.....	358,000	14,479,416
Itochu Techno-Solutions Corp.....	31,600	800,875
Iwatani Corp.....	32,900	1,756,178
J Front Retailing Co. Ltd.....	180,800	1,759,812
Japan Airlines Co. Ltd.....	56,700	1,227,590
Japan Airport Terminal Co. Ltd.....	9,800	456,684
Japan Exchange Group, Inc.....	151,600	2,641,356
Japan Post Bank Co. Ltd.....	71,900	598,175
Japan Post Holdings Co. Ltd.....	490,590	3,582,575
Japan Post Insurance Co. Ltd.....	62,700	1,013,243
Japan Tobacco, Inc.....	349,900	7,764,139
JFE Holdings, Inc.....	366,613	5,930,298
JGC Holdings Corp.....	105,200	1,474,962
JMDC, Inc.....	2,800	107,023
JSR Corp.....	43,100	1,236,397
JTEKT Corp.....	134,360	1,267,361
Kadokawa Corp.....	30,600	758,507
Kagome Co. Ltd.....	23,200	517,223
Kajima Corp.....	196,500	3,105,182
Kakaku.com, Inc.....	64,300	961,152
Kamigumi Co. Ltd.....	48,000	1,113,422
Kaneka Corp.....	34,800	1,025,334
Kansai Electric Power Co., Inc.....	166,900	2,192,612
Kansai Paint Co. Ltd.....	51,400	842,515
Kao Corp.....	131,100	4,980,698
Kawasaki Heavy Industries Ltd.....	122,400	3,121,594
# Kawasaki Kisen Kaisha Ltd.....	64,600	1,947,989
KDDI Corp.....	507,100	14,924,814
Keihan Holdings Co. Ltd.....	40,900	1,158,395
Keikyu Corp.....	82,500	784,135
# Keio Corp.....	30,382	1,009,916
Keisei Electric Railway Co. Ltd.....	24,000	996,126
Kewpie Corp.....	53,000	858,780
Keyence Corp.....	41,604	18,669,460
Kikkoman Corp.....	31,400	1,809,609
Kinden Corp.....	65,500	903,352
Kintetsu Group Holdings Co. Ltd.....	32,128	1,077,785

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kirin Holdings Co. Ltd.....	154,600	\$ 2,283,510
Kobayashi Pharmaceutical Co. Ltd.....	12,200	670,650
Kobe Bussan Co. Ltd.....	34,800	926,918
Kobe Steel Ltd.....	186,100	2,035,437
Koei Tecmo Holdings Co. Ltd.....	17,524	299,855
Koito Manufacturing Co. Ltd.....	80,300	1,476,509
Komatsu Ltd.....	298,500	8,362,308
Konami Group Corp.....	31,200	1,750,215
Kose Corp.....	5,790	566,993
Kotobuki Spirits Co. Ltd.....	2,800	213,121
K's Holdings Corp.....	114,556	1,051,428
Kubota Corp.....	217,200	3,281,016
Kuraray Co. Ltd.....	290,700	2,925,183
Kurita Water Industries Ltd.....	43,400	1,745,338
Kyocera Corp.....	66,215	3,563,166
Kyowa Kirin Co. Ltd.....	46,300	884,130
* Kyushu Electric Power Co., Inc.....	146,300	993,380
Kyushu Railway Co.....	43,600	956,055
Lasertec Corp.....	22,800	3,451,505
Lawson, Inc.....	20,800	1,043,635
Lion Corp.....	114,700	1,095,966
Lixil Corp.....	162,940	2,082,344
M3, Inc.....	132,200	3,056,970
Mabuchi Motor Co. Ltd.....	7,700	221,110
Macnica Holdings, Inc.....	27,400	1,148,387
Makita Corp.....	84,900	2,384,081
Marubeni Corp.....	408,000	7,223,638
Marui Group Co. Ltd.....	85,800	1,537,039
Maruichi Steel Tube Ltd.....	24,000	568,827
MatsukiyoCocokara & Co.....	30,580	1,789,591
Mazda Motor Corp.....	269,499	2,673,562
# McDonald's Holdings Co. Japan Ltd.....	26,100	1,027,443
Mebuki Financial Group, Inc.....	513,249	1,363,545
Medipal Holdings Corp.....	89,050	1,526,900
MEIJI Holdings Co. Ltd.....	110,190	2,545,818
* Mercari, Inc.....	32,000	810,635
Minebea Mitsumi, Inc.....	150,400	2,785,826
MISUMI Group, Inc.....	94,400	1,726,965
Mitsubishi Chemical Group Corp.....	946,690	5,662,935
Mitsubishi Corp.....	301,400	15,421,570
Mitsubishi Electric Corp.....	419,700	6,056,746
Mitsubishi Estate Co. Ltd.....	290,353	3,558,476
Mitsubishi Gas Chemical Co., Inc.....	97,500	1,462,357
Mitsubishi HC Capital, Inc.....	613,970	4,061,636
Mitsubishi Heavy Industries Ltd.....	90,400	4,288,940
Mitsubishi Logistics Corp.....	28,700	720,917
Mitsubishi Materials Corp.....	34,700	620,282
Mitsubishi Motors Corp.....	473,099	1,910,623
# Mitsubishi UFJ Financial Group, Inc., Sponsored ADR.....	908,164	7,328,883
Mitsubishi UFJ Financial Group, Inc.....	1,563,572	12,590,269
Mitsui & Co. Ltd., Sponsored ADR.....	1,916	1,506,972
Mitsui & Co. Ltd.....	279,555	10,911,053
Mitsui Chemicals, Inc.....	135,100	3,884,659
Mitsui Fudosan Co. Ltd.....	188,200	3,866,557
# Mitsui High-Tec, Inc.....	10,700	748,476
# Mitsui OSK Lines Ltd.....	117,900	3,047,928
Miura Co. Ltd.....	32,700	825,022
Mizuho Financial Group, Inc.....	501,612	8,510,030
# MonotaRO Co. Ltd.....	62,000	756,700

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
MS&AD Insurance Group Holdings, Inc.....	92,695	\$ 3,447,634
Murata Manufacturing Co. Ltd.....	159,900	9,498,331
Nabtesco Corp.....	46,600	988,451
Nagoya Railroad Co. Ltd.....	64,428	1,037,442
Nankai Electric Railway Co. Ltd.....	38,100	807,468
NEC Corp.....	118,055	5,973,020
NEC Networks & System Integration Corp.....	28,800	379,760
NET One Systems Co. Ltd.....	55,600	1,221,638
Nexon Co. Ltd.....	73,800	1,408,061
NGK Insulators Ltd.....	165,900	2,034,641
NH Foods Ltd.....	49,000	1,413,787
Nichirei Corp.....	70,100	1,599,254
NIDEC Corp.....	95,100	5,679,842
Nifco, Inc.....	52,600	1,567,783
Nihon Kohden Corp.....	32,000	843,505
Nihon M&A Center Holdings, Inc.....	124,600	713,564
Nikon Corp.....	147,500	1,949,620
Nintendo Co. Ltd.....	275,200	12,448,600
Nippon Electric Glass Co. Ltd.....	28,800	523,113
Nippon Express Holdings, Inc.....	54,000	3,166,085
Nippon Paint Holdings Co. Ltd.....	116,500	1,067,403
Nippon Sanso Holdings Corp.....	83,000	2,007,051
Nippon Shinyaku Co. Ltd.....	25,700	1,039,298
Nippon Steel Corp.....	314,942	7,198,430
Nippon Telegraph & Telephone Corp.....	7,051,300	8,085,853
# Nippon Yusen KK.....	264,600	6,436,702
Nissan Chemical Corp.....	41,000	1,842,362
Nissan Motor Co. Ltd.....	589,600	2,597,274
Nisshin Seifun Group, Inc.....	89,270	1,107,038
Nissin Foods Holdings Co. Ltd.....	18,900	1,593,564
Niterra Co. Ltd.....	127,300	2,691,761
Nitori Holdings Co. Ltd.....	26,700	3,269,484
Nitto Denko Corp.....	81,900	5,823,990
NOF Corp.....	33,800	1,458,593
NOK Corp.....	30,200	454,735
Nomura Holdings, Inc.....	457,300	1,891,837
Nomura Holdings, Inc., Sponsored ADR.....	532,185	2,224,533
Nomura Real Estate Holdings, Inc.....	62,000	1,537,787
Nomura Research Institute Ltd.....	105,834	3,007,264
NS Solutions Corp.....	16,900	443,551
NSK Ltd.....	214,653	1,389,360
NTT Data Group Corp.....	195,500	2,719,638
Obayashi Corp.....	292,800	2,707,180
# OBIC Business Consultants Co. Ltd.....	9,700	407,399
Obic Co. Ltd.....	15,300	2,503,694
# Odakyu Electric Railway Co. Ltd.....	55,400	809,417
Oji Holdings Corp.....	663,600	2,620,091
Olympus Corp.....	340,700	5,559,177
Omron Corp.....	43,400	2,329,550
Ono Pharmaceutical Co. Ltd.....	127,400	2,334,646
Open House Group Co. Ltd.....	45,700	1,738,990
Oracle Corp.....	12,300	862,213
Oriental Land Co. Ltd.....	158,500	6,079,035
ORIX Corp.....	343,700	6,611,591
Osaka Gas Co. Ltd.....	85,500	1,345,329
Otsuka Corp.....	28,700	1,195,164
Otsuka Holdings Co. Ltd.....	70,300	2,584,741
PALTAC Corp.....	11,700	393,105
Pan Pacific International Holdings Corp.....	119,100	2,354,797

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	756,387	\$ 9,336,373
	69,869	861,485
*	31,000	408,970
	72,500	1,434,095
	26,900	394,524
	28,300	480,405
#	229,713	899,731
	381,000	13,196,182
	32,200	444,657
*	335,400	6,471,149
	740,231	4,029,878
	182,800	2,994,585
	258,400	2,298,640
	43,500	947,090
	34,562	3,238,744
	54,300	1,157,383
	154,300	2,003,613
	9,800	1,001,250
	11,700	494,929
	50,500	1,751,199
	22,500	1,047,671
	180,600	1,578,143
	150,800	2,050,900
	112,450	2,374,639
#	18,100	1,955,694
	66,300	1,102,241
	46,000	3,086,823
	44,548	974,025
	91,200	1,014,092
	199,100	3,269,562
	71,200	1,120,583
	184,000	2,794,868
#	224,960	4,589,565
	277,976	11,531,856
	441,500	958,924
	109,000	1,590,692
#*	164,400	977,549
*	5,400	1,277,410
	72,000	2,186,699
	11,854	1,173,970
	21,000	3,165,270
	237,600	1,636,954
	533,500	17,576,074
	33,000	1,334,218
	103,200	4,324,908
	96,900	4,248,490
	202,870	1,694,391
#	15,300	621,409
#*	139,100	1,799,882
	10,200	5,330,142
	790,100	8,773,665
	220,376	11,208,851
	264,500	1,617,140
	120,399	2,858,545
	67,194	2,970,697
	371,800	34,825,103
	27,500	1,273,780
	75,300	1,391,491
	265,086	5,024,325

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sugi Holdings Co. Ltd.....	21,100	\$ 940,652
SUMCO Corp.....	218,400	3,182,507
Sumitomo Chemical Co. Ltd.....	672,848	2,075,169
Sumitomo Corp.....	251,700	5,399,690
Sumitomo Electric Industries Ltd.....	353,200	4,528,718
Sumitomo Forestry Co. Ltd.....	113,600	2,741,157
Sumitomo Heavy Industries Ltd.....	88,500	2,178,322
Sumitomo Metal Mining Co. Ltd.....	115,336	3,983,152
Sumitomo Mitsui Financial Group, Inc.....	271,540	12,722,096
Sumitomo Mitsui Trust Holdings, Inc.....	115,240	4,483,044
Sumitomo Realty & Development Co. Ltd.....	145,400	3,896,635
Sumitomo Rubber Industries Ltd.....	117,000	1,196,320
Sundrug Co. Ltd.....	47,800	1,411,026
Suntory Beverage & Food Ltd.....	67,100	2,388,559
Suzuken Co. Ltd.....	33,738	985,071
Suzuki Motor Corp.....	113,100	4,542,725
Sysmex Corp.....	52,200	3,534,728
T&D Holdings, Inc.....	190,200	3,092,425
Taiheiyō Cement Corp.....	58,900	1,230,085
Taisei Corp.....	76,300	2,891,496
Taisho Pharmaceutical Holdings Co. Ltd.....	16,200	624,628
Taiyo Yuden Co. Ltd.....	86,300	2,573,406
Takashimaya Co. Ltd.....	72,500	1,053,895
Takeda Pharmaceutical Co. Ltd.....	382,152	11,684,237
TBS Holdings, Inc.....	17,600	329,333
# TDK Corp.....	161,102	6,171,536
# TechnoPro Holdings, Inc.....	62,400	1,615,539
Teijin Ltd.....	46,801	500,571
Terumo Corp.....	133,900	4,385,100
THK Co. Ltd.....	72,700	1,457,490
TIS, Inc.....	79,200	2,008,812
# Tobu Railway Co. Ltd.....	35,200	931,463
# Toei Animation Co. Ltd.....	2,000	181,411
Toei Co. Ltd.....	2,800	355,993
Toho Co. Ltd.....	21,800	849,828
Toho Gas Co. Ltd.....	7,000	131,155
* Tohoku Electric Power Co., Inc.....	160,400	1,066,856
Tokai Carbon Co. Ltd.....	69,000	613,862
Tokio Marine Holdings, Inc.....	454,143	10,443,010
Tokyo Century Corp.....	35,400	1,386,529
* Tokyo Electric Power Co. Holdings, Inc.....	350,600	1,392,247
Tokyo Electron Ltd.....	131,100	19,676,397
Tokyo Gas Co. Ltd.....	94,000	2,131,549
Tokyo Ohka Kogyo Co. Ltd.....	15,100	953,740
Tokyo Seimitsu Co. Ltd.....	22,600	1,251,873
Tokyo Tatemono Co. Ltd.....	151,919	2,030,168
Tokyu Corp.....	94,517	1,199,208
Tokyu Fudosan Holdings Corp.....	553,800	3,292,309
Toppan, Inc.....	100,000	2,353,852
Toray Industries, Inc.....	571,293	3,198,905
Toridoll Holdings Corp.....	5,400	133,381
Toshiba Corp.....	88,800	2,867,016
Tosoh Corp.....	170,700	2,231,163
TOTO Ltd.....	49,200	1,512,512
Toyo Seikan Group Holdings Ltd.....	72,000	1,170,426
Toyo Suisan Kaisha Ltd.....	18,500	765,199
Toyo Tire Corp.....	84,700	1,146,860
Toyoda Gosei Co. Ltd.....	47,500	1,013,854
Toyota Boshoku Corp.....	67,300	1,227,884

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	30,100	\$ 2,175,241
#	48,701	8,193,456
	2,420,615	40,699,612
	82,660	4,836,036
	37,800	1,785,889
	26,300	2,019,740
	24,300	1,043,466
	87,100	3,222,583
	93,500	1,621,298
*	6,800	374,130
	28,200	530,830
	39,100	1,606,398
#	10,900	397,867
	24,500	1,359,403
	365,600	1,104,527
	30,000	1,162,446
	189,300	5,551,961
	110,200	2,063,822
	21,200	1,013,768
	65,800	946,952
#	11,800	622,452
	51,800	2,251,760
	53,900	1,012,183
	104,300	2,338,766
	539,000	1,502,736
	36,000	1,263,760
	30,000	1,598,588
	101,600	1,095,782
	38,500	751,598
TOTAL JAPAN.....		<u>1,226,347,716</u>
NETHERLANDS — (4.0%)		
Ω	188,850	3,211,055
*Ω	3,907	7,251,449
	350,997	1,905,310
#	524,477	2,826,931
	87,402	7,477,059
	217,743	6,284,052
	18,342	8,713,923
	30,871	22,111,750
	82,305	58,964,125
	91,948	4,167,949
	41,014	4,897,014
	102,269	6,449,968
Ω	7,653	104,862
	67,737	6,630,196
	30,645	4,643,619
	811,477	11,844,856
	37,519	1,132,305
	463,097	15,962,314
	1,652,531	5,979,280
*	177,445	3,686,178
*	154,544	3,200,614
	125,459	4,809,461
	151,357	11,973,453
	74,085	4,340,305
	192,152	4,928,681

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
Wolters Kluwer NV.....	148,370	\$ 18,631,711
TOTAL NETHERLANDS.....		<u>232,128,420</u>
NEW ZEALAND — (0.3%)		
* a2 Milk Co. Ltd.....	293,662	1,007,542
* Air New Zealand Ltd.....	671,417	329,663
* Auckland International Airport Ltd.....	250,964	1,310,095
Chorus Ltd.....	377,181	2,015,085
Contact Energy Ltd.....	207,764	1,072,797
EBOS Group Ltd.....	44,945	1,077,073
Fisher & Paykel Healthcare Corp. Ltd.....	157,955	2,411,506
Fletcher Building Ltd.....	398,581	1,381,956
Fonterra Co-operative Group Ltd.....	22,286	48,862
Genesis Energy Ltd.....	175,732	295,973
Infratil Ltd.....	238,366	1,474,355
# Mainfreight Ltd.....	27,514	1,160,398
Mercury NZ Ltd.....	140,960	577,245
Meridian Energy Ltd.....	240,712	844,870
# Port of Tauranga Ltd.....	117,196	451,545
Ryman Healthcare Ltd.....	190,367	806,306
Spark New Zealand Ltd.....	637,398	2,052,132
Summerset Group Holdings Ltd.....	52,676	337,058
Vector Ltd.....	65,942	165,891
TOTAL NEW ZEALAND.....		<u>18,820,352</u>
NORWAY — (0.8%)		
* Adevinta ASA.....	61,332	453,676
Aker ASA, Class A.....	7,951	505,582
Aker BP ASA.....	99,143	2,777,250
Aker Solutions ASA.....	101,864	452,806
Atea ASA.....	40,384	548,446
Austevoll Seafood ASA.....	21,961	164,890
Bakkafrost P/F.....	10,429	606,904
* Borr Drilling Ltd.....	32,049	281,390
Borregaard ASA.....	46,760	763,139
DNB Bank ASA.....	205,466	4,234,137
Ω Elkem ASA.....	305,194	723,977
Ω Entra ASA.....	6,847	66,785
Equinor ASA.....	303,757	9,291,463
* FLEX LNG Ltd.....	14,230	452,006
Frontline PLC.....	52,572	875,935
Gjensidige Forsikring ASA.....	36,071	569,432
Golar LNG Ltd.....	6,906	166,573
Golden Ocean Group Ltd.....	96,588	756,839
Hafnia Ltd.....	63,983	347,759
Kongsberg Gruppen ASA.....	19,687	854,241
Leroy Seafood Group ASA.....	117,140	487,353
Mowi ASA.....	94,290	1,657,611
#* NEL ASA.....	413,227	560,449
* Nordic Semiconductor ASA.....	44,871	660,808
Norsk Hydro ASA.....	379,482	2,485,387
Orkla ASA.....	122,683	968,070
Salmar ASA.....	12,345	570,321
Schibsted ASA, Class A.....	28,648	613,734
Schibsted ASA, Class B.....	39,213	768,944
SpareBank 1 SR-Bank ASA.....	79,319	1,023,731
Storebrand ASA.....	180,151	1,574,703
Subsea 7 SA.....	98,067	1,317,937

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	181,689	\$ 1,944,970
# Telenor ASA.....		
# TGS ASA.....	96,258	1,284,785
TOMRA Systems ASA.....	59,769	921,085
Wallenius Wilhelmsen ASA.....	60,983	423,445
# Yara International ASA.....	54,744	2,235,853
TOTAL NORWAY.....		<u>44,392,416</u>
PORTUGAL — (0.2%)		
EDP - Energias de Portugal SA.....	497,099	2,322,366
EDP Renovaveis SA.....	95,038	1,815,311
Galp Energia SGPS SA.....	508,501	6,757,782
Jeronimo Martins SGPS SA.....	75,294	2,049,938
TOTAL PORTUGAL.....		<u>12,945,397</u>
SINGAPORE — (1.1%)		
Capitaland Investment Ltd.....	689,250	1,764,121
City Developments Ltd.....	392,100	2,181,757
DBS Group Holdings Ltd.....	493,226	12,723,770
DFI Retail Group Holdings Ltd.....	92,000	247,658
Genting Singapore Ltd.....	1,125,900	796,378
Great Eastern Holdings Ltd.....	13,000	181,328
Hongkong Land Holdings Ltd.....	427,400	1,523,132
Jardine Cycle & Carriage Ltd.....	61,210	1,579,820
Keppel Corp. Ltd.....	524,200	2,911,005
Olam Group Ltd.....	381,455	376,356
Oversea-Chinese Banking Corp. Ltd.....	738,057	7,386,291
* Seatrium Ltd.....	10,004,374	1,060,317
Sembcorp Industries Ltd.....	817,920	3,352,964
Singapore Airlines Ltd.....	836,100	4,736,525
Singapore Exchange Ltd.....	413,100	3,019,675
Singapore Technologies Engineering Ltd.....	424,600	1,192,066
Singapore Telecommunications Ltd.....	1,651,850	3,313,719
United Overseas Bank Ltd.....	347,565	7,883,984
UOL Group Ltd.....	242,187	1,281,454
Venture Corp. Ltd.....	129,400	1,458,845
Wilmar International Ltd.....	1,406,500	4,086,913
Yangzijiang Shipbuilding Holdings Ltd.....	1,504,200	1,742,560
TOTAL SINGAPORE.....		<u>64,800,638</u>
SPAIN — (2.2%)		
Acciona SA.....	18,175	2,724,409
# ACS Actividades de Construccion y Servicios SA.....	115,526	4,040,954
Ω Aena SME SA.....	22,177	3,541,493
#* Amadeus IT Group SA.....	95,763	6,869,663
Banco Bilbao Vizcaya Argentaria SA.....	1,401,013	11,104,955
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	729,514	5,792,341
Banco de Sabadell SA.....	1,807,851	2,227,946
Banco Santander SA.....	3,949,109	16,002,899
CaixaBank SA.....	1,507,988	6,100,115
Ω Cellnex Telecom SA.....	119,663	4,886,927
Endesa SA.....	108,730	2,330,394
# Ferrovial SE.....	107,214	3,552,954
* Grifols SA.....	82,227	1,207,940
Iberdrola SA.....	1,188,097	14,829,268
Industria de Diseno Textil SA.....	322,128	12,330,357
Mapfre SA.....	438,623	911,660
Naturgy Energy Group SA.....	33,680	1,026,927
Redeia Corp. SA.....	169,736	2,838,947

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
Repsol SA.....	890,789	\$ 13,600,054
Telefonica SA, Sponsored ADR.....	111,590	470,910
Telefonica SA.....	3,021,501	12,873,900
TOTAL SPAIN.....		<u>129,265,013</u>
SWEDEN — (2.5%)		
AAK AB.....	54,219	1,042,158
AddTech AB, Class B.....	79,712	1,485,019
Alfa Laval AB.....	67,234	2,516,805
Assa Abloy AB, Class B.....	199,102	4,786,986
Atlas Copco AB, Class A.....	817,620	11,615,016
Atlas Copco AB, Class B.....	495,880	6,123,581
Atrium Ljungberg AB, Class B.....	12,064	236,611
# Avanza Bank Holding AB.....	54,308	1,229,824
Axfood AB.....	38,731	987,391
Beijer Ref AB.....	71,765	975,898
Billerud Aktiebolag.....	11,644	99,296
Boliden AB.....	172,577	5,075,359
Ω Bravida Holding AB.....	90,901	730,581
Bure Equity AB.....	1,265	26,913
# Castellum AB.....	71,347	812,508
Ω Dometic Group AB.....	91,761	683,732
Electrolux AB, Class B.....	80,244	991,113
# Elekta AB, Class B.....	138,147	1,119,160
Epiroc AB, Class A.....	192,008	3,833,560
Epiroc AB, Class B.....	115,155	1,956,377
Essity AB, Class A.....	8,605	213,263
Essity AB, Class B.....	146,574	3,634,490
Ω Evolution AB.....	38,907	4,797,723
# Faberge AB.....	57,262	495,912
* Fastighets AB Balder, Class B.....	108,312	505,435
Fortnox AB.....	150,293	922,472
Getinge AB, Class B.....	79,031	1,472,586
H & M Hennes & Mauritz AB, Class B.....	225,500	3,792,857
Hexagon AB, Class B.....	359,770	3,488,260
Hexpol AB.....	104,516	1,133,842
Holmen AB, Class B.....	30,769	1,185,244
Hufvudstaden AB, Class A.....	31,720	388,317
Husqvarna AB, Class A.....	12,600	124,424
Husqvarna AB, Class B.....	200,647	1,968,058
Indutrade AB.....	85,857	1,801,824
Kindred Group PLC, SDR.....	165,023	1,984,978
Lagercrantz Group AB, Class B.....	99,053	1,193,048
Lifco AB, Class B.....	63,235	1,274,934
Loomis AB.....	56,209	1,639,760
Medicover AB, Class B.....	25,754	394,038
* Millicom International Cellular SA, SDR.....	165,670	2,572,389
Ω Munters Group AB.....	40,185	510,044
Mycronic AB.....	8,192	176,290
Nibe Industrier AB, Class B.....	236,728	2,132,389
Nordnet AB publ.....	41,279	612,468
Padox AB.....	34,771	410,003
Saab AB, Class B.....	26,400	1,391,520
Sagax AB, Class B.....	32,558	722,972
Sandvik AB.....	304,735	6,189,937
Sectra AB, Class B.....	39,537	633,088
Securitas AB, Class B.....	225,286	1,917,583
Skandinaviska Enskilda Banken AB, Class A.....	320,811	3,888,945
Skanska AB, Class B.....	166,180	2,650,469

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	5,065	\$ 97,041
	161,381	3,074,700
	149,884	951,081
	431,312	2,638,747
	8,605	114,185
	150,819	2,004,003
	292,444	2,567,646
#	3,612	39,409
	72,597	747,599
	193,925	3,556,912
#*	43,580	852,994
	358,041	2,694,098
#	17,870	96,886
	908,347	4,569,416
#	1,345,280	2,890,982
Ω	47,384	1,479,633
	97,629	2,599,142
	16,903	250,816
	92,380	2,094,805
	513,468	11,326,393
#*	58,120	287,287
	102,980	401,465
	89,786	702,112
TOTAL SWEDEN.		<u>148,584,802</u>
SWITZERLAND — (7.8%)		
	468,170	18,786,499
	181,884	15,448,903
	15,636	2,420,278
	5,024	563,901
	1,997	3,744,375
	750	134,208
	32	3,889,133
	119,968	19,318,783
*	62,242	6,860,877
	1,257	1,049,155
	9,299	5,277,201
	2,571	8,678,334
	196,158	13,665,580
	122,079	8,646,554
	20,346	6,366,181
#	95,389	6,636,454
	15,806	9,183,854
	702,768	86,102,522
	195,278	20,484,662
	340,245	35,622,676
	6,830	7,667,588
	7,438	2,466,225
	205,381	63,678,655
	9,697	2,248,362
	42,225	4,099,837
	172,828	4,620,326
	38,269	11,910,747
	19,427	5,415,179
	28,255	4,675,437
	13,401	4,288,862
	23,959	1,438,803
	11,467	7,291,339
	27,938	2,704,660

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Swiss Re AG.....	110,968	\$ 11,578,323
Swisscom AG.....	14,840	9,542,944
#* UBS Group AG.....	747,522	16,580,333
Ω VAT Group AG.....	13,088	5,563,014
Zurich Insurance Group AG.....	33,513	16,203,485
TOTAL SWITZERLAND.....		<u>454,854,249</u>
UNITED KINGDOM — (12.5%)		
3i Group PLC.....	489,969	12,431,081
abrdn PLC.....	877,670	2,611,918
Admiral Group PLC.....	81,538	2,226,232
Ω Airtel Africa PLC.....	795,172	1,189,005
Anglo American PLC.....	308,686	9,492,642
Antofagasta PLC.....	157,112	3,379,441
Ashtead Group PLC.....	159,177	11,776,518
Associated British Foods PLC.....	142,156	3,741,120
AstraZeneca PLC, Sponsored ADR.....	484,661	34,750,194
AstraZeneca PLC.....	126,555	18,182,941
Ω Auto Trader Group PLC.....	440,361	3,652,165
Aviva PLC.....	1,074,091	5,351,297
B&M European Value Retail SA.....	497,943	3,536,845
BAE Systems PLC.....	589,279	7,047,214
Barclays PLC, Sponsored ADR.....	996,036	7,958,328
Barclays PLC.....	2,341,417	4,646,100
Barratt Developments PLC.....	521,862	3,054,775
Beazley PLC.....	230,661	1,625,158
Berkeley Group Holdings PLC.....	53,150	2,963,512
BP PLC, Sponsored ADR.....	765,146	28,539,964
BP PLC.....	2,286,869	14,188,759
British American Tobacco PLC, Sponsored ADR.....	22,867	770,161
British American Tobacco PLC.....	446,549	15,016,595
BT Group PLC.....	5,282,149	8,277,049
Bunzl PLC.....	94,984	3,520,858
Burberry Group PLC.....	158,590	4,526,989
* Carnival PLC.....	32,636	553,543
Centrica PLC.....	4,642,043	8,226,398
Coca-Cola HBC AG.....	60,881	1,791,297
Compass Group PLC.....	372,528	9,692,294
Ω ConvaTec Group PLC.....	701,027	1,878,150
Croda International PLC.....	30,613	2,317,812
DCC PLC.....	47,931	2,775,144
Dechra Pharmaceuticals PLC.....	1,184	56,444
# Diageo PLC, Sponsored ADR.....	105,239	18,515,750
Diageo PLC.....	169,923	7,415,824
Diploma PLC.....	46,071	1,916,197
DS Smith PLC.....	362,319	1,440,525
* easyJet PLC.....	41,783	242,683
Entain PLC.....	174,085	3,100,709
*†† Evraz PLC.....	179,407	0
Experian PLC.....	245,636	9,492,741
* Frasers Group PLC.....	96,841	1,009,348
Fresnillo PLC.....	78,641	623,249
Glencore PLC.....	3,869,489	23,532,039
GSK PLC.....	598,207	10,648,777
GSK PLC, Sponsored ADR.....	281,778	10,022,829
Haleon PLC.....	486,669	2,100,668
# Haleon PLC, ADR.....	300,137	2,644,207
Halma PLC.....	90,250	2,591,788
Hargreaves Lansdown PLC.....	79,740	872,451

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	111,963	\$ 3,006,750
	136,430	1,888,390
	387,823	3,672,278
	1,377,459	11,441,743
#	551,216	23,029,804
	110,388	2,307,927
	385,351	9,104,086
	131,822	1,386,373
	421,585	4,101,966
#	1,227	92,546
	38,416	2,839,219
	48,918	882,873
*	119,677	263,135
	62,912	3,524,232
	290,606	1,825,053
	1,028,876	3,663,296
	1,192,137	2,414,831
	68,651	1,587,705
	1,158,460	3,653,052
	2,180,641	6,535,086
*	6,399	118,829
*	15,388	304,067
	11,430,511	6,603,946
	1,256,966	2,878,452
	67,530	7,333,384
	1,257,670	3,239,631
*	14,490	38,383
	635,760	4,326,704
	239,441	4,199,937
	283,331	3,755,499
#	94,014	6,334,663
	1,124,693	3,530,454
	225,905	1,434,495
	32,817	2,967,995
	249,529	2,760,178
	88,193	972,769
	108,066	1,606,609
	314,734	2,223,633
#	29,615	826,851
	451,071	6,263,718
	150,758	11,293,591
	218,250	7,346,297
	387,363	13,025,359
	566,438	4,618,825
	357,334	2,618,182
	154,229	10,194,185
	241,166	16,049,597
*	1,531,743	3,631,972
	52,237	526,182
	232,230	2,793,396
	302,112	1,782,399
	78,832	2,583,629
	36,838	1,116,463
	1,069,073	65,886,969
	197,388	3,002,863
	131,756	2,873,551
	43,528	1,964,311
	13,580	1,939,492
#	249,952	5,404,745

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
St. James's Place PLC.....	113,220	\$ 1,366,692
Standard Chartered PLC.....	1,001,127	9,616,371
Taylor Wimpey PLC.....	936,098	1,374,060
Tesco PLC.....	2,838,337	9,400,774
# Unilever PLC, Sponsored ADR.....	334,884	17,993,317
Unilever PLC.....	337,393	18,152,671
United Utilities Group PLC.....	198,929	2,550,975
Vodafone Group PLC.....	10,960,131	10,425,930
Vodafone Group PLC, Sponsored ADR.....	21,712	208,873
Weir Group PLC.....	124,685	2,936,546
Whitbread PLC.....	89,645	4,026,952
* Wise PLC, Class A.....	68,414	682,353
WPP PLC.....	312,590	3,413,086
TOTAL UNITED KINGDOM.....		<u>727,658,878</u>
UNITED STATES — (0.2%)		
Ferguson PLC.....	66,087	10,628,125
TOTAL COMMON STOCKS.....		<u>5,640,468,765</u>
PREFERRED STOCKS — (0.4%)		
GERMANY — (0.4%)		
Bayerische Motoren Werke AG, 8.345%.....	18,934	2,127,255
Ω Dr Ing hc F Porsche AG, 0.907%.....	24,434	2,987,855
Henkel AG & Co. KGaA, 2.638%.....	50,616	3,905,851
Porsche Automobil Holding SE, 4.753%.....	55,237	3,259,308
# Sartorius AG, 0.385%.....	7,791	3,214,406
Volkswagen AG, 23.026%.....	74,261	9,837,768
TOTAL GERMANY.....		<u>25,332,443</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$3,838,718,742).....		<u>5,665,801,208</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.8%)		
@§ The DFA Short Term Investment Fund.....	13,978,141	161,685,162
TOTAL INVESTMENTS — (100.0%)		<u>\$5,827,486,370</u>
(Cost \$4,000,392,695)^.....		

As of July 31, 2023, 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.....	215	09/15/23	\$47,733,831	\$49,605,875	\$1,872,044
Total Futures Contracts.....			<u>\$47,733,831</u>	<u>\$49,605,875</u>	<u>\$1,872,044</u>

LARGE CAP INTERNATIONAL PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 20,536,990	\$ 345,050,171	—	\$ 365,587,161
Austria.....	—	9,953,324	—	9,953,324
Belgium.....	852,067	54,270,517	—	55,122,584
Canada.....	603,473,773	2,471,645	—	605,945,418
China.....	—	82,983	—	82,983
Denmark.....	7,344,066	147,444,836	—	154,788,902
Finland.....	882,852	56,965,317	—	57,848,169
France.....	4,137,380	585,232,577	—	589,369,957
Germany.....	12,844,940	394,548,904	—	407,393,844
Hong Kong.....	—	113,806,415	—	113,806,415
Ireland.....	45,513,496	4,761,433	—	50,274,929
Israel.....	5,028,707	30,425,704	—	35,454,411
Italy.....	1,541,036	122,873,626	—	124,414,662
Japan.....	21,128,070	1,205,219,646	—	1,226,347,716
Netherlands.....	71,275,722	160,852,698	—	232,128,420
New Zealand.....	—	18,820,352	—	18,820,352
Norway.....	662,430	43,729,986	—	44,392,416
Portugal.....	—	12,945,397	—	12,945,397
Singapore.....	—	64,800,638	—	64,800,638
Spain.....	9,816,205	119,448,808	—	129,265,013
Sweden.....	—	148,584,802	—	148,584,802
Switzerland.....	47,378,334	407,475,915	—	454,854,249
United Kingdom.....	246,678,962	480,979,916	—	727,658,878
United States.....	—	10,628,125	—	10,628,125
Preferred Stocks				
Germany.....	—	25,332,443	—	25,332,443
Securities Lending Collateral.....	—	161,685,162	—	161,685,162
Futures Contracts**.....	1,872,044	—	—	1,872,044
TOTAL.....	\$1,100,967,074	\$4,728,391,340	—	\$5,829,358,414

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

INTERNATIONAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.2%)		
AUSTRALIA — (6.3%)		
* 3P Learning Ltd.....	182,513	\$ 134,638
* A2B Australia Ltd.....	950,290	1,071,455
Accent Group Ltd.....	1,632,618	1,941,700
Acrow Formwork & Construction Services Ltd.....	84,848	46,768
# Adairs Ltd.....	494,146	565,982
Adbri Ltd.....	1,810,964	3,035,750
AGL Energy Ltd.....	1,030,143	8,442,568
* Ainsworth Game Technology Ltd.....	387,271	279,737
* Alkane Resources Ltd.....	2,028,893	967,689
* Alliance Aviation Services Ltd.....	42,210	93,095
* Allkem Ltd.....	810,060	8,110,007
ALS Ltd.....	1,190,178	9,413,489
#* Altech Batteries Ltd.....	165,453	7,989
Altium Ltd.....	252,522	6,498,000
Alumina Ltd.....	4,228,356	4,081,652
#* AMA Group Ltd.....	1,828,989	178,379
AMP Ltd.....	10,296,608	7,835,170
Ampol Ltd.....	724,709	16,049,863
* Andromeda Metals Ltd.....	550,030	11,829
Ansell Ltd.....	411,316	6,679,646
APA Group.....	1,146,006	7,709,322
#* Appen Ltd.....	454,533	695,465
#* Arafura Rare Earths Ltd.....	3,064,355	588,614
ARB Corp. Ltd.....	236,376	4,962,439
Ardent Leisure Group Ltd.....	1,741,068	603,848
* Argosy Minerals Ltd.....	38,616	8,343
Aristocrat Leisure Ltd.....	744,766	19,725,290
# ARN Media Ltd.....	1,313,931	917,933
ASX Ltd.....	92,353	3,858,384
Atlas Arteria Ltd.....	1,930,504	8,160,531
AUB Group Ltd.....	169,254	3,269,496
#* Audinate Group Ltd.....	12,462	78,908
#* Aurelia Metals Ltd.....	7,222,284	448,892
Aurelia Metals Ltd.....	501,692	31,003
Aurizon Holdings Ltd.....	5,321,747	13,638,644
#* Aussie Broadband Ltd.....	193,753	359,263
Austal Ltd.....	1,658,246	2,454,014
Australia & New Zealand Banking Group Ltd.....	2,477,843	42,988,507
* Australian Agricultural Co. Ltd.....	1,380,389	1,384,968
# Australian Clinical Labs Ltd.....	528,814	1,128,335
Australian Ethical Investment Ltd.....	104,279	290,419
# Australian Finance Group Ltd.....	931,545	1,146,510
#* Australian Strategic Materials Ltd.....	426,234	427,609
#* Australian Vanadium Ltd.....	1,298,655	27,991
# Australian Vintage Ltd.....	101,209	28,228
Auswide Bank Ltd.....	48,211	186,940
AVJennings Ltd.....	297,081	87,653
# Baby Bunting Group Ltd.....	382,353	427,972
Bank of Queensland Ltd.....	2,545,415	10,343,917
#* Bannerman Energy Ltd.....	81,394	82,893
Bapcor Ltd.....	1,489,373	6,265,960
Base Resources Ltd.....	50,433	5,941
Beach Energy Ltd.....	10,147,749	11,064,956
# Beacon Lighting Group Ltd.....	6,765	8,417
Bega Cheese Ltd.....	1,283,626	2,811,538

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#	Bell Financial Group Ltd.....	267,799 \$ 190,855
*	Bellevue Gold Ltd.....	1,858,420 1,823,290
	Bendigo & Adelaide Bank Ltd.....	1,835,906 11,561,160
#*	Betmakers Technology Group Ltd.....	21,129 2,132
#	BHP Group Ltd., Sponsored ADR.....	1,271,993 79,690,361
	BHP Group Ltd., Class DI.....	5,686,501 177,024,361
#*	Bigtincan Holdings Ltd.....	215,674 63,811
	BlueScope Steel Ltd.....	2,109,384 31,107,177
*	Boral Ltd.....	37,970 111,477
#*	Boss Energy Ltd.....	382,460 751,565
	Brambles Ltd.....	2,189,246 20,711,951
#	Bravura Solutions Ltd.....	1,392,040 467,972
#	Breville Group Ltd.....	321,774 4,895,556
	Brickworks Ltd.....	378,248 6,598,158
#*	BWX Ltd.....	252,368 33,903
	Capitol Health Ltd.....	1,906,520 301,238
	Capral Ltd.....	2,587 13,044
*	Capricorn Metals Ltd.....	875,149 2,640,283
#*	Carnarvon Energy Ltd.....	4,980,321 486,645
	carsales.com Ltd.....	644,321 10,770,336
	Cash Converters International Ltd.....	2,116,492 313,035
#*	Catapult Group International Ltd.....	192,104 152,349
	Cedar Woods Properties Ltd.....	335,345 1,132,708
*††	Centrebet International Ltd.....	44,010 0
	Challenger Ltd.....	2,069,619 10,003,321
	Champion Iron Ltd.....	779,880 3,159,686
#*	City Chic Collective Ltd.....	510,287 153,190
*	Clean Seas Seafood Ltd.....	49,960 16,572
	Cleanaway Waste Management Ltd.....	6,803,008 12,626,910
#	Clinuvel Pharmaceuticals Ltd.....	79,385 979,813
	Clover Corp. Ltd.....	41,173 30,105
	Cochlear Ltd.....	66,612 10,716,026
#	Codan Ltd.....	587,540 2,970,017
#*	Cogstate Ltd.....	34,463 32,828
	Coles Group Ltd.....	1,536,801 18,792,917
	Collins Foods Ltd.....	673,642 4,546,892
	Commonwealth Bank of Australia.....	925,486 65,847,180
	Computershare Ltd.....	703,371 11,862,530
*	Cooper Energy Ltd.....	13,995,021 1,365,482
#*	Core Lithium Ltd.....	435,141 187,893
Ω	Coronado Global Resources, Inc.....	102,026 114,787
#	Corporate Travel Management Ltd.....	223,110 3,144,664
	Costa Group Holdings Ltd.....	1,595,423 3,558,252
	Credit Corp. Group Ltd.....	212,266 3,379,927
	CSL Ltd.....	144,294 25,989,679
	CSR Ltd.....	2,933,308 11,314,998
*	Danakali Ltd.....	56,341 11,353
	Data#3 Ltd.....	681,954 3,446,434
*	De Grey Mining Ltd.....	1,135,635 1,027,005
#*	Deep Yellow Ltd.....	266,315 116,191
	Deterra Royalties Ltd.....	1,020,096 3,232,824
	Dicker Data Ltd.....	256,513 1,380,496
#	Domain Holdings Australia Ltd.....	664,339 1,819,088
	Domino's Pizza Enterprises Ltd.....	149,040 4,931,015
	Downer EDI Ltd.....	3,426,263 10,129,121
#	Dropsuite Ltd.....	51,891 8,716
	Duratec Ltd.....	22,978 18,167
	Eagers Automotive Ltd.....	536,595 5,337,164
	Elders Ltd.....	649,032 3,182,090

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	Electro Optic Systems Holdings Ltd.....	24,374 \$ 19,664
*	Elixir Energy Ltd.....	311,800 18,026
#	Emeco Holdings Ltd.....	1,014,439 488,131
*	Emerald Resources NL.....	149,658 228,806
#*	EML Payments Ltd.....	912,671 463,549
	Endeavour Group Ltd.....	1,651,326 6,749,526
*	Energy Transition Minerals Ltd.....	413,383 14,206
*††	Energy World Corp. Ltd.....	9,786,818 170,919
	Enero Group Ltd.....	111,101 133,717
	EQT Holdings Ltd.....	38,822 682,755
	Estia Health Ltd.....	1,282,168 2,400,685
#*	European Lithium Ltd.....	816,358 44,455
	Euroz Hartleys Group Ltd.....	124,938 95,749
	Evolution Mining Ltd.....	5,392,428 13,537,462
	EVT Ltd.....	447,919 3,685,700
	Finbar Group Ltd.....	5,532 2,657
*	FleetPartners Group Ltd.....	1,397,319 2,414,481
#*	Fleetwood Ltd.....	413,728 606,094
#*	Flight Centre Travel Group Ltd.....	143,754 2,262,324
	Fortescue Metals Group Ltd.....	2,658,490 39,081,730
#*	Frontier Digital Ventures Ltd.....	46,215 13,692
	G8 Education Ltd.....	3,898,450 2,884,695
#*	Galan Lithium Ltd.....	131,379 68,670
#*	Gascoyne Resources Ltd.....	95,159 16,365
	Genesis Minerals Ltd.....	1,064,148 1,054,122
	Gold Road Resources Ltd.....	3,429,830 3,663,670
	GR Engineering Services Ltd.....	9,919 14,484
	GrainCorp Ltd., Class A.....	1,123,159 6,113,668
	Grange Resources Ltd.....	2,576,146 937,893
	GUD Holdings Ltd.....	564,849 3,793,814
	GWA Group Ltd.....	1,080,852 1,427,178
	Hansen Technologies Ltd.....	580,011 2,044,617
#	Harvey Norman Holdings Ltd.....	2,189,108 5,569,228
	Healius Ltd.....	3,721,707 7,190,812
	Healthia Ltd.....	25,081 16,723
	Helia Group Ltd.....	2,165,304 5,653,442
#*	Highfield Resources Ltd.....	332,037 109,487
*	Hillgrove Resources Ltd.....	740,184 34,370
	Horizon Oil Ltd.....	113,020 11,408
*	Hot Chili Ltd.....	31,366 31,105
	HUB24 Ltd.....	91,986 1,745,138
#	Humm Group Ltd.....	1,932,590 584,873
	IDP Education Ltd.....	319,119 5,347,925
	IGO Ltd.....	764,798 7,146,474
	Iluka Resources Ltd.....	1,588,780 10,973,647
*	Image Resources NL.....	504,095 33,134
	Imdex Ltd.....	1,729,904 2,282,024
#*	Immutep Ltd., Sponsored ADR.....	5,613 12,124
#*	Imugene Ltd.....	2,137,022 144,246
	Incitec Pivot Ltd.....	5,835,111 11,869,835
	Infomedia Ltd.....	1,490,914 1,721,011
	Inghams Group Ltd.....	1,445,350 2,724,293
	Insignia Financial Ltd.....	2,978,652 5,985,053
	Insurance Australia Group Ltd.....	2,498,117 9,972,511
	Integral Diagnostics Ltd.....	677,985 1,378,908
#*	Integrated Research Ltd.....	355,498 104,051
#	InvoCare Ltd.....	430,506 3,540,072
*	ioneer Ltd.....	1,638,925 320,669
	IPD Group Ltd.....	4,293 13,668

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	643,687	\$ 3,426,487
	516,967	3,613,969
	353,791	549,263
*	524,136	15,360,794
#*	38,440	1,137,824
#	508,433	15,637,246
#	687,569	2,450,414
	2,148,540	296,611
*	2,315,141	3,488,436
	263,596	1,232,398
#*	139,993	572,768
#*	15,656	15,573
*††	21,998	0
	1,520,621	8,840,235
	236,558	2,770,632
	145,275	131,917
	1,651,146	1,700,724
*	532,783	967,472
	3,159,237	10,993,810
	251,799	3,640,177
	57,058	385,575
*	2,168,793	9,829,460
	91,269	289,989
#	6,134	11,063
	4,944,481	482,993
	212,912	25,108,693
*	2,960	135,478
#	24,395	105,137
#	456,092	2,866,991
#	376,852	1,236,023
	440,658	5,867,892
#	645,002	225,883
	4,309,415	10,174,123
#*	21,300	146,334
#*	362,473	278,457
#*	1,592	6,368
*	2,115,759	443,182
	4,466,088	10,814,793
#	142,460	87,322
	395,958	19,131,413
*	1,151,011	1,010,642
	377,270	3,463,745
	1,317,547	1,066,813
*	3,418,669	1,083,114
	10,276,933	4,390,918
	358,575	859,716
*	175,842	560,503
	2,743,430	52,553,279
	1,022,234	997,863
#*	551,838	182,306
	416,871	4,259,151
#	2,263,298	8,105,452
*	584,206	12,986
	1,175,342	21,074,642
*	347,406	2,981,615
	1,807,331	10,064,835
	362,560	2,610,298
#	3,659,153	2,039,379
	7,487,335	10,797,643

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	2,284,582	\$17,833,916
#*	262,862	165,076
	2,868,910	5,318,339
	1,568,309	5,677,769
*	24,946	26,905
	28,153	250,147
*	1,044,431	1,476,013
#	418,603	154,646
*	831,931	1,578,495
	2,361,047	2,217,820
	1,023,099	10,855,888
	2,742,448	15,612,840
	4,579,607	11,062,081
	236,569	1,625,746
	108,709	107,448
	868,271	449,962
*	3,052,711	1,518,968
#*	4,222,324	141,858
	848,708	28,504
*	496,314	26,750
	154,646	23,949
	1,092,350	921,505
#*	209,699	13,015
#	117,504	193,657
	30,518	31,612
*	3,067,062	2,468,748
	377,338	6,263,941
	6,058,658	7,123,689
*	377,414	3,366,984
	2,806,744	9,182,389
	168,101	1,191,175
	1,282,313	1,368,232
#*	49,262	54,904
*	492,128	8,604
*	3,734	0
#*	1,027,677	386,922
	360,344	5,372,688
	157,976	7,316,360
	19,036	56,282
	62,175	196,481
	220,358	1,359,900
*	960,265	4,219,185
	1,642,147	17,434,513
	3,847,358	7,615,363
#	4,406,240	3,808,224
	239,080	9,474,322
#	76,214	8,079,706
*	4,623,617	563,504
*††	74,847	689
#*	292,262	137,025
	253,715	3,350,273
#	591,209	898,096
*	3,634,722	4,133,851
*	143,024	502,104
	2,507,591	7,123,894
#	61,700	38,903
#*	8,532,498	2,078,866
*	1,001,267	36,355
	1,245,370	1,647,551

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	690,790	\$54,700,061
*	183,650	201,466
#*	192,583	22,029
*††	68,805	0
*	3,427,741	15,668,964
	8,159,064	43,903,822
	257,601	4,319,999
#	552,133	1,559,674
	216,214	428,331
	2,954,803	1,808,337
	438,696	7,744,760
*	4,756,155	1,231,286
	296,227	521,444
	400,656	301,837
#*	1,272,627	188,371
	6,162,352	3,252,649
*	66,372	161,487
*	4,249,861	2,565,414
#*	561,109	68,400
	815,632	8,320,038
	472,280	2,873,817
#	973,259	1,142,841
	1,133,178	26,774,497
	442,261	5,806,887
	8,366,332	22,030,187
	56,353	26,139
#	1,129,009	714,149
*††	1,370,682	0
	118,132	59,160
*	4,245,215	688,845
*	6,933,554	4,903,279
	1,586,176	6,222,960
*	892,365	131,868
*	151,886	45,400
	1,892,208	18,131,178
#	444,664	313,399
#*	1,744,799	32,939
	1,021,565	8,478,648
*	1,313,766	587,986
#	108,375	173,750
#*	2,230,746	1,054,433
	6,728,248	4,772,909
	1,232,395	13,057,414
	5,778,683	16,539,809
	33,618	478,048
*	73,231	325,149
#††	1,871,019	540,408
#	2,027,778	560,554
	1,125,385	3,799,208
	1,309,100	12,639,418
	955,901	7,234,905
#*	842,979	1,116,965
*	436,796	410,751
*	1,299,693	4,212,729
	8,603	20,729
*††	3,195,173	0
Ω	3,684,599	7,817,195
*	3,508	10,504
*	625,196	3,318,581

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	867,784	\$ 28,994,502
*	2,613,569	1,585,449
*	2,935,495	3,291,855
	2,755,303	41,414,590
	3,549,376	16,584,483
#*	130,825	19,361
	79,309	4,580,018
#	460,399	11,878,294
	2,690,049	69,295,528
	1,001,067	25,996,543
	719,681	8,422,874
	994,061	59,421
*	40,361	3,317,731
	126,414	119,126
#	956,156	3,283,339
#*	333,930	100,074
TOTAL AUSTRALIA		<u>2,007,291,630</u>
AUSTRIA — (0.5%)		
	9,380	127,294
	78,181	1,392,774
	291,281	15,379,046
	184,636	6,973,449
Ω	250,872	12,221,835
	83,177	2,652,577
*	34,261	4,629,612
	653,620	24,704,137
	168,166	3,986,190
*	27,713	184,126
*	82,102	1,647,453
*	223,231	0
*	10,948	128,856
#*	62,874	3,165,141
	22,086	3,371,691
	2,814	371,272
	143,438	5,232,514
	408,123	18,387,611
	44,518	1,304,618
	68,337	345,608
	65,497	913,065
*	425,795	6,884,856
*	4,139	132,811
	2,042	27,700
	19,485	1,180,868
	33,100	739,197
	3,813	159,998
*	4,200	63,912
	563,641	4,290,356
	4,889	133,372
	385,703	3,150,512
	58,229	4,824,678
	191,489	5,121,569
	425,526	14,061,656
	294,306	9,665,256
	110,458	965,151
TOTAL AUSTRIA		<u>158,520,761</u>

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (1.1%)		
	120,811	\$ 21,035,119
	596,530	25,253,051
*	911,894	2,345,623
	740,486	42,359,979
#	59,509	3,409,866
*	5,187	2,616,738
*	8,301	4,180,710
#	4,296	132,380
	114,546	2,961,673
	121,781	2,834,096
	233,229	11,132,197
#	419,997	2,022,619
	55,505	561,395
	311,742	790,947
*	54,613	7,232,379
	25,578	4,467,100
	495,060	1,425,700
	87,126	10,727,390
	284,244	10,833,694
*	672,796	11,055,769
	53,956	1,309,954
	299,114	5,322,628
*	158,693	6,668,976
	113,600	5,245,926
*	26,742	196,354
	10,743	424,948
	57,519	928,645
	9,952	350,347
	649,186	48,860,846
#	68,389	3,333,508
	1,261	10,090,907
	99,446	10,720,789
#*	359,471	3,080,737
*	154,156	2,347,067
	697,136	5,344,787
#	240,875	3,058,234
	8,176	141,964
	76,505	3,490,972
	19,091	1,189,833
	311,505	37,411,202
	189,030	6,340,595
#	101,172	8,958,504
	467,301	13,839,178
	27,445	1,026,303
	38,943	4,157,671
	172,079	1,240,550
	2,086	181,331
TOTAL BELGIUM.		352,641,181
CANADA — (10.8%)		
*	190,986	535,888
	48,264	614,898
	14,282	377,236
*	2,012,830	14,195,821
	337,250	2,805,621
	463,708	1,097,159
	43,858	1,812,325
	435,435	2,592,170
	985,749	51,672,430

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#* Aimia, Inc.....	213,460	\$ 539,053
* Air Canada.....	294,439	5,425,904
# AirBoss of America Corp.....	95,983	348,659
Alamos Gold, Inc., Class A.....	1,684,279	20,805,698
# Algoma Central Corp.....	16,660	191,786
# Algonquin Power & Utilities Corp.....	830,781	6,855,666
Alimentation Couche-Tard, Inc.....	792,230	40,108,653
# AltaGas Ltd.....	823,270	16,251,256
Altius Minerals Corp.....	93,389	1,516,292
* Altius Renewable Royalties Corp.....	18,533	130,145
Altus Group Ltd.....	52,867	1,765,240
#* Americas Gold & Silver Corp.....	51,477	21,080
Amerigo Resources Ltd.....	422,574	519,144
Andlauer Healthcare Group, Inc.....	43,377	1,448,038
# Andrew Peller Ltd., Class A.....	102,169	317,668
ARC Resources Ltd.....	2,567,328	38,782,986
* Argonaut Gold, Inc.....	1,405,841	597,028
* Aritzia, Inc.....	347,725	6,616,176
* Atco Ltd., Class I.....	165,029	4,710,645
* Athabasca Oil Corp.....	1,924,656	4,962,523
* ATS Corp.....	221,019	10,023,081
#* Aurora Cannabis, Inc.....	144,010	81,112
* AutoCanada, Inc.....	181,432	3,098,509
B2Gold Corp.....	6,195,461	21,471,395
Badger Infrastructure Solutions Ltd.....	163,110	3,970,599
#* Ballard Power Systems, Inc.....	441,509	2,091,993
Bank of Montreal.....	895,480	83,208,002
Bank of Nova Scotia.....	1,283,060	64,613,130
Barrick Gold Corp.....	1,356,024	23,531,089
* Bausch Health Cos., Inc.....	650,845	6,319,705
* Baytex Energy Corp.....	1,284,776	5,183,338
# BCE, Inc.....	111,114	4,801,473
# Birchcliff Energy Ltd.....	1,364,140	8,151,840
Bird Construction, Inc.....	160,693	1,080,914
Black Diamond Group Ltd.....	272,198	1,271,558
#* BlackBerry Ltd.....	585,864	2,987,906
BMTC Group, Inc.....	7,200	87,635
* Bombardier, Inc., Class A.....	4,940	247,403
* Bombardier, Inc., Class B.....	177,888	8,903,506
* Bonterra Energy Corp.....	136,052	701,591
Boralex, Inc., Class A.....	171,216	4,430,205
Boyd Group Services, Inc.....	41,204	7,569,925
Bridgemarq Real Estate Services.....	32,200	380,447
Brookfield Corp.....	105,111	3,669,100
# Brookfield Corp., Class A.....	848,076	29,597,852
Brookfield Infrastructure Corp., Class A.....	197,338	9,229,034
# BRP, Inc.....	95,423	8,778,496
* CAE, Inc.....	322,493	7,368,935
Calfrac Well Services Ltd.....	44,963	180,036
Calian Group Ltd.....	23,649	1,137,570
# Cameco Corp.....	188,469	6,626,570
Canaccord Genuity Group, Inc.....	521,257	3,280,954
# Canacol Energy Ltd.....	129,003	1,139,713
#* Canada Goose Holdings, Inc.....	177,697	3,241,818
# Canadian Imperial Bank of Commerce.....	1,230,758	54,230,740
# Canadian National Railway Co.....	380,202	46,091,396
# Canadian Natural Resources Ltd.....	1,714,673	104,252,118
Canadian Pacific Kansas City Ltd.....	209,091	17,206,098
# Canadian Tire Corp. Ltd., Class A.....	208,541	28,642,066

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	210,188	\$ 5,234,576
	514,269	10,276,410
*	369,067	5,824,354
*	157,874	241,842
#*	112,224	55,326
#	336,369	10,494,233
#*	3,589,481	18,755,185
#	603,543	3,286,268
#	7,533	553,728
#	487,233	4,441,315
	298,656	14,318,456
*	611,467	13,439,506
	2,351,695	44,728,757
	1,113,802	7,145,766
	1,158,329	2,468,361
*	278,166	28,263,970
#	31,923	202,144
	989,644	12,518,304
	516	32,334
	99,357	5,033,967
#	42,478	1,680,887
	89,240	9,037,897
	387,353	2,114,998
*	32,928	33,711
	20,401	43,101,938
	40,385	469,191
#	1,444,025	1,587,864
	2,758,426	22,364,273
#*	2,318,649	9,794,013
#*	419,648	814,256
	13,100	30,896
#	42,797	1,077,187
#*	1,668,715	2,176,612
*	58,898	4,590,733
	149,186	656,184
	343,777	22,644,728
	338,569	1,738,226
#*	171,748	772,355
	158,374	2,484,934
	869,587	6,047,179
	65,693	985,906
#	1,038,872	2,064,115
	538	377,916
#*	850,811	8,342,863
	1,749,325	28,216,845
#	296,289	12,018,730
	514,994	13,985,466
	922,166	33,935,709
#	718,540	17,360,702
#*	405,095	1,425,650
	655,470	5,318,719
*	205,896	1,319,398
#	1,117,485	18,686,192
	164,792	3,731,611
*	820,218	1,555,034
#	149,356	8,813,097
#*	1,054,057	5,550,367
*	156,359	3,757,962
	126,336	1,299,144

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	100,991	\$ 3,935,788
#	136,352	913,046
#	377,580	2,067,363
	51,959	41,453,719
#	275,463	1,366,191
#	668,984	23,042,698
	141,418	1,126,068
#	548,167	3,661,217
#	76,935	2,280,658
	1,332,152	39,510,460
	100,965	15,813,903
*	1,807,387	863,500
*	219,150	299,147
	356,862	15,212,402
#*	1,673,836	5,962,165
#	41,160	6,002,774
#	515,144	5,441,896
*	108,190	878,713
#*	738,913	465,095
	83,742	593,145
*	26,521	953,923
#	537,509	354,630
	165,396	19,046,284
	73,654	2,514,548
#	587,038	9,558,037
	471,216	14,654,816
	81,451	7,857,568
#	9,639	70,250
#	192,140	1,365,298
	400,395	12,075,766
	18,706	577,217
*	73,800	171,257
	21,700	962,525
	432,714	2,438,149
*	166,614	1,960,982
	114,391	1,222,287
#	1,000	4,778
	389,262	12,640,351
	2,516,716	15,001,241
#Ω	244,210	6,889,328
#*	413,213	839,807
	467,517	32,390,970
*	3,273,555	8,936,849
#	214,627	6,687,918
#*	164,385	316,640
#	542,717	29,263,301
	27,509	550,743
	369,436	3,628,106
	17,292	35,406
	193,115	28,529,734
#*	393,418	7,041,038
#*	89,083	74,830
*	326,973	3,466,487
Ω	104,061	2,397,432
*	341,756	1,614,636
*	98,620	341,784
	31,864	803,698
*	835,753	4,037,270
#	556,775	13,937,848

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Kinaxis, Inc.....	62,216	\$ 8,447,863
Kinross Gold Corp.....	6,461,651	32,194,325
* Knight Therapeutics, Inc.....	502,132	1,839,228
* Kolibri Global Energy, Inc.....	16,602	76,800
# KP Tissue, Inc.....	37,940	298,940
Labrador Iron Ore Royalty Corp.....	228,697	5,490,879
#* Laramide Resources Ltd.....	26,500	9,043
#* Largo, Inc.....	59,040	279,832
Lassonde Industries, Inc., Class A.....	7,285	683,557
# Laurentian Bank of Canada.....	231,812	6,984,333
Leon's Furniture Ltd.....	123,748	2,084,285
* Lightspeed Commerce, Inc.....	252,520	4,439,302
*†† Lightstream Resources Ltd.....	696,278	0
Linamar Corp.....	307,589	17,849,096
#* Lion Electric Co.....	32,068	84,018
Loblaws Cos. Ltd.....	261,513	23,203,260
Logan Energy Corp.....	14,673	12,351
Logistec Corp., Class B.....	1,200	56,867
#* Lucara Diamond Corp.....	1,820,013	558,985
* Lumine Group, Inc.....	21,418	339,953
Lundin Gold, Inc.....	250,848	3,363,283
Lundin Mining Corp.....	4,209,700	37,638,769
Magellan Aerospace Corp.....	81,601	498,152
# Magna International, Inc.....	1,084,901	69,784,933
* Mainstreet Equity Corp.....	18,373	1,938,525
* Major Drilling Group International, Inc.....	473,974	3,418,263
* Mandalay Resources Corp.....	42,348	54,274
# Manulife Financial Corp.....	1,671,119	33,421,281
Maple Leaf Foods, Inc.....	207,509	4,330,677
Martinrea International, Inc.....	596,940	6,686,235
* Maxim Power Corp.....	24,537	92,294
* MDA Ltd.....	22,920	144,787
# Medical Facilities Corp.....	168,105	1,089,977
* MEG Energy Corp.....	1,399,817	24,957,113
Melcor Developments Ltd.....	8,941	77,297
*†† Mercator Minerals Ltd.....	131,933	0
Methanex Corp.....	296,529	13,359,185
Metro, Inc.....	309,398	16,651,863
Moneta Gold, Inc.....	21,900	19,431
Morguard Corp.....	11,735	913,597
# MTY Food Group, Inc.....	59,742	3,041,351
# Mullen Group Ltd.....	454,637	5,468,125
National Bank of Canada.....	879,291	68,868,293
Neo Performance Materials, Inc.....	35,818	231,697
* New Gold, Inc.....	4,816,317	5,661,314
* New Pacific Metals Corp.....	700	1,693
# NFI Group, Inc.....	193,486	1,584,688
North American Construction Group Ltd.....	139,699	3,398,515
North West Co., Inc.....	214,359	5,218,158
Northland Power, Inc.....	556,087	10,757,805
Nutrien Ltd.....	924,837	63,714,196
* Nuvei Corp.....	71,151	2,426,961
* NuVista Energy Ltd.....	1,034,258	8,933,529
#* Obsidian Energy Ltd.....	105,936	757,360
OceanaGold Corp.....	3,766,069	7,882,570
Onex Corp.....	259,023	15,908,901
Open Text Corp.....	363,718	15,622,356
*†† Orbite Technologies, Inc.....	174,500	0
# Organigram Holdings, Inc.....	34,983	53,174

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Orla Mining Ltd.....	233,671	\$ 1,088,907
Osisko Gold Royalties Ltd.....	514,476	7,627,470
* Osisko Mining, Inc.....	924,589	2,201,653
# Pan American Silver Corp.....	1,552,994	26,252,744
Paramount Resources Ltd., Class A.....	380,813	9,001,577
Parex Resources, Inc.....	734,677	16,274,156
Park Lawn Corp.....	134,996	2,362,801
Parkland Corp.....	594,746	16,241,462
Pason Systems, Inc.....	276,912	2,763,555
Pembina Pipeline Corp.....	1,079,690	34,196,437
#* Petrus Resources Ltd.....	29,921	36,986
# Peyto Exploration & Development Corp.....	858,945	7,412,726
PHX Energy Services Corp.....	163,882	876,175
* Pieridae Energy Ltd.....	200	109
# Pine Cliff Energy Ltd.....	408,078	479,673
Pipestone Energy Corp.....	65,536	135,182
Pizza Pizza Royalty Corp.....	128,187	1,461,078
Polaris Renewable Energy, Inc.....	93,078	1,013,612
# Pollard Banknote Ltd.....	27,096	534,050
# PrairieSky Royalty Ltd.....	697,600	13,865,769
* Precision Drilling Corp.....	69,220	4,597,097
Premium Brands Holdings Corp.....	127,209	10,352,101
Primo Water Corp.....	610,031	8,644,367
# Quarterhill, Inc.....	719,660	835,005
Quebecor, Inc., Class B.....	464,603	11,373,287
#* Questerre Energy Corp., Class A.....	145,025	21,996
# RB Global, Inc.....	241,920	15,612,069
#* Real Matters, Inc.....	4,105	21,636
# Restaurant Brands International, Inc.....	301,368	23,072,239
* RF Capital Group, Inc.....	11,366	75,677
Richelieu Hardware Ltd.....	183,991	6,142,103
Rogers Communications, Inc., Class B.....	540,330	23,658,593
Rogers Sugar, Inc.....	313,350	1,347,359
Royal Bank of Canada.....	1,937,912	192,112,003
Russel Metals, Inc.....	316,101	9,303,363
* Sangoma Technologies Corp.....	13,767	62,015
Saputo, Inc.....	174,859	3,691,711
# Savaria Corp.....	59,647	755,850
#* Seabridge Gold, Inc.....	95,013	1,212,366
Secure Energy Services, Inc.....	1,082,682	5,657,058
* Shawcor Ltd.....	312,573	4,764,507
* Shopify, Inc., Class A.....	96,740	6,537,689
# Sienna Senior Living, Inc.....	174,182	1,516,406
* SilverCrest Metals, Inc.....	162,245	931,286
Ω Sleep Country Canada Holdings, Inc.....	147,163	3,221,928
SNC-Lavalin Group, Inc.....	385,321	11,194,515
* SNDL, Inc.....	107,315	179,216
*†† Southern Pacific Resource Corp.....	665,787	0
Spartan Delta Corp.....	14,673	48,292
Ω Spin Master Corp.....	105,553	2,814,426
Sprott, Inc.....	31,542	1,051,522
# SSR Mining, Inc.....	1,233,433	17,966,440
Stantec, Inc.....	323,645	21,916,035
Stelco Holdings, Inc.....	110,860	4,042,126
Stella-Jones, Inc.....	241,267	12,251,347
*Ω STEP Energy Services Ltd.....	43,194	127,749
# StorageVault Canada, Inc.....	95,047	352,466
# Sun Life Financial, Inc.....	346,434	18,227,142
Suncor Energy, Inc.....	2,861,286	89,529,653

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* SunOpta, Inc.....	121,462	\$ 803,314
Superior Plus Corp.....	520,904	3,902,879
Supremex, Inc.....	20,200	97,733
# Surge Energy, Inc.....	109,886	689,989
* Taiga Building Products Ltd.....	19,400	41,929
# Tamarack Valley Energy Ltd.....	1,398,189	3,827,750
#* Taseko Mines Ltd.....	1,248,397	1,902,914
# TC Energy Corp.....	1,259,971	45,191,188
Teck Resources Ltd., Class A.....	6,700	297,744
Teck Resources Ltd., Class B.....	1,769,952	78,638,716
TELUS Corp.....	174,880	3,113,929
TELUS Corp.....	97,145	1,729,765
* TELUS International CDA, Inc.....	95,496	890,211
TerraVest Industries, Inc.....	5,281	137,407
TFI International, Inc.....	215,921	27,713,669
Thomson Reuters Corp.....	28,793	3,887,494
Tidewater Midstream & Infrastructure Ltd.....	582,130	476,776
Timbercreek Financial Corp.....	184,837	1,045,679
TMX Group Ltd.....	380,382	8,451,972
Topaz Energy Corp.....	62,415	1,015,282
* Torex Gold Resources, Inc.....	424,156	5,950,697
Toromont Industries Ltd.....	227,607	19,392,292
# Toronto-Dominion Bank.....	1,126,111	74,259,860
Total Energy Services, Inc.....	206,121	1,600,634
Tourmaline Oil Corp.....	978,838	50,728,995
TransAlta Corp.....	416,810	4,255,630
TransAlta Corp.....	819,090	8,354,575
# TransAlta Renewables, Inc.....	304,090	3,094,747
* Transat AT, Inc., Class A.....	33,589	122,776
Transcontinental, Inc., Class A.....	385,856	3,830,323
*†† Trevali Mining Corp.....	258,153	0
Trican Well Service Ltd.....	1,729,123	5,428,709
Tricon Residential, Inc.....	679,007	6,343,246
Triple Flag Precious Metals Corp.....	65,264	899,817
* Trisura Group Ltd.....	75,038	1,921,089
* Uni-Select, Inc.....	176,278	6,403,304
Vecima Networks, Inc.....	4,100	55,531
Vermilion Energy, Inc.....	861,297	11,994,164
VersaBank.....	23,598	207,135
* Victoria Gold Corp.....	52,694	340,064
* Viemed Healthcare, Inc.....	100,781	851,599
Wajax Corp.....	123,156	2,531,952
Waste Connections, Inc.....	107,847	15,226,525
* Wesdome Gold Mines Ltd.....	418,418	2,224,328
# West Fraser Timber Co. Ltd.....	340,132	28,658,468
Western Forest Products, Inc.....	1,960,233	1,531,142
Westshore Terminals Investment Corp.....	166,924	3,865,968
# Wheaton Precious Metals Corp.....	162,058	7,265,061
# Whitecap Resources, Inc.....	2,132,848	17,031,732
#* WildBrain Ltd.....	386,389	503,992
Winpak Ltd.....	100,640	3,095,559
WSP Global, Inc.....	117,661	16,208,335
#* Xtract One Technologies, Inc.....	184,683	112,044
* Yangarra Resources Ltd.....	278,894	408,194
Yellow Pages Ltd.....	64,383	606,894
TOTAL CANADA.....		<u>3,422,990,032</u>
CHINA — (0.0%)		
* AustAsia Group Ltd.....	450,016	104,014

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Ω BOC Aviation Ltd.....	85,100	\$ 713,322
China Gold International Resources Corp. Ltd.....	2,627,562	10,540,934
* Fountain SET Holdings Ltd.....	2,488,000	202,939
* Goodbaby International Holdings Ltd.....	1,233,000	90,770
*†† Hanfeng Evergreen, Inc.....	42,625	0
* Neo-Neon Holdings Ltd.....	2,769,000	152,681
SIIC Environment Holdings Ltd.....	4,633,180	715,201
TOTAL CHINA.....		<u>12,519,861</u>
DENMARK — (2.5%)		
* ALK-Abello AS.....	428,767	4,668,620
Alm Brand AS.....	4,751,454	7,572,660
* Ambu AS, Class B.....	359,505	5,304,058
# AP Moller - Maersk AS, Class A.....	2,922	5,875,047
AP Moller - Maersk AS, Class B.....	3,717	7,635,486
#* Bang & Olufsen AS.....	533,253	838,228
BankNordik P/F.....	1,342	29,996
#* Bavarian Nordic AS.....	334,576	7,178,337
* Brodrene Hartmann AS.....	12,158	508,373
Carlsberg AS, Class B.....	172,967	25,941,957
# cBrain AS.....	7,006	154,701
* Chemometec AS.....	36,908	2,476,726
Chr Hansen Holding AS.....	285,294	21,557,850
Coloplast AS, Class B.....	146,826	18,251,410
# Columbus AS.....	474,800	450,864
D/S Norden AS.....	147,359	7,381,802
* Danske Bank AS.....	1,144,970	27,187,383
* Demant AS.....	320,822	12,767,037
Dfds AS.....	174,840	6,268,072
Djurslands Bank AS.....	1,040	60,766
DSV AS.....	158,358	31,693,817
FLSmidth & Co. AS.....	223,791	10,588,382
Fluegger Group AS.....	350	17,542
* Genmab AS.....	57,257	23,601,311
* GN Store Nord AS.....	596,168	15,896,695
GronlandsBANKEN AS.....	33	3,116
H Lundbeck AS.....	1,542,336	7,655,303
H Lundbeck AS, Class A.....	72,399	324,689
#* H+H International AS, Class B.....	111,854	1,398,859
* Harboes Bryggeri AS, Class B.....	2,462	25,463
#* Huscompagniet AS.....	1,056	8,534
ISS AS.....	776,587	15,691,886
Jeudan AS.....	19,945	747,753
* Jyske Bank AS.....	298,193	22,556,714
Matas AS.....	213,459	3,136,816
#* MT Hoejgaard Holding AS.....	328	5,151
#*Ω Netcompany Group AS.....	132,307	6,141,512
* Nilfisk Holding AS.....	79,180	1,491,287
* NKT AS.....	270,343	15,446,391
*Ω NNIT AS.....	67,735	815,285
# North Media AS.....	20,687	192,220
Novo Nordisk AS, Sponsored ADR.....	588,883	94,869,051
Novo Nordisk AS, Class B.....	886,526	142,954,261
Novozymes AS, Class B.....	313,648	15,730,478
* NTG Nordic Transport Group AS, Class A.....	15,369	959,140
Ω Orsted AS.....	73,304	6,378,875
Pandora AS.....	396,363	39,648,951
Parken Sport & Entertainment AS.....	10,398	168,799
Per Aarsleff Holding AS.....	97,171	4,612,277

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	151,066	\$ 21,499,488
	7,502	2,007,752
	34,285	9,221,263
	238,392	20,604,897
#*	28,702	438,635
#Ω	309,540	5,384,328
	71,013	5,634,952
	150,405	16,127,409
	25,629	1,915,856
	6,985	240,707
	484,454	7,703,126
	7,233	194,252
	381,764	18,308,731
*	8,463	86,243
	1,741	196,257
	236,125	10,703,525
	85,797	2,111,760
	664,665	13,123,012
	43,770	1,171,718
*	822,134	21,989,173
*	107,193	3,719,894
TOTAL DENMARK		<u>787,252,909</u>
FINLAND — (1.4%)		
	204,365	2,112,485
#	1,250	47,261
#*	1,367	29,510
	67,280	670,684
#	36,670	190,342
	3,389	48,153
	28,806	217,492
#	77,416	815,565
#	79,121	346,553
	197,492	9,432,279
	60,053	565,385
#	330,258	2,050,120
	27,598	176,581
	376,622	19,646,641
Ω	27,827	675,144
	7,698	144,384
#	1,367	29,472
*	3,944,965	2,442,363
	108,695	1,937,480
	958,582	12,976,559
	345,268	850,632
	11,415	11,140
	4,714	111,939
#	47,384	1,239,356
#*	213,312	173,425
	582,394	20,702,663
	29,672	106,140
*	41,965	494,930
#	20,796	119,629
	688,522	10,799,914
	201,990	4,046,186
	1,296,571	25,942,686
	352,767	3,446,615
	431,363	22,125,816
	367,597	13,360,928

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FINLAND — (Continued)			
#	Lassila & Tikanoja Oyj.	169,368	\$ 1,818,289
	Marimekko Oyj.	91,050	901,074
#	Metsa Board Oyj, Class B.	817,615	6,596,409
	Metso Oyj.	1,626,760	18,486,611
	Musti Group Oyj.	60,406	1,184,953
#	Neste Oyj.	406,580	14,968,272
	Nokia Oyj.	3,901,135	15,335,865
#	Nokia Oyj, Sponsored ADR.	2,495,826	9,833,554
	Nokian Renkaat Oyj.	695,310	6,467,196
	Nordea Bank Abp.	2,414,342	27,326,333
	Olvi Oyj, Class A.	44,069	1,402,668
	Oma Saastopankki Oyj.	18,141	436,173
	Oriola Oyj, Class A.	1,000	1,306
	Oriola Oyj, Class B.	705,799	859,543
	Orion Oyj, Class A.	8,267	322,441
	Orion Oyj, Class B.	440,437	16,926,480
	Outokumpu Oyj.	1,864,003	9,643,702
*	Pihlajalinna Oyj.	40,689	386,375
	Ponsse Oyj.	52,110	1,827,413
	Puuiilo Oyj.	74,995	613,083
*	QT Group Oyj.	18,005	1,493,396
	Raisio Oyj, Class V.	439,111	928,296
	Rapala VMC Oyj.	25,862	90,292
	Revenio Group Oyj.	68,374	2,418,814
Ω	Rovio Entertainment Oyj.	14,306	144,733
	Sampo Oyj, Class A.	429,201	18,913,441
	Sanoma Oyj.	503,228	3,981,417
*	Stockmann Oyj Abp, Class B.	18,522	44,184
	Stora Enso Oyj, Class R.	1,291,024	15,826,999
	Suominen Oyj.	10,369	32,552
	Taaleri Oyj.	8,127	86,829
#	Talenom Oyj.	29,356	214,868
*	Teleste Oyj.	20,343	79,759
Ω	Terveystalo Oyj.	154,273	1,252,268
	TietoEVERY Oyj.	391,525	9,988,817
	Tokmanni Group Corp.	186,812	2,884,973
	UPM-Kymmene Oyj.	1,122,638	37,167,928
	Uponor Oyj.	295,787	9,359,888
	Vaisala Oyj, Class A.	57,747	2,341,663
	Valmet Oyj.	666,700	17,684,707
#	Verkkokauppa.com Oyj.	8,621	25,155
	Wartsila Oyj Abp.	845,801	10,625,663
#*	WithSecure Oyj.	228,963	252,578
#	YIT Oyj.	653,938	1,577,844
TOTAL FINLAND.			<u>430,841,256</u>
FRANCE — (8.3%)			
	ABC arbitrage.	159,751	1,043,729
	Accor SA.	436,148	16,456,749
	Aeroports de Paris.	51,590	7,124,166
	Air Liquide SA.	217,694	39,140,074
	Airbus SE.	474,603	69,909,028
	AKWEL.	62,617	1,127,384
Ω	ALD SA.	206,322	2,192,064
#	Alstom SA.	859,114	26,306,284
	Altamir.	45,949	1,389,086
	Alten SA.	117,527	16,927,864
Ω	Amundi SA.	140,490	8,621,230
*Ω	Aramis Group SAS.	12,032	63,346

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	322,355	\$34,762,441
#	39,219	1,973,265
*	285,599	2,966,641
	32,832	1,541,676
	1,405,396	43,200,254
	27,334	717,927
*	13,234	400,306
	167,857	2,740,545
	79,131	411,987
	83,314	8,943,701
	876,864	57,827,247
	27,994	1,549,002
	1,817,900	11,494,072
	71,692	853,320
*††	56,660	0
	926,243	33,179,453
	815,487	22,396,363
	349,300	63,299,644
	2,176,880	43,518,294
#*	174,507	454,888
	91,952	745,060
	2,301	9,034
	34,910	821,226
*	3,734,210	2,627,246
	98,128	1,206,524
	1,207,787	81,684,267
	106,992	1,573,407
	1,655,213	54,203,347
	305,118	5,942,102
#*	70,358	117,867
#	364,097	2,835,141
	680,985	9,975,674
	1,159,589	14,396,733
	382,440	23,354,362
	27,905	5,420,862
	180,343	7,707,614
#*	35,620	113,914
	696,679	4,295,338
	352,201	22,875,583
	476,002	49,522,075
*	16,325	143,717
	1,257	128,506
*Ω	555,988	1,417,011
	998,555	20,630,253
	2,835,976	46,525,105
	12,399	1,141,210
	46,350	3,902,499
*	90	14,706
	118,582	23,855,756
#*	10,411	584,210
	323,512	1,525,777
	108,004	6,594,696
*	18,789	219,244
	319,130	21,948,675
Ω	288,840	21,984,674
#	948,501	6,389,264
*	10,477	213,646
	11,731	250,367
	6,839	404,606

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
# Fnac Darty SA.....	80,510	\$ 2,806,962
* Forvia.....	615,580	15,464,067
* Gaumont SA.....	768	82,172
Gaztransport Et Technigaz SA.....	100,438	12,249,745
# GEA.....	181	18,604
Getlink SE.....	490,451	8,620,835
* GL Events.....	57,252	1,159,191
Groupe Crit.....	22,390	1,930,521
Groupe SFPI.....	7,834	16,566
# Guerbet.....	39,140	919,340
# Guillemot Corp.....	18,369	142,322
* Haulotte Group SA.....	54,664	182,195
Hermes International.....	23,367	51,717,357
HEXAOM.....	5,657	94,507
* ID Logistics Group.....	11,145	3,195,913
Imerys SA.....	188,757	6,554,626
Infotel SA.....	1,378	79,957
Interparfums SA.....	2,213	159,731
Ipsen SA.....	133,207	16,787,653
IPSOS.....	210,980	10,546,887
# Jacquet Metals SACA.....	76,350	1,523,387
* JCDecaux SE.....	262,483	4,918,728
Kaufman & Broad SA.....	99,045	2,726,658
Kering SA.....	75,210	43,182,974
# La Francaise De L'energie SACA.....	2,920	145,330
Ω La Francaise des Jeux SAEM.....	279,562	10,672,940
Laurent-Perrier.....	7,118	962,809
Lectra.....	104,988	3,343,729
Legrand SA.....	268,094	26,877,684
Linedata Services.....	3,879	244,016
# LISI.....	40,903	1,069,157
LNA Sante SA.....	27,399	882,149
L'Oreal SA.....	165,647	77,043,979
* Lumibird.....	1,775	30,065
LVMH Moet Hennessy Louis Vuitton SE.....	247,349	229,729,718
Ω Maisons du Monde SA.....	144,638	1,518,666
Manitou BF SA.....	37,916	1,094,434
Mersen SA.....	198,168	9,327,125
Metropole Television SA.....	200,359	2,830,213
#* Nacon SA.....	55,428	120,857
Ω Neoen SA.....	81,526	2,680,679
Nexans SA.....	160,345	14,235,470
Nexity SA.....	211,889	3,587,780
* Nicox.....	29,484	14,052
NRJ Group.....	87,380	660,885
Oeneo SA.....	143,254	2,158,114
# Orange SA, Sponsored ADR.....	127,541	1,442,489
Orange SA.....	7,322,630	82,773,800
Pernod Ricard SA.....	66,534	14,668,854
#* Pierre Et Vacances SA.....	204,367	347,498
#* Plastiques Du Val De Loire.....	45,034	141,633
#* Prodways Group SA.....	20,972	43,699
# Publicis Groupe SA, ADR.....	59,052	1,196,394
Publicis Groupe SA.....	495,805	39,974,467
Quadient SA.....	183,392	4,088,603
#* Rallye SA.....	467,866	172,496
#*†† Recylex SA.....	65,252	0
Remy Cointreau SA.....	26,318	4,517,703
Renault SA.....	584,382	25,667,011

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	1,263,618	\$ 30,481,318
	1,445	1,316,853
	46,954	1,994,708
	235,313	5,802,428
	245,966	40,833,581
	989	205,504
	244,541	13,051,153
	429,847	45,858,021
	20,968	6,560,287
	21,614	1,288,334
	215,688	38,483,005
	817,856	24,442,006
	118,667	13,284,281
	12,581	1,610,879
	1,900,136	12,310,028
#*	6,478	837,793
*Ω	201,866	1,514,627
	126,487	7,732,748
	755	91,356
	1,266,245	34,437,728
	803	112,063
	32,401	1,895,450
	204,988	21,027,133
	3,340	68,580
	8,908	914,205
*	50,980	10,019,124
	81,165	17,648,014
	573,612	17,218,654
	22,404	2,715,766
#	933,669	49,938,552
#	25,319	1,359,124
	36,181	1,690,830
	44,846	1,625,018
	605,692	13,804,935
#	123,471	17,908,086
	223,664	1,829,078
	125,765	18,813,159
	14,894	1,320,137
#	24,876	633,066
	1,958	387,330
	215,223	13,096,320
	4,052,320	246,204,808
	45,634	6,682,235
*	411,426	13,836,952
	1,023,066	23,125,564
*	499,123	6,511,861
#*	32,191	6,784
	589,764	19,202,094
Ω	279,896	12,406,497
	3,588	364,035
	84,188	2,861,766
	79,165	670,638
	471,947	55,428,941
	14,921	4,595,845
	1,650,633	14,737,425
#*	36,719	638,011
	9,140	179,959
	26,391	1,566,763
*Ω	403,957	16,012,614

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
*Ω X-Fab Silicon Foundries SE.....	237,327	\$ 2,876,632
* Xilam Animation SA.....	147	4,040
TOTAL FRANCE.....		<u>2,623,253,450</u>
GERMANY — (6.7%)		
1&1 AG.....	190,877	2,176,146
7C Solarparken AG.....	173,615	725,477
* About You Holding SE.....	3,231	23,000
# Adesso SE.....	11,057	1,291,390
Adidas AG.....	252,161	50,907,535
#* Adtran Networks SE.....	25,248	555,022
All for One Group SE.....	4,257	183,009
# Allgeier SE.....	19,044	505,298
Allianz SE.....	354,857	84,810,594
Allianz SE, ADR.....	78,541	1,874,774
Amadeus Fire AG.....	23,286	2,765,391
* Aroundtown SA.....	1,762,235	2,737,835
Atoss Software AG.....	15,174	3,684,462
Ω Aumann AG.....	3,278	48,261
Aurubis AG.....	182,838	17,210,951
#*Ω Auto1 Group SE.....	91,327	984,158
BASF SE.....	1,122,448	60,175,556
Basler AG.....	41,219	675,892
Bayer AG.....	1,569,802	91,807,396
Bayerische Motoren Werke AG.....	480,386	58,583,060
BayWa AG.....	74,922	3,139,832
Bechtle AG.....	300,700	13,234,894
Ω Befesa SA.....	112,717	4,319,821
Beiersdorf AG.....	35,813	4,637,975
Bertrandt AG.....	26,407	1,386,732
Bijou Brigitte AG.....	19,399	979,181
Bilfinger SE.....	149,020	5,395,152
#* Borussia Dortmund GmbH & Co. KGaA.....	482,432	2,303,768
Brenntag SE.....	466,763	36,213,628
CANCOM SE.....	113,008	3,253,813
Carl Zeiss Meditec AG.....	36,333	4,210,292
* CECONOMY AG.....	804,474	2,410,568
CENIT AG.....	41,872	579,826
Cewe Stiftung & Co. KGAA.....	42,354	4,377,463
Commerzbank AG.....	2,510,017	30,023,510
CompuGroup Medical SE & Co. KgaA.....	105,941	5,380,296
Continental AG.....	239,967	19,158,881
#*Ω Covestro AG.....	747,144	40,135,742
CropEnergies AG.....	147,934	1,488,260
CTS Eventim AG & Co. KGaA.....	211,250	14,416,961
Daimler Truck Holding AG.....	912,016	34,228,225
Data Modul AG Produktion Und Vertrieb Von Elektronischen Systemen.....	2,656	166,468
*Ω Delivery Hero SE.....	196,457	8,917,126
Dermapharm Holding SE.....	66,538	3,250,247
# Deutsche Bank AG.....	3,392,840	37,679,121
Deutsche Beteiligungs AG.....	89,113	2,969,016
Deutsche Boerse AG.....	148,067	28,369,863
Deutsche EuroShop AG.....	9,383	228,728
* Deutsche Lufthansa AG.....	1,409,207	14,213,627
#Ω Deutsche Pfandbriefbank AG.....	722,864	6,016,326
Deutsche Telekom AG, Sponsored ADR.....	7,726	167,886
Deutsche Telekom AG.....	6,030,773	131,478,290
Deutsche Wohnen SE.....	63,708	1,598,309
Deutz AG.....	225,216	1,239,211

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	1,499,206	\$77,093,986
#	167,695	826,018
	15,276	713,863
*	15,398	382,599
	15,739	698,748
	227,342	7,093,180
Ω	57,566	2,020,958
	3,349,384	42,370,781
	42,508	1,682,334
	17,807	212,547
	30,720	2,736,171
	154,294	1,323,172
*	226,023	3,789,908
#	21,733	1,887,462
	494,046	10,233,173
	2,277	45,894
	100,618	5,169,454
*	253,688	2,500,789
*	133,256	7,040,572
	807,821	19,996,131
	10,829	282,745
	583,270	30,291,837
	748,891	23,501,802
	89,883	2,966,743
	430,500	18,271,200
	164,535	19,488,148
	29,514	737,033
	119,597	3,470,700
#*	75,338	43,437
*	251,476	2,073,932
	35,435	977,324
	71,325	413,131
#	137,988	1,813,713
	60,285	12,863,256
#Ω	52,539	11,996,941
	1,974	80,967
	392,006	31,771,241
#*	1,399,774	2,230,584
	11,023	873,500
*	491,203	14,006,698
	80,573	5,630,621
	168,698	5,735,735
*	42,880	159,427
	75,014	7,389,258
	47,233	3,820,456
	253,887	20,501,006
*	1,773	369,941
	90,174	2,413,236
	923,021	40,553,356
	184,129	8,109,041
	11,816	404,130
Ω	80,133	556,838
	28,072	462,906
	156,464	5,060,772
Ω	16,383	954,567
	303,119	5,787,566
	383,476	16,068,803
	329,433	3,489,130
	9,001	593,120

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Knorr-Bremse AG.....	143,947	\$ 10,124,931
* Koenig & Bauer AG.....	71,552	1,373,204
Kontron AG.....	145,588	3,166,431
Krones AG.....	51,303	6,182,138
KSB SE & Co. KGaA.....	267	191,092
KWS Saat SE & Co. KGaA.....	33,931	2,136,158
Lanxess AG.....	505,632	17,053,041
* LEG Immobilien SE.....	176,391	12,471,296
# Leifheit AG.....	30,678	642,374
* LPKF Laser & Electronics SE.....	13,810	121,955
#* Manz AG.....	11,990	222,721
* Mediclin AG.....	12,692	43,006
* Medigene AG.....	32,630	68,786
* Medios AG.....	27,094	522,111
Mercedes-Benz Group AG.....	1,670,941	133,446,220
Merck KGaA.....	60,879	10,697,958
* METRO AG.....	831,956	7,234,010
MLP SE.....	296,833	1,781,000
MTU Aero Engines AG.....	73,355	17,129,234
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	48,816	18,376,581
Mutares SE & Co. KGaA.....	25,275	610,002
#* Nagarro SE.....	33,764	3,198,663
Nemetschek SE.....	221,973	16,152,753
New Work SE.....	11,809	1,390,599
Nexus AG.....	27,086	1,731,434
* Nordex SE.....	108,795	1,537,334
Norma Group SE.....	163,393	2,882,827
# OHB SE.....	34,731	1,208,862
PATRIZIA SE.....	206,861	2,116,524
Pfeiffer Vacuum Technology AG.....	25,270	4,184,210
PNE AG.....	358,793	5,254,847
* ProCredit Holding AG & Co. KGaA.....	5,674	46,071
# ProSiebenSat.1 Media SE.....	691,203	6,871,443
PSI Software AG.....	24,552	759,643
Puma SE.....	334,318	22,593,635
* PVA TePla AG.....	58,236	1,371,727
PWO AG.....	5,595	203,292
* q.beyond AG.....	684,149	504,029
* QIAGEN NV.....	349,191	16,363,984
* R Stahl AG.....	4,599	112,277
Rational AG.....	11,682	8,744,654
Rheinmetall AG.....	182,171	51,599,210
RTL Group SA.....	157,899	6,820,461
RWE AG.....	701,287	30,182,436
SAF-Holland SE.....	82,602	1,180,349
Salzgitter AG.....	129,295	4,480,786
SAP SE.....	159,294	21,729,542
Ω Scout24 SE.....	70,403	4,654,037
# Secunet Security Networks AG.....	5,446	1,249,500
#* SGL Carbon SE.....	174,965	1,463,875
Siemens AG, Sponsored ADR.....	63,609	5,427,120
Siemens AG.....	498,522	84,969,160
* Siemens Energy AG.....	883,602	14,969,661
Ω Siemens Healthineers AG.....	90,731	5,271,772
Siltronic AG.....	80,735	7,107,319
Sixt SE.....	88,396	10,658,926
#* SMA Solar Technology AG.....	38,447	3,665,472
Software AG.....	191,378	6,570,539
Stabilus SE.....	91,131	5,195,556

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	2,720	\$ 109,153
Stemmer Imaging AG.....	25,209	1,414,927
STRATEC SE.....	134,360	6,497,842
Stroeer SE & Co. KGaA.....	360,060	6,233,454
Suedzucker AG.....	61,566	1,536,001
SUESS MicroTec SE.....	34,391	668,713
Surteco Group SE.....	9,896	116,568
* SUSE SA.....	90,511	9,886,674
Symrise AG.....	16,499	163,403
Synlab AG.....	4,986	23,044
* Syzygy AG.....	528,406	5,939,584
TAG Immobilien AG.....	140,430	2,017,564
* Takkt AG.....	141,722	8,679,033
* Talanx AG.....	472,334	8,029,036
*Ω TeamViewer SE.....	43,416	1,270,425
Technotrans SE.....	4,352,539	11,727,392
Telefonica Deutschland Holding AG.....	1,661,129	13,206,595
thyssenkrupp AG.....	227,252	3,402,207
United Internet AG.....	29,940	679,445
# Varta AG.....	103,941	5,066,769
# VERBIO Vereinigte BioEnergie AG.....	96,516	8,254,429
* Vitesco Technologies Group AG, Class A.....	82,440	13,175,203
Volkswagen AG.....	693,018	16,147,310
Vonovia SE.....	38,223	1,714,087
Vossloh AG.....	95,539	14,845,595
Wacker Chemie AG.....	162,279	4,209,287
Wacker Neuson SE.....	56,138	2,159,482
#* Washtec AG.....	29,283	258,667
Westwing Group SE.....	115,632	2,001,163
*Ω Wuestenrot & Wuerttembergische AG.....	218,821	7,554,727
Zalando SE.....	29,852	1,149,453
Zeal Network SE.....		
TOTAL GERMANY.....		<u>2,109,482,836</u>
HONG KONG — (2.0%)		
* Aceso Life Science Group Ltd.....	10,902,900	189,557
Aeon Credit Service Asia Co. Ltd.....	28,000	19,930
AIA Group Ltd.....	11,564,600	115,700,766
#* Aidigong Maternal & Child Health Ltd.....	4,782,000	221,403
Allied Group Ltd.....	1,676,000	361,525
Analogue Holdings Ltd.....	34,000	6,157
APAC Resources Ltd.....	326,034	47,589
#* Apollo Future Mobility Group Ltd.....	2,640,000	44,310
Asia Financial Holdings Ltd.....	400,000	172,133
* Asia Standard International Group Ltd.....	2,185,561	170,596
ASMPT Ltd.....	1,330,200	12,974,891
Associated International Hotels Ltd.....	79,000	81,666
Bank of East Asia Ltd.....	3,425,213	5,258,843
BOC Hong Kong Holdings Ltd.....	3,312,000	10,108,364
* BOCOM International Holdings Co. Ltd.....	415,000	21,706
Bright Smart Securities & Commodities Group Ltd.....	2,490,000	602,549
*†† Brightoil Petroleum Holdings Ltd.....	7,912,171	0
Ω Budweiser Brewing Co. APAC Ltd.....	721,800	1,760,555
Build King Holdings Ltd.....	860,000	114,619
*†† Burwill Holdings Ltd.....	9,641,600	0
Cafe de Coral Holdings Ltd.....	1,748,000	2,297,221
#* Cathay Pacific Airways Ltd.....	7,119,180	8,081,571
* Central Wealth Group Holdings Ltd.....	13,510,000	50,261
* Century City International Holdings Ltd.....	3,792,000	124,148
Chen Hsong Holdings.....	408,000	89,228

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	124,488	\$ 28,693
	130,276	118,884
#*	1,047,000	34,087
*	33,840,000	320,488
	6,800	59,878
*††	1,462,000	5,241
*††	1,033,500	0
*	8,376,000	861,557
*	1,984,000	564,276
	1,805,000	2,105,217
	3,461,200	6,042,931
	6,774,219	173,616
	4,671,553	347,823
	9,548,000	3,834,950
	2,055,124	11,901,368
	2,322,908	14,326,132
	939,545	4,978,970
#	6,910,000	684,760
	1,350,000	11,004,027
*	1,134,000	591,143
	56,000	52,212
	814,000	37,528
	122,000	13,496
#††	23,823,171	95,612
*	400,000	749,997
Ω	670,500	243,409
*	98,610,000	420,277
	29,024,200	503,127
*††	1,730,500	0
	2,656,902	1,990,452
	1,008,844	2,492,464
	404,500	227,247
	42,000	60,463
	1,394,000	804,664
#	1,798,000	1,077,926
*††	468,240	21,392
	6,684,416	467,025
	18,200,000	459,085
*	4,992,000	340,037
*	11,733,469	860,120
Ω	2,175,752	3,815,279
*	520,000	4,284
	73,000	45,988
	300,000	430,597
	8,692,465	2,054,765
	11,479,756	4,162,132
*Ω	3,241,000	567,506
*Ω	439,800	475,478
	36,000	12,109
*Ω	1,858,000	552,860
	399,000	310,188
*	40,000	1,108
*	314,000	2,292,051
	798,824	68,810
	6,758,000	2,404,538
	1,763,000	191,831
*	2,104,000	0
*	605,000	41,156
	1,068,000	93,291

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			
*††	Good Resources Holdings, Ltd.....	3,150,000	\$ 0
*	GR Properties Ltd.....	2,856,000	333,351
	Great Eagle Holdings Ltd.....	1,022,652	1,909,782
	G-Resources Group Ltd.....	6,457,820	1,389,655
	Guoco Group Ltd.....	26,000	211,880
	Guotai Junan International Holdings Ltd.....	14,386,000	1,241,309
#*	Haitong International Securities Group Ltd.....	12,800,452	1,201,047
	Hang Lung Group Ltd.....	3,063,000	4,789,896
	Hang Lung Properties Ltd.....	5,656,000	8,826,457
	Hang Seng Bank Ltd.....	575,500	8,796,838
	Hanison Construction Holdings Ltd.....	909,496	128,619
*	Harbour Centre Development Ltd.....	158,000	146,420
	Henderson Land Development Co. Ltd.....	2,387,284	7,379,496
	HK Electric Investments & HK Electric Investments Ltd.....	5,053,000	3,147,165
	HKBN Ltd.....	4,365,000	2,384,490
	HKR International Ltd.....	4,565,238	1,144,889
	HKT Trust & HKT Ltd.....	12,553,000	14,827,596
	Hon Kwok Land Investment Co. Ltd.....	234,000	58,478
	Hong Kong & China Gas Co. Ltd.....	12,383,586	10,623,349
#*	Hong Kong ChaoShang Group Ltd.....	48,000	4,982
	Hong Kong Exchanges & Clearing Ltd.....	812,318	34,248,953
	Hong Kong Ferry Holdings Co. Ltd.....	489,000	320,978
	Hong Kong Technology Venture Co. Ltd.....	1,627,000	966,749
*	Hongkong & Shanghai Hotels Ltd.....	2,354,226	2,107,125
	Hongkong Chinese Ltd.....	3,741,143	213,475
Ω	Honma Golf Ltd.....	558,000	237,556
#*††	Hsin Chong Group Holdings Ltd.....	7,804,000	0
	Hung Hing Printing Group Ltd.....	1,234,524	164,837
	Hutchison Telecommunications Hong Kong Holdings Ltd.....	7,778,000	1,186,571
	Hysan Development Co. Ltd.....	1,386,215	3,275,566
*	IGG, Inc.....	2,938,000	1,497,301
*	Imagi International Holdings Ltd.....	650,799	24,300
	International Housewares Retail Co. Ltd.....	1,741,000	589,838
*	IPE Group Ltd.....	1,865,000	127,473
#*	IRC Ltd.....	34,070,000	406,416
*	ITC Properties Group Ltd.....	677,994	74,409
	Johnson Electric Holdings Ltd.....	1,856,326	2,559,119
	K Wah International Holdings Ltd.....	3,772,000	1,235,446
*	Kader Holdings Co. Ltd.....	100,000	6,354
	Karrie International Holdings Ltd.....	2,438,000	218,810
	Kerry Logistics Network Ltd.....	2,633,291	3,251,375
	Kerry Properties Ltd.....	2,856,583	6,175,827
	Kingmaker Footwear Holdings Ltd.....	1,152,000	133,280
	Kowloon Development Co. Ltd.....	2,173,000	2,288,939
*	KRP Development Holdings Ltd.....	609,500	83,098
#*	KuangChi Science Ltd.....	4,909,000	102,887
*	Lai Sun Development Co. Ltd.....	1,819,480	319,708
	Lam Soon Hong Kong Ltd.....	12,000	16,107
	Langham Hospitality Investments & Langham Hospitality Investments Ltd....	363,750	49,124
*	Lerado Financial Group Co. Ltd.....	74,000	1,487
*††	Lerthai Group Ltd.....	38,000	0
	Lippo China Resources Ltd.....	1,258,600	106,457
*	Lippo Ltd.....	236,000	50,969
	Liu Chong Hing Investment Ltd.....	1,034,000	808,204
	L'Occitane International SA.....	2,189,250	6,726,664
	Luk Fook Holdings International Ltd.....	1,765,000	4,660,142
	Lung Kee Bermuda Holdings.....	432,000	105,493
*	Magnificent Hotel Investment Ltd.....	4,616,000	65,800
	Man Wah Holdings Ltd.....	8,949,200	7,766,502

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Mason Group Holdings Ltd.....	42,923,200	\$ 181,717
*†† Master Glory GP.....	807,080	0
# MECOM Power & Construction Ltd.....	5,005,500	663,351
* Melco International Development Ltd.....	1,656,000	1,756,966
* Melco Resorts & Entertainment Ltd., ADR.....	47,606	648,394
#*†† MH Development NPV.....	564,000	0
* Midland Holdings Ltd.....	1,342,364	131,291
Miramar Hotel & Investment.....	572,000	827,072
Modern Dental Group Ltd.....	1,439,000	583,070
* Mongolian Mining Corp.....	1,275,000	395,667
MTR Corp. Ltd.....	937,132	4,318,584
* NagaCorp Ltd.....	5,750,719	3,622,440
Nameson Holdings Ltd.....	1,670,000	98,505
National Electronics Holdings.....	61,600	6,491
*†† National United Resources Holdings Ltd.....	332,000	4,495
* NEW Concepts Holdings Ltd.....	1,880,000	133,107
New Focus Auto Tech Holdings Ltd.....	3,896,000	27,230
New World Development Co. Ltd.....	4,246,284	10,500,935
*†† NewOcean Energy Holdings Ltd.....	4,088,000	3,669
Nissin Foods Co. Ltd.....	1,293,000	1,030,229
NWS Holdings Ltd.....	5,923,221	6,793,605
Oriental Watch Holdings.....	2,471,793	1,422,508
#* Oshidori International Holdings Ltd.....	17,547,000	516,420
*†† Pacific Andes International Holdings Ltd.....	11,918,411	0
Pacific Basin Shipping Ltd.....	27,739,000	9,030,994
* Pacific Century Premium Developments Ltd.....	2,508,004	116,088
Pacific Textiles Holdings Ltd.....	3,934,000	980,864
* Paliburg Holdings Ltd.....	928,790	145,565
* Paradise Entertainment Ltd.....	196,000	33,547
PC Partner Group Ltd.....	1,114,000	555,253
PCCW Ltd.....	20,281,308	10,369,821
#*†† Peace Mark Holdings Ltd.....	232,000	0
Perfect Medical Health Management Ltd.....	1,519,000	849,585
Pico Far East Holdings Ltd.....	3,618,000	632,634
Playmates Holdings Ltd.....	3,856,000	326,330
Plover Bay Technologies Ltd.....	1,016,000	320,714
Power Assets Holdings Ltd.....	1,466,500	7,686,252
Prada SpA.....	938,600	6,680,793
* PT International Development Co. Ltd.....	6,648,825	80,357
Public Financial Holdings Ltd.....	2,050,000	528,725
#* Realord Group Holdings Ltd.....	90,000	67,752
* Regal Hotels International Holdings Ltd.....	1,641,400	651,202
Ω Regina Miracle International Holdings Ltd.....	1,148,000	427,582
* Sa Sa International Holdings Ltd.....	626,000	114,527
Samson Holding Ltd.....	196,000	6,518
*Ω Samsonite International SA.....	4,166,100	12,415,572
* Sands China Ltd.....	894,800	3,447,228
SAS Dragon Holdings Ltd.....	1,326,000	532,641
SEA Holdings Ltd.....	1,123,918	312,187
* Shangri-La Asia Ltd.....	4,816,166	4,018,934
* Shin Hwa World Ltd.....	5,232,000	53,677
* Shun Ho Property Investments Ltd.....	70,224	11,146
* Shun Tak Holdings Ltd.....	10,184,250	1,706,793
Singamas Container Holdings Ltd.....	7,974,000	686,335
Sino Land Co. Ltd.....	8,921,252	10,951,043
SITC International Holdings Co. Ltd.....	5,277,000	11,562,728
#* SJM Holdings Ltd.....	7,734,125	3,590,610
SmarTone Telecommunications Holdings Ltd.....	2,383,430	1,441,676
Solomon Systemtech International Ltd.....	204,000	11,718

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	466,500	\$ 360,162
	1,853,500	1,821,185
	3,731,787	1,389,650
	838,511	10,528,863
	1,804,000	937,606
	1,011,500	8,455,368
	1,735,000	2,323,839
	865,050	2,170,691
	1,103,000	514,452
	1,034,000	127,459
	145,523	67,100
#	372,000	83,679
	795,000	80,296
	1,834,000	20,835,246
#*	1,228,900	774,691
	916,500	676,193
	4,120,000	656,244
*	7,720,000	863,329
	2,602,000	107,018
	2,608,000	308,038
	1,246,609	1,604,688
	5,441,500	4,364,562
††	1,416,000	14,126
*††	2,252,000	0
*	1,880,000	47,253
#	3,189,000	1,207,540
*	1,404,000	63,052
	1,818,000	2,417,109
#*Ω	3,559,506	118,027
	3,991,200	2,025,426
	694,000	4,328,035
*	384,000	74,215
*	66,120,000	486,500
#*	1,516,000	41,582
Ω	36,105,734	19,706,150
	1,468,750	7,881,998
	123,137	208,029
	462,000	196,356
*	279,000	37,645
	7,955,000	13,237,884
	716,000	148,477
	4,097,500	5,490,069
#*	1,420,001	117,329
*	4,096,000	176,091
TOTAL HONG KONG		<u>636,729,560</u>
IRELAND — (0.9%)		
	2,630,812	12,374,452
	4,935,750	52,076,140
	2,865,658	3,440,665
	561,593	33,474,397
#	1,216,070	73,329,021
*	527,433	2,467,529
	85,461	1,213,204
#*	129,365	25,747,809
	749,750	11,616,539
*Ω	2,229,093	2,632,254
	492,900	2,612,169
	77,315	7,520,814

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (Continued)		
Kingspan Group PLC.....	363,589	\$ 29,171,216
* Permanent TSB Group Holdings PLC.....	48,419	121,380
Smurfit Kappa Group PLC.....	762,433	30,170,251
TOTAL IRELAND.....		<u>287,967,840</u>
ISRAEL — (0.8%)		
# Adgar Investment & Development Ltd.....	184,659	244,646
#* Afcon Holdings Ltd.....	2,028	51,931
#* AFI Properties Ltd.....	50,056	2,031,058
Africa Israel Residences Ltd.....	8,758	429,036
* Airport City Ltd.....	188,609	2,843,882
* Allot Ltd.....	48,893	121,221
Alony Hetz Properties & Investments Ltd.....	175,151	1,471,537
Alrov Properties & Lodgings Ltd.....	27,535	1,225,436
Amot Investments Ltd.....	347,422	1,862,085
Arad Ltd.....	5,667	89,132
# Ashtrom Group Ltd.....	96,429	1,452,432
AudioCodes Ltd.....	65,788	662,079
# Aura Investments Ltd.....	337,425	732,475
# Automatic Bank Services Ltd.....	30,312	125,299
* Avgol Industries 1953 Ltd.....	305,415	118,125
#* Azorim-Investment Development & Construction Co. Ltd.....	266,438	926,131
Azrieli Group Ltd.....	27,826	1,583,436
Bank Hapoalim BM.....	1,242,642	11,038,187
Bank Leumi Le-Israel BM.....	2,322,198	18,537,220
* Bet Shemesh Engines Holdings 1997 Ltd.....	13,690	371,677
Bezeq The Israeli Telecommunication Corp. Ltd.....	4,613,941	6,104,454
* Big Shopping Centers Ltd.....	14,683	1,380,924
#* BioLine RX Ltd.....	391,980	39,920
Blue Square Real Estate Ltd.....	19,604	1,198,101
* Brack Capital Properties NV.....	6,273	688,872
* Camtek Ltd.....	27,321	1,262,787
Carasso Motors Ltd.....	101,825	463,533
* Cellcom Israel Ltd.....	433,182	1,530,727
* Ceragon Networks Ltd.....	99,230	200,445
* Clal Insurance Enterprises Holdings Ltd.....	215,030	3,275,439
* Compugen Ltd.....	58,909	65,904
Danel Adir Yeoshua Ltd.....	22,158	1,749,067
Delek Automotive Systems Ltd.....	186,786	1,352,760
Delek Group Ltd.....	34,857	4,923,918
Delta Galil Ltd.....	50,883	2,007,568
# Diplomat Holdings Ltd.....	6,388	54,730
# Direct Finance of Direct Group 2006 Ltd.....	893	110,161
Dor Alon Energy in Israel 1988 Ltd.....	2,513	49,064
#* Doral Group Renewable Energy Resources Ltd.....	23,743	51,705
#* Duniec Brothers Ltd.....	554	29,515
* El Al Israel Airlines.....	199,773	261,838
Elbit Systems Ltd.....	11,676	2,481,913
# Electra Consumer Products 1970 Ltd.....	60,059	1,500,112
# Electra Ltd.....	8,076	3,555,661
Electra Real Estate Ltd.....	30,814	386,832
* Ellomay Capital Ltd.....	1,262	21,564
Energix-Renewable Energies Ltd.....	297,789	1,089,771
* Enlight Renewable Energy Ltd.....	50,172	966,267
* Equital Ltd.....	122,706	3,700,503
* Fattal Holdings 1998 Ltd.....	18,519	1,954,215
First International Bank of Israel Ltd.....	151,186	6,391,009
FMS Enterprises Migun Ltd.....	15,871	501,201
Formula Systems 1985 Ltd.....	52,629	3,819,001

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	49,060	\$ 4,093,229
#	183,777	1,319,415
*	76,496	481,161
	82	9,304
#*	24,998	93,910
*	11,261	44,123
	724,901	5,717,336
	74,724	3,659,429
#	823,966	5,486,369
	35,813	740,407
*	3,436	238,435
	11,771	243,480
	288,229	1,050,945
	470,469	1,951,046
#	196,324	486,098
	3,030,995	16,054,419
	49,116	462,656
	4,826	125,045
	4,865	997,270
#	15,913	343,185
*	73,129	363,089
	218,428	233,827
	58,106	1,527,674
	23,328	537,257
#	5,157	257,380
	4,678	54,732
#	13,912	250,354
#	11,100	230,591
	16,143	733,909
	83,687	1,052,365
	6,524	111,824
	170,242	3,402,812
	96,969	212,738
#	182,574	2,486,720
	264,707	609,428
#	70,593	1,557,098
*	2,358	96,310
#*	148,760	545,500
#	40,076	2,648,335
	145,689	3,109,562
	3,777	302,656
#	2,080,076	2,572,330
	712,214	1,877,683
*	26,374	706,500
	274,347	9,905,276
	228,710	1,132,015
	72,045	499,277
*	2,175	47,911
*	7,894	140,638
#*	11,813	250,210
#*	7,807	1,700,755
*	70,287	8,736,958
	182,364	100,774
	10,030,611	3,206,418
	56,957	756,264
*	63,456	451,908
*	3,691	86,650
	12,440	97,914
*	608,663	2,597,031

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Paz Oil Co. Ltd.....	40,545	\$ 4,408,278
Peninsula Group Ltd.....	90,236	44,169
* Perion Network Ltd.....	50,497	1,825,742
Phoenix Holdings Ltd.....	677,396	6,950,522
# Plasson Industries Ltd.....	15,752	698,431
Pluri, Inc.....	33,473	25,255
# Polyram Plastic Industries Ltd.....	23,110	59,672
Prashkovsky Investments & Construction Ltd.....	22,026	511,309
#* Priortech Ltd.....	15,948	387,806
# Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	37,873	2,287,628
* Rani Zim Shopping Centers Ltd.....	13,704	9,889
# Raval Ics Ltd.....	19,152	22,175
Retailors Ltd.....	18,710	404,619
Sano-Brunos Enterprises Ltd.....	139	7,945
* Scope Metals Group Ltd.....	44,395	1,559,005
Shapir Engineering & Industry Ltd.....	109,701	781,984
#* Shikun & Binui Ltd.....	966,808	2,647,335
* Shufersal Ltd.....	518,383	2,748,965
* Strauss Group Ltd.....	41,692	981,850
Summit Real Estate Holdings Ltd.....	127,606	1,768,345
# Suny Cellular Communication Ltd.....	515,689	195,110
# Tadiran Group Ltd.....	13,411	1,077,900
Ω Tamar Petroleum Ltd.....	32,018	137,100
* Tel Aviv Stock Exchange Ltd.....	90,988	484,569
Telsys Ltd.....	2,626	178,727
* Tera Light Ltd.....	1,738	3,024
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	680,514	5,716,318
Tiv Taam Holdings 1 Ltd.....	223,777	357,044
* Tower Semiconductor Ltd.....	352,019	13,273,710
# Turpaz Industries Ltd.....	14,761	45,974
Victory Supermarket Chain Ltd.....	1,131	11,153
YD More Investments Ltd.....	53,576	129,685
# YH Dimri Construction & Development Ltd.....	17,627	1,245,381
TOTAL ISRAEL.....		<u>248,861,060</u>
ITALY — (2.8%)		
A2A SpA.....	6,075,162	11,591,158
ACEA SpA.....	275,084	3,370,288
#* Aeffe SpA.....	175,100	223,614
Amplifon SpA.....	453,485	15,342,343
Ω Anima Holding SpA.....	978,698	3,771,102
#* Antares Vision SpA.....	4,741	32,002
Aquafil SpA.....	12,802	51,905
Ariston Holding NV.....	81,980	764,129
Arnoldo Mondadori Editore SpA.....	850,293	2,003,329
Ascopiave SpA.....	302,866	760,646
Assicurazioni Generali SpA.....	1,039,143	22,134,283
#* Avio SpA.....	35,879	357,606
Azimut Holding SpA.....	495,748	11,705,883
Banca Generali SpA.....	246,346	9,228,258
Banca IFIS SpA.....	128,582	2,270,868
Banca Mediolanum SpA.....	600,365	5,833,698
* Banca Monte dei Paschi di Siena SpA.....	693,992	2,004,179
Banca Popolare di Sondrio SPA.....	2,380,850	11,501,269
Banca Profilo SpA.....	963,146	223,332
#Ω Banca Sistema SpA.....	234,953	310,302
Banco BPM SpA.....	7,632,144	38,191,609
Banco di Desio e della Brianza SpA.....	100,099	374,217
BasicNet SpA.....	4,285	22,693

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
ITALY — (Continued)			
Ω	BFF Bank SpA.....	333,040	\$ 3,759,150
	Biesse SpA.....	28,296	381,332
	BPER Banca.....	5,306,391	18,361,724
	Brembo SpA.....	507,096	7,177,778
	Brunello Cucinelli SpA.....	143,870	12,164,275
	Buzzi SpA.....	275,635	7,832,954
	Cairo Communication SpA.....	259,964	498,279
Ω	Carel Industries SpA.....	62,688	1,794,273
	Cembre SpA.....	4,091	145,728
	Cementir Holding NV.....	193,185	1,823,290
*	CIR SpA-Compagnie Industriali.....	1,718,214	764,595
	Credito Emiliano SpA.....	388,991	3,325,509
	d'Amico International Shipping SA.....	228,606	947,291
	Danieli & C Officine Meccaniche SpA.....	178,159	3,424,079
#	Danieli & C Officine Meccaniche SpA.....	70,517	1,744,538
#	Datalogic SpA.....	29,830	221,902
	Davide Campari-Milano NV.....	185,012	2,488,204
	De' Longhi SpA.....	131,898	3,346,850
	DiaSorin SpA.....	27,640	3,100,990
#	Digital Bros SpA.....	15,743	243,305
Ω	doValue SpA.....	91,744	458,303
	Elica SpA.....	105,462	297,660
	Emak SpA.....	287,089	332,898
Ω	Enav SpA.....	23,013	98,954
	Enel SpA.....	6,510,483	44,891,060
	Eni SpA.....	4,294,094	65,557,364
#	Eni SpA, Sponsored ADR.....	140,214	4,297,559
	Equita Group SpA.....	5,344	22,101
	ERG SpA.....	194,105	5,579,669
	Esprinet SpA.....	138,174	812,656
*	Eurotech SpA.....	79,018	268,222
#*	Exprivia SpA.....	19,952	34,854
	Ferrari NV.....	125,222	40,144,566
	Fila SpA.....	51,466	458,360
#*	Fincantieri SpA.....	636,759	365,424
	FinecoBank Banca Fineco SpA.....	873,237	13,558,959
	FNM SpA.....	658,558	310,761
*	Garofalo Health Care SpA.....	9,743	44,572
	Gefran SpA.....	20,755	202,061
*	Geox SpA.....	218,933	198,549
	GPI SpA.....	8,180	98,410
	Gruppo MutuiOnline SpA.....	103,060	3,690,132
	Hera SpA.....	3,375,803	10,481,999
	IMMSI SpA.....	1,034,900	547,427
Ω	Infrastrutture Wireless Italiane SpA.....	330,203	4,141,008
	Intercos SpA.....	1,200	20,919
	Interpump Group SpA.....	112,851	6,140,091
	Intesa Sanpaolo SpA.....	11,000,251	31,809,066
	Iren SpA.....	1,875,844	3,801,390
	Italgas SpA.....	1,441,065	8,490,529
#	Italian Sea Group SPA.....	47,208	394,037
	Italmobiliare SpA.....	37,224	1,023,113
*	Iveco Group NV.....	824,488	7,819,906
*	KME Group SpA.....	1,002,591	1,096,387
	Leonardo SpA.....	1,420,366	19,230,864
	LU-VE SpA.....	16,024	518,467
#	Maire Tecnimont SpA.....	709,819	2,916,298
#*††	Mariella Burani Fashion Group SpA.....	2,868	0
	Mediobanca Banca di Credito Finanziario SpA.....	1,800,717	23,997,429

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	4,745,315	\$ 2,510,602
#	1,524,212	1,175,895
	330,542	23,856,409
*	17,180	116,095
*Ω	1,200,140	10,393,216
	34,444	324,272
	22,140	312,209
Ω	1,526,577	4,194,911
	15,851	1,012,441
	1,496,922	5,886,100
Ω	6,564	68,999
#Ω	1,419,947	7,569,764
Ω	1,010,231	11,540,362
	313,836	12,514,255
Ω	492,184	2,803,334
	223,402	11,536,496
	70,008	7,584,466
	731,602	578,884
*	38,638	753,327
	7,969	257,041
	1,311	42,110
*	102,103	130,200
	133,392	2,172,361
	41,285	1,603,548
	2,565,569	3,668,846
	33,313	3,903,149
	1,880,640	9,886,081
#*	310,054	444,379
	145,703	4,114,164
#	186,490	1,275,365
	6,454,309	132,428,752
	11,429	234,866
	272,769	2,646,597
Ω	457,549	4,220,880
*	99,081	906,020
#*	35,898,210	10,348,428
*	180,144	511,339
	281,539	4,678,481
	114,135	3,822,381
	1,856,928	15,689,190
	54,485	1,017,638
*	18,909	858,726
	15,223	364,846
	1,983,190	50,214,859
#Ω	30,996	330,762
	2,108,967	11,742,074
#	1,978,281	5,083,677
#	734,563	1,437,989
#	10,085	213,927
	107,195	1,920,643
TOTAL ITALY.....		900,668,139
JAPAN — (21.8%)		
	22,100	171,363
	294,674	6,279,104
	106,800	1,414,338
	24,400	1,350,958
*	125,600	803,048
	59,500	637,107

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Acom Co. Ltd.....	1,090,600	\$ 2,681,206
AD Works Group Co. Ltd.....	62,020	83,338
Adastria Co. Ltd.....	177,100	3,609,668
ADEKA Corp.....	407,600	8,264,017
Ad-sol Nissin Corp.....	31,400	368,994
# Adtec Plasma Technology Co. Ltd.....	1,900	21,777
Advan Group Co. Ltd.....	82,200	573,985
Advance Create Co. Ltd.....	20,700	179,760
# Advanced Media, Inc.....	63,900	796,654
Advantest Corp.....	208,100	28,782,280
# Adventure, Inc.....	9,200	598,857
Aeon Co. Ltd.....	928,368	20,107,195
Aeon Delight Co. Ltd.....	103,063	2,135,646
# Aeon Fantasy Co. Ltd.....	45,100	903,471
AEON Financial Service Co. Ltd.....	454,600	4,084,719
# Aeon Hokkaido Corp.....	114,100	693,792
Aeon Mall Co. Ltd.....	179,420	2,217,545
# Aeria, Inc.....	65,500	192,728
AFC-HD AMS Life Science Co. Ltd.....	14,100	85,508
AGC, Inc.....	704,700	25,463,367
Agro-Kanesho Co. Ltd.....	4,700	49,770
AGS Corp.....	4,100	21,807
# Ahresty Corp.....	92,200	473,160
Ai Holdings Corp.....	90,700	1,430,052
* AI inside, Inc.....	1,600	50,324
Aica Kogyo Co. Ltd.....	137,100	3,257,633
Aichi Corp.....	171,000	1,079,803
Aichi Financial Group, Inc.....	203,451	3,512,010
Aichi Steel Corp.....	55,400	1,455,732
Aichi Tokei Denki Co. Ltd.....	34,800	385,778
Aida Engineering Ltd.....	259,200	1,852,175
#* Aidma Holdings, Inc.....	9,900	154,156
Aiful Corp.....	1,088,100	2,734,283
Ain Holdings, Inc.....	96,300	3,424,022
Aiphone Co. Ltd.....	47,500	836,268
Air Water, Inc.....	781,700	11,009,209
Airport Facilities Co. Ltd.....	109,900	435,284
Airtech Japan Ltd.....	28,300	252,913
Airtrip Corp.....	54,800	998,109
Aisan Industry Co. Ltd.....	198,800	1,644,714
Aisin Corp.....	406,082	13,195,673
# AIT Corp.....	31,500	412,672
# Aizawa Securities Group Co. Ltd.....	155,000	903,489
Ajinomoto Co., Inc.....	329,500	12,838,931
Ajis Co. Ltd.....	18,400	309,146
Akatsuki Corp.....	96,900	262,251
Akatsuki, Inc.....	36,800	547,165
* Akebono Brake Industry Co. Ltd.....	503,264	517,145
Akita Bank Ltd.....	100,100	1,295,839
# Albis Co. Ltd.....	27,700	479,415
Alconix Corp.....	125,800	1,271,040
Alfresa Holdings Corp.....	605,000	9,648,371
# Alinco, Inc.....	73,300	563,354
# Alleanza Holdings Co. Ltd.....	58,700	417,898
* Allied Telesis Holdings KK.....	66,200	58,663
# Alpen Co. Ltd.....	89,300	1,239,886
# Alpha Corp.....	33,700	301,617
Alpha Systems, Inc.....	6,820	163,628
* AlphaPolis Co. Ltd.....	11,300	222,125

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	891,204	\$ 7,877,310
	36,400	402,514
#	92,910	1,846,655
	1,035,300	10,188,923
	173,500	3,942,621
	16,100	383,809
	23,900	295,579
	120,600	2,448,268
*	130,900	3,138,201
#	12,300	188,207
	148,500	1,225,913
	168,300	748,671
	463,800	3,651,799
	20,400	258,425
	179,100	1,158,591
	1,100	19,995
	206,400	1,885,010
	94,800	665,008
#	403,400	8,296,197
	44,700	144,889
	80,957	583,629
	70,700	2,446,253
#	17,700	329,968
#	57,800	1,231,697
	46,300	533,296
	181,873	3,173,421
#	37,589	98,612
	265,100	3,558,794
	34,400	657,265
	54,900	1,353,650
	148,400	1,135,623
	85,400	1,187,040
	4,700	31,194
	110,200	606,276
*	57,770	410,404
	66,780	2,655,123
	38,800	188,041
#	94,300	832,255
	231,200	1,464,042
	368,900	14,501,184
	188,800	3,874,416
	3,237,900	22,065,472
#	37,800	653,374
	54,600	252,476
	70,900	2,199,336
	67,500	1,656,904
	6,600	29,981
	18,800	283,021
	138,100	615,401
	136,300	4,299,608
	125,900	1,382,231
	124,700	1,739,874
	398,400	5,825,543
	202,200	631,489
	10,100	60,070
	17,799	378,161
#	4,200	23,799
	14,200	68,791
#	4,600	45,871

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#*	Atsugi Co. Ltd.....	69,800 \$ 213,574
#	Aucnet, Inc.....	40,900 514,670
	Autobacs Seven Co. Ltd.....	302,800 3,324,839
	Avant Group Corp.....	79,300 843,575
#	Avantia Co. Ltd.....	49,100 311,076
	Avex, Inc.....	152,400 1,608,191
	Awa Bank Ltd.....	162,322 2,456,147
	Axial Retailing, Inc.....	82,900 2,214,211
#*	Axxzia, Inc.....	19,300 169,192
#	Azbil Corp.....	89,700 2,830,508
#	AZ-COM MARUWA Holdings, Inc.....	184,000 2,530,011
	Bandai Namco Holdings, Inc.....	431,900 9,771,547
	Bando Chemical Industries Ltd.....	155,200 1,596,849
	Bank of Iwate Ltd.....	74,300 1,180,813
	Bank of Kochi Ltd.....	16,800 112,077
	Bank of Kyoto Ltd.....	184,111 10,866,187
	Bank of Nagoya Ltd.....	59,899 1,643,450
	Bank of Saga Ltd.....	78,700 1,010,154
	Bank of the Ryukyus Ltd.....	283,200 2,027,256
#	Bank of Toyama Ltd.....	1,200 14,778
#	Baroque Japan Ltd.....	42,800 268,863
	Base Co. Ltd.....	16,800 644,287
	BayCurrent Consulting, Inc.....	268,100 8,658,216
	Beagle, Inc.....	8,300 65,941
	Beauty Garage, Inc.....	16,100 531,527
	Belc Co. Ltd.....	54,538 2,583,627
	Bell System24 Holdings, Inc.....	155,300 1,518,570
	Belluna Co. Ltd.....	243,100 1,221,434
	Benefit One, Inc.....	247,100 2,553,037
	Benesse Holdings, Inc.....	224,900 2,938,417
#*	Bengo4.com, Inc.....	30,400 910,697
#	Bic Camera, Inc.....	300,000 2,253,558
	BIPROGY, Inc.....	347,800 8,536,428
#	B-Lot Co. Ltd.....	3,600 19,289
	BML, Inc.....	137,400 2,903,960
#	Bookoff Group Holdings Ltd.....	42,000 354,448
	Bourbon Corp.....	2,100 31,510
#	BP Castrol KK.....	24,900 153,241
#	Br Holdings Corp.....	149,800 423,715
#	BrainPad, Inc.....	57,600 378,479
	Bridgestone Corp.....	863,500 35,831,273
	Broadband Tower, Inc.....	50,000 51,041
	Brother Industries Ltd.....	720,800 11,235,770
#	Bunka Shutter Co. Ltd.....	248,000 1,923,953
	Bushiroad, Inc.....	3,900 20,644
	Business Brain Showa-Ota, Inc.....	19,900 316,304
	Business Engineering Corp.....	12,700 271,776
	BuySell Technologies Co. Ltd.....	11,600 418,136
	C Uyemura & Co. Ltd.....	15,500 1,025,907
	CAC Holdings Corp.....	46,900 568,261
	Calbee, Inc.....	204,200 3,959,346
	Canare Electric Co. Ltd.....	4,400 44,432
	Canon Electronics, Inc.....	95,700 1,216,394
	Canon Marketing Japan, Inc.....	150,000 3,936,638
#	Canon, Inc., Sponsored ADR.....	56,677 1,465,667
	Canon, Inc.....	488,634 12,628,933
	Capcom Co. Ltd.....	330,800 14,875,080
	Careerlink Co. Ltd.....	15,100 313,547
#	Carenet, Inc.....	33,700 221,521

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	83,400	\$ 486,738
#	7,800	68,924
#	33,500	207,313
	346,500	2,960,725
#	72,600	1,154,553
#	2,100	22,888
#	1,300	16,057
	2,700	11,890
#*	1,700	26,587
#	190,800	921,944
	33,100	832,529
	153,000	3,320,787
	60,400	7,696,967
	44,300	912,062
#	23,500	396,295
#	21,500	159,136
#	37,200	491,690
	59,500	572,975
	1,219,163	8,572,361
	212,000	999,230
	31,200	443,504
	59,300	550,419
	30,600	489,801
	94,400	666,215
*	414,100	1,005,750
	56,400	973,914
	102,300	1,799,571
	48,100	990,680
	596,400	7,471,576
	116,398	896,832
	152,700	2,503,172
	48,611	474,124
	437,000	13,005,662
	28,300	409,200
	490,700	3,295,350
*	525,100	3,643,932
	139,900	1,212,710
#	3,800	81,076
	69,869	344,192
	157,200	638,295
	1,124,350	7,348,487
	138,300	2,103,362
	14,700	442,352
	123,900	645,233
	63,700	882,559
	239,700	863,132
	439,452	5,060,856
	122,800	574,849
#	193,600	2,874,771
#	89,000	1,073,034
#	114,480	450,999
	265,094	5,298,869
	96,700	1,374,864
	2,274,411	10,403,202
*	176,200	197,093
#	14,700	179,161
	62,900	403,585
	101,300	873,385
	381,200	11,819,159

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	45,900	\$ 201,434
	48,200	5,569,378
	51,392	593,098
#	25,500	248,664
	13,200	81,997
	398,800	3,050,841
	85,100	2,102,341
	630,000	10,074,000
	52,200	743,292
	67,300	981,429
#	9,600	77,221
	18,400	108,908
#*	9,800	89,066
	65,600	1,629,325
	102,900	545,289
	16,400	139,448
	174,000	985,069
*	17,700	346,098
	867,200	5,482,220
	112,900	1,768,497
	340,000	9,664,829
	105,500	713,310
	1,119,200	10,371,132
	63,100	1,320,798
	33,200	175,931
	194,380	728,024
	133,800	5,736,353
	297,500	6,362,676
	76,100	412,507
	91,800	3,542,300
	39,200	1,095,994
	29,400	297,736
	32,000	1,206,982
#	93,300	639,571
	872,888	17,834,596
	171,000	5,266,733
	10,500	212,095
	61,100	1,008,005
#	65,400	239,587
	172,800	1,885,311
#	21,800	110,405
	159,600	32,270,914
	17,000	69,702
#	20,300	583,470
	31,600	1,341,756
	200,400	1,116,285
	45,500	239,448
	59,900	937,352
	402,000	3,455,884
	111,290	3,750,713
#	30,600	275,993
	200,424	5,010,044
#	168,000	748,830
	44,600	438,418
	27,800	132,889
	71,527	1,177,524
	112,300	12,079,937
	44,900	991,167
	1,074,700	29,209,173

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	125,400	\$ 1,278,359
	2,390,300	12,957,590
	527,300	10,218,964
	569,780	4,825,194
	168,600	1,047,694
	14,600	63,041
#*	38,300	131,678
	308,000	3,775,838
	399,300	7,888,119
	26,800	618,558
	210,000	14,621,772
	459,900	15,388,886
	75,900	1,165,835
	336,600	7,641,406
	397,600	7,505,345
	50,800	2,010,318
	16,600	483,340
	56,200	552,238
#	69,300	521,160
	39,900	506,445
	128,700	3,248,936
	75,700	423,157
	99,600	18,722,390
	46,800	795,584
	37,153	459,120
	473,700	8,060,432
	900	21,957
	90,100	1,485,417
	23,400	390,421
	151,123	2,373,254
	257,800	8,325,872
	174,600	4,127,488
	184,000	4,154,296
#	32,700	1,188,248
	138,900	1,724,934
	11,200	400,362
	126,400	7,156,025
#	19,200	287,112
	256,400	12,116,952
	10,700	222,407
	33,000	664,113
	55,300	281,533
	39,100	555,323
#	394,800	4,059,464
	76,539	312,155
	90,100	1,336,971
#	40,300	585,193
	168,998	1,048,484
#	108,100	165,746
	134,200	1,424,112
	42,600	2,687,787
	77,800	2,764,649
	40,500	467,048
	142,500	884,654
	179,900	1,936,449
	259,700	4,108,581
	79,806	1,002,275
	46,400	277,882
	95,700	1,891,597

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	73,500	\$ 664,876
	12,782,720	46,377,478
	8,700	23,997
	24,600	306,862
	28,800	1,233,368
#	18,200	128,923
#	47,200	187,531
	118,600	946,614
	122,300	692,036
	40,700	866,235
	82,100	1,366,925
	150,300	2,630,010
	320,148	6,656,498
	125,600	3,319,040
	23,100	483,736
	800	15,921
	16,280	58,297
	45,000	594,872
	84,316	1,476,683
	174,100	5,326,140
	14,200	146,328
	122,600	30,712,859
	184,800	2,422,288
*	11,400	70,988
	122,948	663,761
	17,600	126,707
	5,200	36,847
	800	8,646
	222,800	5,390,907
	33,600	332,196
	95,440	999,576
	216,000	2,085,065
	68,000	296,253
	214,100	103,941
	38,400	204,888
#	43,900	340,651
#	38,200	299,075
	27,500	143,884
	86,000	841,588
	92,500	677,359
	27,600	200,594
	288,300	5,672,852
	15,800	143,001
	1,300	11,233
	109,600	697,620
	198,300	4,179,592
	125,500	1,054,062
#*	10,600	95,461
	55,800	463,178
	32,800	154,508
	43,300	277,674
	48,500	365,058
	81,120	1,079,147
	280,700	5,139,327
	68,000	835,870
	124,300	611,392
	256,700	11,605,299
	2,000	59,960
#	4,500	53,137

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	79,200	\$ 3,160,039
	171,400	1,897,856
	217,600	458,056
	205,200	2,895,022
	67,500	554,314
	209,852	2,350,372
	108,400	3,611,715
	51,200	1,356,258
	95,100	1,265,097
	162,375	9,428,406
#	108,700	758,568
	117,600	382,423
	1,255,700	10,499,135
	96,300	2,335,240
	78,000	1,961,230
	354,500	226,791
	33,700	351,223
	40,400	843,751
	253,229	32,790,590
	50,900	856,758
#	43,300	488,175
	29,500	1,034,270
	32,400	1,027,108
	102,400	1,142,705
	38,100	703,271
	400,056	9,639,612
	56,800	2,016,022
	129,600	3,662,953
	85,300	1,380,779
	16,801	139,903
	134,720	2,501,135
	63,100	451,453
	142,100	1,631,738
	353,590	6,788,790
	121,700	1,105,080
#	10,200	792,974
	98,400	1,022,212
	112,500	3,547,408
	36,299	526,802
	185,000	646,109
	267,500	1,177,381
	213,800	2,332,382
	113,100	9,332,932
	152,400	1,341,051
*	5,600	51,448
	141,700	888,272
	29,000	426,277
#	34,700	476,151
	64,849	427,407
	27,900	900,913
	40,800	1,444,068
	168,800	2,341,590
	23,600	373,583
	25,400	375,260
	27,500	471,825
	110,398	1,824,225
	194,745	4,006,838
	69,000	212,236
	12,500	1,036,554

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	134,400	\$ 689,615
#	15,700	336,188
	255,900	5,081,752
	62,500	4,768,054
#	4,500	53,440
	53,900	1,511,021
	35,100	92,023
	79,030	1,073,339
	56,000	4,598,316
#	43,900	242,117
	74,400	438,108
	68,500	292,551
	73,700	325,763
	18,400	192,778
	34,300	662,378
	374,499	7,535,660
	49,600	722,035
	119,100	1,550,519
	21,600	467,104
	181,218	3,556,895
	1,444,301	6,112,780
*	20,900	85,312
	76,400	2,402,052
	278,600	5,500,560
	430,360	4,632,248
	8,500	147,303
#	1,739,473	8,962,010
	45,500	493,358
	36,100	817,127
	1,500	31,645
#	35,800	592,875
	593,700	6,830,172
#	45,300	1,786,445
	50,800	1,322,506
	93,200	2,575,946
	134,400	6,475,577
	376,600	12,511,736
	166,600	5,698,828
	75,400	1,186,498
	44,600	478,513
#	61,900	368,607
	71,200	1,960,980
	1,346,500	17,529,793
#	904,780	7,238,992
	1,300	101,210
	261,700	4,432,867
	134,500	3,758,139
	160,900	2,740,037
#*	42,400	263,739
	90,800	1,437,843
	21,700	3,219,999
	98,800	823,124
	2,700	27,236
#	21,000	140,868
*	212,500	852,294
	24,400	1,394,744
	50,200	624,186
#	34,700	546,540
#	35,700	2,002,323

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,020,700	\$ 6,312,759
	34,625	4,385,520
	3,400	72,328
	109,500	295,067
	94,600	618,256
	103,800	3,317,138
	247,500	7,427,109
	1,260,585	82,523,544
	68,768	9,005,857
	820,700	5,407,744
#	28,300	308,250
	62,800	797,312
	27,700	668,700
	93,400	2,046,268
*	510,800	2,382,235
	41,200	704,581
	39,100	386,857
	104,100	648,234
#	111,800	3,800,618
#	598,295	3,628,287
#	106,300	1,403,819
	762,410	6,826,278
#	33,000	295,032
*	504,800	3,077,941
	27,820	180,732
	94,100	1,232,373
	460,628	14,703,246
	1,030,923	32,867,256
	91,605	539,068
	85,830	946,008
	135,200	1,005,767
	111,800	6,595,439
	40,400	1,549,375
	266,600	3,447,305
	63,200	1,570,989
	36,700	439,655
	122,500	2,828,097
#	51,700	296,178
	320,800	37,360,150
	72,000	517,953
	907,317	7,725,081
	1,067,698	3,569,029
	115,800	1,742,762
#	20,700	89,580
	245,405	14,915,537
	93,900	470,207
	10,632	416,566
	734,200	1,396,574
	28,500	410,064
	204,000	769,014
	1,700	8,650
	118,272	1,145,219
	143,300	672,773
	42,200	842,065
	34,025	322,566
	2,900	34,852
	151,300	3,219,288
	925,091	19,534,984
	402,100	2,358,731

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
IHI Corp.....	464,900	\$11,430,669
Iida Group Holdings Co. Ltd.....	267,696	4,696,054
Iino Kaiun Kaisha Ltd.....	400,300	2,584,899
IJTT Co. Ltd.....	96,460	411,896
I'll, Inc.....	25,300	462,625
Imagica Group, Inc.....	74,900	336,191
# Imasen Electric Industrial.....	50,700	221,949
# i-mobile Co. Ltd.....	5,600	48,661
# Imuraya Group Co. Ltd.....	19,800	317,709
Inaba Denki Sangyo Co. Ltd.....	169,400	3,763,007
# Inaba Seisakusho Co. Ltd.....	49,800	536,941
Inabata & Co. Ltd.....	215,200	5,016,506
# Inageya Co. Ltd.....	18,700	197,323
* I-NE Co. Ltd.....	20,400	380,844
Ines Corp.....	82,300	835,147
I-Net Corp.....	61,310	720,354
Infocom Corp.....	104,700	1,776,491
Information Services International-Dentsu Ltd.....	105,600	3,744,947
INFRONEER Holdings, Inc.....	727,808	7,087,427
Innotech Corp.....	65,600	781,761
Inpex Corp.....	1,938,500	25,030,334
Insource Co. Ltd.....	159,596	1,410,621
Intage Holdings, Inc.....	157,400	1,880,725
Integrated Design & Engineering Holdings Co. Ltd.....	69,800	1,677,305
Intelligent Wave, Inc.....	20,400	117,643
Inter Action Corp.....	31,900	250,369
Internet Initiative Japan, Inc.....	392,600	7,309,998
# Inui Global Logistics Co. Ltd.....	40,500	373,681
I-PEX, Inc.....	64,100	601,885
# IPS, Inc.....	18,500	297,172
# IR Japan Holdings Ltd.....	32,300	375,416
Iriso Electronics Co. Ltd.....	75,900	2,109,284
# I'rom Group Co. Ltd.....	22,100	296,559
ISB Corp.....	38,300	424,805
# Ise Chemicals Corp.....	7,800	447,690
Iseki & Co. Ltd.....	89,600	792,524
Isetan Mitsukoshi Holdings Ltd.....	653,040	7,084,747
Ishihara Chemical Co. Ltd.....	8,100	93,208
Ishihara Sangyo Kaisha Ltd.....	185,300	1,789,651
Ishii Iron Works Co. Ltd.....	2,900	54,350
Ishizuka Glass Co. Ltd.....	11,699	147,912
Isuzu Motors Ltd.....	1,601,307	20,802,171
* ITbook Holdings Co. Ltd.....	9,800	25,859
Itfor, Inc.....	84,600	654,812
ITmedia, Inc.....	37,200	359,945
Ito En Ltd.....	131,600	3,756,120
# ITOCHU Corp.....	1,732,900	70,087,656
Itochu Enex Co. Ltd.....	290,300	2,849,715
Itochu Techno-Solutions Corp.....	112,700	2,856,285
Itochu-Shokuhin Co. Ltd.....	24,300	926,676
Itoham Yonekyu Holdings, Inc.....	536,846	2,724,382
Itoki Corp.....	211,500	1,751,741
IwaiCosmo Holdings, Inc.....	96,600	1,111,049
Iwaki Co. Ltd.....	20,400	208,138
Iwatani Corp.....	226,900	12,111,757
* Iwatsu Electric Co. Ltd.....	44,000	247,579
Iwatsuka Confectionery Co. Ltd.....	500	18,177
Iyogin Holdings, Inc.....	1,024,157	7,234,075
Izumi Co. Ltd.....	145,900	3,676,399

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,057,200	\$10,290,230
#	127,319	422,626
	72,200	1,434,250
*	125,000	4,586,029
	27,200	327,047
	282,300	3,690,930
	88,199	401,620
	336,200	7,278,937
	25,083	1,168,879
	335,300	6,810,195
	50,800	279,127
*	63,200	496,797
	746,000	1,275,604
	42,700	531,695
	226,400	2,799,972
	734,700	12,800,821
#	98,200	345,413
*	11,800	232,516
#	42,700	392,214
	261,100	1,829,533
	251,000	4,438,527
	92,700	640,087
	12,979	256,733
	102,400	3,519,526
	681,300	5,668,104
	1,043,700	7,621,709
	231,300	3,737,847
	52,300	403,155
	48,100	1,564,465
	2,200	39,355
	459,400	3,901,656
	39,600	824,923
	20,400	351,411
	1,553,600	34,473,752
	157,600	709,289
	232,700	1,975,509
	35,900	345,790
	54,100	987,410
	89,400	849,541
	131,500	3,133,041
	37,800	162,177
	161,400	5,536,007
	1,792,008	28,987,356
	9,800	199,063
	697,900	9,784,942
	100	6,447
#*	18,200	676,068
#	89,710	266,655
	55,100	1,366,834
#	59,000	791,233
	69,700	497,697
#	27,600	463,308
#	78,400	1,069,518
	6,000	229,334
	101,640	416,338
#*	26,499	232,541
	100,500	1,197,151
	79,200	1,139,376
	87,100	1,008,959

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	226,100	\$ 520,314
	14,700	551,322
	60,800	804,454
	138,300	3,967,370
	8,000	29,823
	702,800	6,629,213
#	152,999	620,589
	148,300	3,668,033
	94,100	2,678,171
	898,370	2,965,256
#	65,400	1,087,242
	142,805	3,539,817
#	8,500	206,150
	86,100	3,856,937
	44,200	985,398
	907,400	14,339,146
	319,300	4,772,873
	98,100	2,442,551
	32,400	533,599
#	28,200	140,126
	45,300	1,390,710
	121,400	1,273,333
	289,900	6,724,607
	75,800	712,609
	20,500	477,243
	79,200	260,405
	155,200	2,737,320
	474,600	4,163,055
	196,600	5,792,550
	4,800	48,899
	433,200	6,354,837
	2,200	46,394
	13,700	177,133
	651,700	8,561,566
	2,700	27,501
	175,400	2,875,041
	269,700	1,801,467
	422,400	16,047,649
#*	4,100	59,791
#	5,900	230,234
#	6,000	53,774
	101,600	1,154,952
	167,400	3,079,093
	83,300	2,285,592
	50,926	408,472
	23,100	942,768
	8,500	192,435
	24,400	622,458
	663,400	16,918,835
#	269,766	8,134,692
	2,344,700	69,008,502
	61,300	2,708,093
	192,300	5,446,440
	118,900	1,057,422
#	11,500	146,422
	361,700	3,437,837
#	132,500	4,404,380
	129,648	5,381,072
#	5,600	43,777

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	503,355	\$ 2,113,103
	146,000	877,247
#	14,100	187,969
	60,200	557,767
	320,500	5,193,189
	86,520	38,825,154
	14,400	102,673
	67,500	1,411,804
	138,600	2,268,696
	17,700	134,564
	124,950	7,200,976
#	171,800	235,711
	58,500	301,473
#	17,000	154,320
	366,000	5,047,736
	9,300	57,940
#	12,100	208,521
	146,400	4,911,223
	186,480	2,754,391
	148,200	3,137,731
	46,800	1,706,395
	38,520	321,205
	36,800	562,788
	20,100	436,084
	181,743	309,556
	390,200	2,903,919
	306,900	3,295,538
*	60,700	127,662
*	37,100	375,429
	145,100	1,796,694
#	29,400	142,056
	119,100	648,978
	52,100	2,864,005
	207,400	5,524,219
*	15,400	330,876
	1,247,982	13,649,594
	75,400	1,290,179
	138,800	3,397,832
#	2,900	128,587
	39,800	598,579
	3,300	87,344
	281,600	5,177,896
#	187,200	871,929
	354,664	5,689,659
#	14,600	199,793
	1,147,700	32,152,162
#	117,300	618,392
	32,800	665,325
	199,500	3,866,620
#	35,800	1,195,750
	154,400	3,236,282
	232,513	1,813,308
#	153,480	436,136
	171,262	9,607,221
	69,800	593,296
	1,836,000	6,805,389
	110,500	1,772,821
	117,400	1,471,789
#	39,300	454,694

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Kosaido Holdings Co. Ltd.....	61,100	\$ 952,071
Kose Corp.....	13,400	1,312,211
Koshidaka Holdings Co. Ltd.....	129,424	1,077,192
Kotobuki Spirits Co. Ltd.....	48,000	3,653,497
# Kotobukiya Co. Ltd.....	6,900	114,952
Kozo Keikaku Engineering, Inc.....	9,500	230,101
KPP Group Holdings Co. Ltd.....	106,800	476,431
Krosaki Harima Corp.....	28,700	2,191,823
# KRS Corp.....	63,500	419,616
K's Holdings Corp.....	763,580	7,008,357
KU Holdings Co. Ltd.....	59,700	519,041
Kubota Corp., Sponsored ADR.....	39,134	2,956,574
Kubota Corp.....	282,600	4,268,947
* Kufu Co., Inc.....	54,600	158,535
Kumagai Gumi Co. Ltd.....	224,100	5,075,500
Kumiai Chemical Industry Co. Ltd.....	317,665	2,385,314
Kurabo Industries Ltd.....	72,314	1,194,184
Kuraray Co. Ltd.....	1,398,700	14,074,487
Kureha Corp.....	85,900	5,135,708
Kurimoto Ltd.....	58,900	1,014,518
Kurita Water Industries Ltd.....	180,500	7,258,839
Kuriyama Holdings Corp.....	65,700	439,802
Kuroda Precision Industries Ltd.....	2,400	25,329
Kusuri no Aoki Holdings Co. Ltd.....	58,200	3,341,748
KYB Corp.....	103,100	3,653,393
Kyocera Corp.....	214,930	11,565,827
# Kyoden Co. Ltd.....	118,000	380,437
Kyodo Printing Co. Ltd.....	43,200	983,279
Kyoei Steel Ltd.....	103,500	1,557,796
Kyokuto Boeki Kaisha Ltd.....	59,118	743,069
Kyokuto Kaihatsu Kogyo Co. Ltd.....	152,200	1,954,234
Kyokuto Securities Co. Ltd.....	118,700	644,145
Kyokuyo Co. Ltd.....	45,200	1,193,199
Kyorin Pharmaceutical Co. Ltd.....	187,100	2,332,943
# KYORITSU Co. Ltd.....	170,500	209,903
# Kyoritsu Maintenance Co. Ltd.....	125,000	4,898,657
Kyosan Electric Manufacturing Co. Ltd.....	189,500	705,519
# Kyowa Electronic Instruments Co. Ltd.....	106,500	268,317
Kyowa Kirin Co. Ltd.....	87,363	1,668,256
Kyowa Leather Cloth Co. Ltd.....	58,800	247,754
Kyudenko Corp.....	196,000	5,652,335
* Kyushu Electric Power Co., Inc.....	708,100	4,808,013
Kyushu Financial Group, Inc.....	1,536,248	7,478,363
# Kyushu Leasing Service Co. Ltd.....	3,300	20,898
Kyushu Railway Co.....	215,100	4,716,685
LA Holdings Co. Ltd.....	13,100	431,793
# LAC Co. Ltd.....	59,000	311,786
# Lacto Japan Co. Ltd.....	44,200	614,991
Lasertec Corp.....	85,400	12,928,006
Lawson, Inc.....	136,400	6,843,839
LEC, Inc.....	115,700	730,399
#* Leopalace21 Corp.....	640,800	1,381,247
Life Corp.....	94,500	2,370,524
LIFULL Co. Ltd.....	211,500	455,774
LIKE, Inc.....	34,600	401,620
Linical Co. Ltd.....	43,100	239,469
Link & Motivation, Inc.....	158,000	476,661
Lintec Corp.....	174,200	2,874,976
Lion Corp.....	584,400	5,583,982

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	65,500	\$ 1,030,396
	729,319	9,320,568
#	14,700	181,773
	31,700	608,060
*	6,400	161,109
*	53,800	1,103,408
	293,400	6,784,530
	137,200	3,939,772
*	5,000	734,906
	241,650	10,128,020
	176,200	981,432
	108,900	2,407,087
#	54,300	350,426
#	58,900	633,790
	83,300	690,824
	122,400	4,907,208
	800	24,064
	305,791	8,586,931
#	29,000	831,405
	119,800	1,202,769
	152,300	1,958,507
	45,600	850,219
#	49,300	1,046,348
	1,338,559	23,699,179
	92,400	784,221
	93,900	1,016,391
	2,700	45,069
	202,697	3,516,025
	437,300	7,833,885
	178,400	4,228,284
	72,976	1,370,009
#	26,900	346,777
#	256,900	954,547
	57,200	9,499,575
#	14,500	206,394
#	91,800	221,450
	26,400	392,854
	59,000	1,717,096
	99,900	493,960
	26,400	222,879
	63,362	1,038,577
	92,100	489,525
	361,300	2,041,508
	84,385	4,938,346
#	10,400	93,071
	93,700	1,755,221
	206,000	2,340,233
	29,100	570,320
	1,132,000	11,229,994
#	81,200	3,196,490
	407,100	3,230,833
	3,249,891	8,633,962
	55,200	1,373,467
*	32,600	311,363
#	75,900	372,084
	146,000	395,415
	1,200	21,294
	463,300	7,943,994
#	11,900	66,201

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	77,500	\$ 2,319,530
	225,400	3,105,123
	230,500	3,435,907
#	12,000	65,274
	24,300	263,915
	497,440	11,492,801
#	65,900	304,899
#	147,900	2,942,380
	167,700	1,157,855
	334,900	6,105,328
	39,700	461,663
#	106,000	509,367
	36,400	291,665
	22,500	505,538
#	29,700	346,132
	259,100	4,647,305
*	222,400	5,633,910
#	38,800	213,471
*	12,000	134,740
	60,400	778,840
	97,900	1,561,616
	29,300	333,654
	271,000	1,082,920
	128,100	459,096
	75,472	2,715,560
	87,300	586,082
	112,200	2,347,792
	747,426	13,844,405
#	59,800	619,488
	900	18,906
#	35,800	389,898
	359,210	4,611,524
	459,300	1,561,208
	75,800	900,616
	352,500	6,448,677
	141,600	1,376,180
	7,000	237,196
	317,800	870,003
	160,200	937,205
	5,045,660	30,182,260
	1,045,900	53,514,996
	1,152,800	16,636,208
	879,820	10,782,799
	554,000	8,309,186
	3,582,670	23,700,673
	292,700	13,886,867
	30,900	599,571
	202,500	1,821,719
	193,299	4,855,487
	420,120	7,509,878
	2,084,700	8,419,115
#	61,500	264,787
	67,500	883,646
	33,900	1,283,525
	76,200	2,030,497
#	65,600	797,739
	1,124,020	9,070,841
	7,907,300	63,671,541
	94,600	2,998,309

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,668	\$ 9,177,115
	903,145	35,249,819
	765,489	22,010,828
	81,500	1,634,668
	185,619	623,395
	570,500	11,720,886
#	77,100	5,393,227
#	60,900	1,140,147
	311,200	7,355,769
#	599,700	15,503,330
	144,900	3,695,398
	141,400	1,338,680
	114,100	2,878,746
	167,400	3,161,903
	31,100	966,753
	79,500	1,469,230
	42,400	310,047
	1,730,496	29,358,495
	165,700	5,690,505
#	13,100	193,646
	94,821	2,485,765
	42,998	999,853
*	17,000	178,881
	41,400	92,414
	956,200	3,726,773
	79,700	158,123
	115,200	2,820,593
#	364,300	4,446,222
#	35,400	297,066
	51,800	111,470
	156,400	5,077,056
	233,000	7,847,555
	13,500	199,221
	150,000	1,635,748
	84,800	726,093
#	19,398	497,762
#	30,200	121,298
	25,200	630,708
	123,300	525,801
	318,474	11,845,103
	57,251	360,498
	76,500	604,535
	510,020	30,296,054
	296,600	3,698,552
	172,701	3,048,923
#	11,700	147,630
	165,200	3,504,123
#	60,800	421,516
	73,400	1,983,298
	6,200	47,478
	27,100	359,395
	61,000	889,460
	470,200	8,084,561
	43,700	665,717
	6,900	347,618
	310,899	5,006,203
	26,700	521,408
	88,700	332,086
	18,300	210,856

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Nakamura Choukou Co. Ltd.....	3,600	\$ 15,128
Nakamura Co. Ltd.....	14,400	313,904
Nakanishi, Inc.....	173,500	3,997,677
# Nakano Corp.....	71,900	201,873
# Nakayama Steel Works Ltd.....	116,700	752,097
# Namura Shipbuilding Co. Ltd.....	240,448	927,183
Nankai Electric Railway Co. Ltd.....	216,600	4,590,486
Nanto Bank Ltd.....	132,101	2,420,113
Narasaki Sangyo Co. Ltd.....	13,400	223,115
# Nasu Denki Tekko Co. Ltd.....	1,000	65,281
Natori Co. Ltd.....	29,400	406,050
NEC Capital Solutions Ltd.....	60,900	1,390,739
NEC Corp.....	540,380	27,340,744
NEC Networks & System Integration Corp.....	138,800	1,830,231
NEOJAPAN, Inc.....	8,800	63,823
NET One Systems Co. Ltd.....	319,700	7,024,421
Neturen Co. Ltd.....	150,200	1,117,579
New Art Holdings Co. Ltd.....	18,600	222,508
#* New Japan Chemical Co. Ltd.....	128,200	216,596
Nexon Co. Ltd.....	90,300	1,722,871
# Nextage Co. Ltd.....	187,100	4,914,305
#* NexTone, Inc.....	19,200	274,250
NF Holdings Corp.....	6,700	58,013
NGK Insulators Ltd.....	745,800	9,146,685
NH Foods Ltd.....	298,499	8,612,530
NHK Spring Co. Ltd.....	1,005,937	8,060,254
Nicca Chemical Co. Ltd.....	17,100	99,840
# Nice Corp.....	33,700	370,842
# Nichia Steel Works Ltd.....	139,301	314,802
Nichias Corp.....	334,600	6,878,854
Nichiban Co. Ltd.....	41,400	590,827
Nichicon Corp.....	249,100	2,463,947
Nichiden Corp.....	57,600	994,946
Nichiha Corp.....	130,900	3,011,364
Nichimo Co. Ltd.....	4,800	137,637
Nichirei Corp.....	389,199	8,879,142
Nichireki Co. Ltd.....	127,300	1,936,947
Nichirin Co. Ltd.....	57,830	1,179,858
NIDEC Corp.....	74,355	4,440,837
Nifco, Inc.....	278,900	8,312,827
Nihon Chouzai Co. Ltd.....	62,720	531,250
Nihon Dempa Kogyo Co. Ltd.....	102,600	870,682
Nihon Dengi Co. Ltd.....	7,200	228,946
Nihon Denkei Co. Ltd.....	30,300	455,309
Nihon Flush Co. Ltd.....	78,400	534,443
# Nihon House Holdings Co. Ltd.....	175,077	455,989
Nihon Kagaku Sangyo Co. Ltd.....	54,300	431,574
Nihon Kohden Corp.....	115,100	3,033,982
Nihon M&A Center Holdings, Inc.....	644,400	3,690,374
# Nihon Nohyaku Co. Ltd.....	198,000	1,033,753
Nihon Parkerizing Co. Ltd.....	296,200	2,316,762
Nihon Plast Co. Ltd.....	93,100	302,175
Nihon Tokushu Toryo Co. Ltd.....	58,000	461,924
Nihon Trim Co. Ltd.....	11,900	272,027
#* Nihon Yamamura Glass Co. Ltd.....	7,600	62,268
# Niitaka Co. Ltd.....	10,200	140,741
Nikkiso Co. Ltd.....	214,300	1,366,353
Nikko Co. Ltd.....	113,400	548,248
Nikkon Holdings Co. Ltd.....	259,300	5,450,335

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nikon Corp.....	659,500	\$ 8,717,117
Nintendo Co. Ltd.....	787,300	35,613,308
Nippi, Inc.....	8,500	227,466
Nippon Corp.....	268,400	3,520,926
Nippon Air Conditioning Services Co. Ltd.....	73,400	408,871
Nippon Aqua Co. Ltd.....	33,100	210,587
Nippon Avionics Co. Ltd.....	1,400	49,921
Nippon Beet Sugar Manufacturing Co. Ltd.....	57,600	789,610
# Nippon Carbide Industries Co., Inc.....	39,800	425,347
Nippon Carbon Co. Ltd.....	35,500	1,076,534
Nippon Chemical Industrial Co. Ltd.....	40,500	558,158
* Nippon Chemi-Con Corp.....	97,400	979,964
* Nippon Coke & Engineering Co. Ltd.....	892,500	697,218
Nippon Concept Corp.....	32,900	456,227
* Nippon Concrete Industries Co. Ltd.....	213,400	506,409
Nippon Denko Co. Ltd.....	632,550	1,287,143
Nippon Densetsu Kogyo Co. Ltd.....	163,600	2,473,752
Nippon Dry-Chemical Co. Ltd.....	6,200	75,353
Nippon Electric Glass Co. Ltd.....	356,800	6,480,794
Nippon Express Holdings, Inc.....	220,276	12,915,058
# Nippon Felt Co. Ltd.....	15,100	43,965
# Nippon Filcon Co. Ltd.....	48,800	160,670
Nippon Fine Chemical Co. Ltd.....	45,300	932,584
Nippon Gas Co. Ltd.....	563,800	8,296,644
Nippon Hume Corp.....	106,300	569,864
Nippon Kayaku Co. Ltd.....	381,300	3,519,064
Nippon Kinzoku Co. Ltd.....	8,400	55,529
# Nippon Kodoshi Corp.....	40,100	600,997
Nippon Light Metal Holdings Co. Ltd.....	299,128	3,193,932
Nippon Paint Holdings Co. Ltd.....	130,000	1,191,094
* Nippon Paper Industries Co. Ltd.....	463,602	4,505,551
# Nippon Parking Development Co. Ltd.....	959,600	1,446,137
Nippon Pillar Packing Co. Ltd.....	97,200	3,046,153
# Nippon Piston Ring Co. Ltd.....	50,000	601,671
# Nippon Rietec Co. Ltd.....	13,800	138,216
Nippon Road Co. Ltd.....	16,600	1,122,909
Nippon Sanso Holdings Corp.....	348,000	8,415,105
Nippon Seiki Co. Ltd.....	282,600	1,978,721
Nippon Seisen Co. Ltd.....	8,300	279,227
Nippon Sharyo Ltd.....	46,399	663,777
* Nippon Sheet Glass Co. Ltd.....	402,200	1,833,338
Nippon Shinyaku Co. Ltd.....	93,795	3,793,034
Nippon Shokubai Co. Ltd.....	98,800	3,803,469
Nippon Signal Company Ltd.....	210,200	1,506,730
Nippon Soda Co. Ltd.....	117,200	4,406,966
Nippon Steel Corp.....	1,353,479	30,935,601
Nippon Telegraph & Telephone Corp.....	14,775,000	16,942,758
Nippon Thompson Co. Ltd.....	277,500	1,122,717
Nippon Tungsten Co. Ltd.....	4,900	85,085
Nippon Yakin Kogyo Co. Ltd.....	66,209	2,030,808
# Nippon Yusen KK.....	1,322,490	32,171,102
Nipro Corp.....	778,594	5,653,225
Nishikawa Rubber Co. Ltd.....	800	8,134
Nishimatsu Construction Co. Ltd.....	167,200	4,355,613
Nishimatsuya Chain Co. Ltd.....	144,900	1,740,388
Nishimoto Co. Ltd.....	18,900	626,754
Nishi-Nippon Financial Holdings, Inc.....	635,914	6,773,989
Nishi-Nippon Railroad Co. Ltd.....	167,000	3,016,408
Nishio Holdings Co. Ltd.....	106,100	2,695,723

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Nissan Chemical Corp.....	209,500	\$ 9,414,023
Nissan Motor Co. Ltd.....	2,378,800	10,478,962
Nissan Shatai Co. Ltd.....	292,700	1,865,151
Nissan Tokyo Sales Holdings Co. Ltd.....	123,500	348,669
Nissei ASB Machine Co. Ltd.....	27,200	784,822
Nissei Plastic Industrial Co. Ltd.....	71,100	504,857
Nissha Co. Ltd.....	204,400	2,472,689
Nisshin Group Holdings Co. Ltd.....	156,500	572,513
Nisshin Oillio Group Ltd.....	141,300	3,792,791
Nisshin Seifun Group, Inc.....	348,345	4,319,829
Nisshinbo Holdings, Inc.....	611,941	5,259,099
Nissin Corp.....	66,600	1,230,314
Nissin Foods Holdings Co. Ltd.....	43,275	3,648,756
Nisso Corp.....	56,500	349,387
Nissui Corp.....	1,653,600	7,874,940
Niterra Co. Ltd.....	671,500	14,198,880
Nitori Holdings Co. Ltd.....	90,500	11,081,960
Nitta Corp.....	80,200	1,832,102
# Nitta Gelatin, Inc.....	53,700	285,102
NITTAN Corp.....	112,600	258,959
Nittetsu Mining Co. Ltd.....	73,602	2,633,661
Nitto Boseki Co. Ltd.....	56,500	1,103,271
Nitto Denko Corp.....	327,400	23,281,737
Nitto Fuji Flour Milling Co. Ltd.....	3,600	124,099
Nitto Kogyo Corp.....	118,100	3,021,805
Nitto Kohki Co. Ltd.....	54,400	740,475
Nitto Seiko Co. Ltd.....	147,300	627,567
Nittoc Construction Co. Ltd.....	118,949	959,478
NJS Co. Ltd.....	25,500	543,343
# Noda Corp.....	53,100	443,410
Noevir Holdings Co. Ltd.....	47,800	1,821,853
NOF Corp.....	150,100	6,477,361
Nohmi Bosai Ltd.....	81,800	993,144
Nojima Corp.....	412,100	4,022,594
NOK Corp.....	396,000	5,962,755
Nomura Holdings, Inc.....	2,835,898	11,732,030
Nomura Holdings, Inc., Sponsored ADR.....	253,317	1,058,865
Nomura Micro Science Co. Ltd.....	9,400	416,615
Nomura Real Estate Holdings, Inc.....	309,500	7,676,535
Nomura Research Institute Ltd.....	236,485	6,719,701
Noritake Co. Ltd.....	49,200	1,918,653
Noritsu Koki Co. Ltd.....	111,800	1,938,702
Noritz Corp.....	138,900	1,705,494
North Pacific Bank Ltd.....	1,308,100	2,857,281
Nozawa Corp.....	30,300	161,973
NS Solutions Corp.....	82,800	2,173,136
NS Tool Co. Ltd.....	56,400	449,279
# NS United Kaiun Kaisha Ltd.....	65,200	1,755,133
NSD Co. Ltd.....	174,178	3,411,578
NSK Ltd.....	1,149,047	7,437,305
NSW, Inc.....	34,700	606,193
NTN Corp.....	2,133,000	4,792,756
NTT Data Group Corp.....	557,200	7,751,316
* OAK Capital Corp.....	143,100	78,495
Oat Agrio Co. Ltd.....	27,500	390,171
Obara Group, Inc.....	50,200	1,466,489
Obayashi Corp.....	1,397,200	12,918,277
# OBIC Business Consultants Co. Ltd.....	15,400	646,798
Obic Co. Ltd.....	21,600	3,534,627

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Odakyu Electric Railway Co. Ltd.....	247,200	\$ 3,611,696
Odawara Engineering Co. Ltd.....	1,300	18,426
# Oenon Holdings, Inc.....	183,600	451,858
Ogaki Kyoritsu Bank Ltd.....	184,546	2,541,343
Ohara, Inc.....	37,400	369,535
# Ohashi Technica, Inc.....	48,100	540,027
Ohba Co. Ltd.....	19,400	123,674
Ohsho Food Service Corp.....	30,100	1,433,138
OIE Sangyo Co. Ltd.....	1,200	11,223
Oiles Corp.....	88,001	1,199,597
#* Oisix ra daichi, Inc.....	61,100	1,004,476
Oita Bank Ltd.....	77,300	1,334,962
Oji Holdings Corp.....	2,986,100	11,790,013
Okabe Co. Ltd.....	158,900	808,995
# Okada Aiyon Corp.....	19,400	317,877
Okamoto Industries, Inc.....	42,300	1,176,073
Okamoto Machine Tool Works Ltd.....	21,199	855,822
Okamura Corp.....	261,600	3,753,643
Okasan Securities Group, Inc.....	786,500	3,133,742
Oki Electric Industry Co. Ltd.....	452,278	2,857,252
Okinawa Cellular Telephone Co.....	74,400	1,571,708
* Okinawa Electric Power Co., Inc.....	133,958	1,086,760
Okinawa Financial Group, Inc.....	107,840	1,697,743
OKUMA Corp.....	114,800	5,823,844
Okumura Corp.....	136,800	4,091,456
Okura Industrial Co. Ltd.....	39,851	670,589
# Okuwa Co. Ltd.....	135,447	829,280
Olympic Group Corp.....	34,400	126,775
Olympus Corp.....	1,016,900	16,592,683
Omron Corp.....	88,900	4,771,820
Ono Pharmaceutical Co. Ltd.....	421,400	7,722,290
Onoken Co. Ltd.....	83,400	997,116
Onward Holdings Co. Ltd.....	403,096	1,626,628
Ootoya Holdings Co. Ltd.....	5,500	161,664
Open House Group Co. Ltd.....	215,500	8,200,272
Optex Group Co. Ltd.....	101,360	1,330,045
* Optim Corp.....	64,400	442,535
Optorun Co. Ltd.....	65,300	1,084,267
Oracle Corp.....	52,600	3,687,187
Organo Corp.....	143,300	4,153,335
Oricon, Inc.....	8,500	59,599
Orient Corp.....	278,280	2,177,458
Oriental Land Co. Ltd.....	139,000	5,331,141
Oriental Shiraishi Corp.....	571,300	1,249,697
# Origin Co. Ltd.....	25,500	235,043
ORIX Corp.....	1,672,600	32,175,000
# ORIX Corp., Sponsored ADR.....	8,050	775,859
Oro Co. Ltd.....	27,100	357,901
Osaka Gas Co. Ltd.....	346,400	5,450,548
Osaka Organic Chemical Industry Ltd.....	70,000	1,298,675
Osaka Soda Co. Ltd.....	49,799	2,028,069
Osaka Steel Co. Ltd.....	11,000	126,993
# OSAKA Titanium Technologies Co. Ltd.....	66,500	1,678,589
Osaki Electric Co. Ltd.....	207,400	836,549
OSG Corp.....	288,200	3,841,443
Otsuka Corp.....	130,300	5,426,128
Otsuka Holdings Co. Ltd.....	169,600	6,235,735
# OUG Holdings, Inc.....	3,900	67,463
Outsourcing, Inc.....	434,800	4,448,349

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#*	Oxide Corp.....	2,400	\$ 59,297
	Oyo Corp.....	106,400	1,969,450
#	Ozu Corp.....	5,000	55,885
	Pacific Industrial Co. Ltd.....	218,400	2,102,246
*	Pacific Metals Co. Ltd.....	91,200	1,067,170
	Pack Corp.....	57,100	1,334,092
	PAL GROUP Holdings Co. Ltd.....	106,100	3,113,738
	PALTAC Corp.....	69,958	2,350,497
	Pan Pacific International Holdings Corp.....	574,800	11,364,714
	Panasonic Holdings Corp.....	2,089,342	25,789,546
#	PAPYLESS Co. Ltd.....	16,100	100,167
	Paraca, Inc.....	24,900	355,256
	Paramount Bed Holdings Co. Ltd.....	143,600	2,352,106
	Paris Miki Holdings, Inc.....	114,600	259,531
*	Park24 Co. Ltd.....	336,800	4,443,259
	Parker Corp.....	6,000	31,203
	Pasco Corp.....	4,700	60,704
	Pasona Group, Inc.....	107,000	1,268,073
	PCI Holdings, Inc.....	16,800	132,918
	Pegasus Co. Ltd.....	104,500	420,983
	Penta-Ocean Construction Co. Ltd.....	1,539,400	8,355,742
	People Dreams & Technologies Group Co. Ltd.....	17,800	224,174
#*	PeptiDream, Inc.....	308,200	3,923,473
	Persol Holdings Co. Ltd.....	367,800	7,275,314
#	Pharma Foods International Co. Ltd.....	48,700	574,928
	PHC Holdings Corp.....	31,500	334,062
*	PIA Corp.....	7,600	180,701
#	Pickles Holdings Co. Ltd.....	51,000	448,352
	Pigeon Corp.....	356,100	4,809,706
	Pilot Corp.....	85,700	2,823,988
	Piolax, Inc.....	133,600	2,081,431
	Plus Alpha Consulting Co. Ltd.....	37,900	746,347
	Pola Orbis Holdings, Inc.....	75,800	1,111,706
	Pole To Win Holdings, Inc.....	124,900	591,864
#	Poppins Corp.....	10,500	103,361
#*	Port, Inc.....	11,000	176,699
#*	PR Times Corp.....	9,600	108,423
	Premium Group Co. Ltd.....	150,000	1,893,500
	Premium Water Holdings, Inc.....	4,000	76,897
	Press Kogyo Co. Ltd.....	476,300	2,133,726
#	Pressance Corp.....	111,800	1,592,047
	Prestige International, Inc.....	304,700	1,243,415
	Prima Meat Packers Ltd.....	137,699	2,146,650
	Procrea Holdings, Inc.....	135,573	2,020,517
	Pronexus, Inc.....	38,100	283,355
#	Pro-Ship, Inc.....	22,300	214,391
	Proto Corp.....	89,500	801,582
	PS Mitsubishi Construction Co. Ltd.....	158,400	885,047
#	Punch Industry Co. Ltd.....	81,500	269,114
	QB Net Holdings Co. Ltd.....	39,900	419,490
	Qol Holdings Co. Ltd.....	131,600	1,570,004
	Quick Co. Ltd.....	43,100	738,839
#	Raccoon Holdings, Inc.....	52,400	263,137
	Raito Kogyo Co. Ltd.....	231,700	3,356,460
	Raiznext Corp.....	136,500	1,398,672
*	Raksul, Inc.....	65,300	645,326
	Rakus Co. Ltd.....	244,700	4,153,893
#	Rakuten Group, Inc.....	572,300	2,241,563
#*	RaQualia Pharma, Inc.....	19,100	94,890

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	34,900	\$ 373,555
	40,199	608,062
	12,479	264,700
	1,047,700	36,287,769
	339,599	4,689,601
#	9,900	63,400
*	957,700	18,477,698
	1,050,310	6,689,599
#*	120,797	1,275,896
	2,400	80,662
	2,051,648	11,169,340
	805,500	13,195,505
	300,300	4,748,240
	101,700	1,697,783
	25,600	279,190
	64,200	656,182
#	28,700	327,970
#	20,000	103,242
	1,084,819	9,650,187
	77,500	2,403,002
#	48,200	360,459
#*	64,100	267,335
#	41,903	983,703
	46,500	1,759,235
	208,600	1,004,896
	65,400	955,320
	194,700	4,239,046
	33,300	522,283
	25,258	414,587
	519,650	961,340
	6,200	140,077
	51,400	541,983
	94,300	8,836,686
	339,200	7,229,911
	63,900	595,352
	48,200	1,374,190
	71,200	1,786,045
	52,200	4,082,818
	729,041	2,918,277
#	45,300	845,614
	33,000	707,870
	120,767	2,513,313
	75,000	1,196,024
	681,550	8,850,050
	94,600	2,994,586
	65,000	1,533,469
#	10,600	64,548
	5,300	136,761
#	60,500	432,893
	28,000	146,656
	80,100	1,175,356
	63,800	890,588
	20,300	742,928
	50,400	1,894,860
	195,100	1,681,682
#	79,400	604,023
#	254,300	1,304,687
#	8,200	307,420
	122,700	1,960,009

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	41,500	\$ 667,517
	100,017	1,222,458
	72,800	2,412,814
	285,400	3,249,900
#	57,700	622,709
	174,800	3,208,930
	703,197	4,551,812
	85,900	8,776,266
	173,300	1,883,157
	119,800	530,055
	11,300	363,235
	186,750	7,899,822
	14,100	379,145
	170,600	827,373
	125,100	846,559
	252,000	8,738,656
	149,800	909,547
	104,600	4,870,507
#	35,100	248,060
	44,700	392,477
	48,400	504,074
#	59,400	907,420
	18,100	385,161
	481,800	4,210,128
	823,800	11,203,788
	59,500	1,811,045
	49,000	2,485,399
#	48,500	755,175
	32,400	149,921
	1,500	20,454
	49,399	712,067
	100,100	2,010,931
	114,400	1,097,479
	163,300	4,302,371
	46,000	151,114
	139,700	1,956,381
	47,400	511,767
	61,500	642,700
#	196,900	4,904,247
	21,600	317,644
	55,400	1,008,762
	86,300	331,669
	467,780	9,878,246
	113,200	2,685,217
#	42,600	225,725
#	99,600	10,761,719
#	141,300	963,414
	219,677	3,652,141
	36,600	76,446
#	2,800	209,644
	87,300	5,858,253
	37,500	161,186
	169,412	3,704,129
	394,100	4,382,166
	37,234	527,595
	182,300	992,528
#	131,699	1,338,170
#	16,300	129,779
#	903,200	14,832,087

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	145,600	\$ 2,691,701
	56,100	228,643
	468,100	7,367,203
#	182,200	3,148,166
	963,900	14,641,161
#	669,200	13,652,813
	94,200	1,480,195
	116,266	370,522
#	30,000	483,322
	620,500	4,491,637
	49,400	1,393,582
	1,136,660	2,088,975
#*	142,300	399,344
#	20,400	196,221
	186,700	3,131,609
	1,125,452	46,689,466
	2,369,300	5,146,046
	444,400	6,485,354
*	52,200	216,752
#*	704,298	4,187,868
#	37,600	1,895,762
	97,000	3,101,087
	24,200	4,050,900
	37,500	813,887
	78,200	1,447,411
#	93,800	420,954
*	30,100	7,120,375
	197,436	4,229,731
	68,800	501,871
#	7,600	147,634
	174,900	1,146,145
*	322,100	2,269,150
	129,700	1,293,491
	116,200	1,590,531
	256,000	7,774,929
	71,446	7,075,710
	65,307	9,843,538
	112,700	1,214,027
	1,118,400	7,705,256
#	13,800	106,352
	1,300	10,840
	52,200	875,698
#	103,700	1,530,056
	29,900	1,326,018
	36,100	832,414
	1,655,600	54,543,483
	197,700	1,963,573
	173,900	7,030,924
	118,000	942,141
	300,900	3,038,256
	150,500	1,342,380
#	31,500	327,794
	26,500	1,140,171
	33,700	531,861
	27,300	151,159
	318,700	13,356,088
	414,200	6,708,585
	95,800	4,200,261
#	70,300	265,604

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,050,430	\$ 8,773,301
	225,900	1,746,275
#	51,400	2,087,611
	200,400	3,643,394
	38,900	1,183,780
	45,300	757,817
	87,700	1,693,456
	17,400	172,876
	23,700	262,197
#	142,200	1,330,259
	150,684	1,630,937
#*	10,700	95,078
*	48,500	979,236
	30,700	846,837
	111,500	1,353,040
	79,500	1,099,872
	206,800	1,522,107
	39,685	446,916
	802,800	3,352,350
*	707,200	9,150,801
*	22,100	345,439
	11,200	5,852,705
	22,999	431,879
	273,700	5,813,496
#	112,700	1,400,466
	25,100	45,405
	70,300	425,920
	227,900	1,165,722
	11,800	112,527
	1,912,800	21,240,686
	714,563	36,344,365
	63,000	753,341
#	9,300	672,092
	1,142,500	6,985,189
	589,819	14,003,639
	30,200	407,537
	249,100	1,222,733
	44,900	392,354
#	19,900	59,791
	193,600	8,559,200
	1,128,800	105,730,436
	340,689	31,888,490
	164,400	3,181,438
#	11,700	62,741
	309,500	78,526
#	63,460	492,859
	106,539	1,133,311
	30,800	398,554
	221,700	855,966
#	3,700	21,029
	90,100	4,173,365
	55,200	1,252,836
*	10,400	268,549
	28,400	304,275
	29,600	403,399
	386,500	7,142,247
	110,600	480,390
	130,300	1,623,194
	215,800	4,474,895

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	71,198	\$ 1,165,474
	73,900	407,541
	55,300	1,216,375
	6,100	132,427
	29,100	362,372
	6,300	153,104
	33,000	696,948
#	47,500	721,586
	1,413,400	26,788,973
	7,000	499,223
	118,500	5,282,807
	42,100	626,221
	942,860	13,739,279
	140,400	1,447,833
	18,900	306,457
#	211,500	511,897
	119,200	5,187,807
	3,379,252	10,422,145
	910,300	19,528,557
	73,400	1,635,802
	1,507,300	19,326,548
	760,800	18,358,029
	450,696	11,093,345
	591,500	20,427,569
	689,280	1,828,554
	940,270	44,053,197
	391,573	15,232,857
	169,799	4,767,272
	465,900	1,931,151
	410,600	11,003,839
	203,200	1,170,350
	747,563	7,643,805
	49,200	1,610,937
	291,900	5,016,306
	2,300	31,543
	169,200	1,796,438
#	71,300	271,584
	257,800	7,610,097
	242,700	8,639,394
	56,200	897,584
	627,300	2,639,647
	11,400	176,911
	215,520	6,292,679
	58,800	382,866
	430,400	17,287,258
	219,200	3,017,314
	24,900	126,794
	195,800	13,258,617
	39,900	205,862
	2,900	52,396
	18,700	258,579
	2,100	44,072
	1,209,200	2,316,172
	78,300	600,427
	127,292	3,040,313
	22,600	292,694
	888,010	14,437,983
	77,700	651,612
#	3,500	75,504

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	79,580	\$ 1,533,962
	51,900	462,408
	142,300	1,559,219
	510,621	4,007,091
	73,100	2,286,785
	426,236	8,901,641
#	33,499	184,946
	95,200	560,579
	92,400	2,751,212
#	25,600	210,486
	271,680	10,295,688
	22,900	489,281
	117,200	4,518,915
	119,800	2,241,996
	307,800	9,178,382
	66,700	1,266,862
#	126,700	471,783
#	37,300	216,217
	61,574	920,223
	25,600	418,939
	175,000	2,150,368
	533,200	4,692,394
	162,648	2,130,932
	63,300	1,272,583
	182,300	3,291,540
	17,900	460,059
	643,500	9,354,228
#	24,700	115,013
#	33,900	286,354
	34,600	436,994
	904,263	2,647,697
#	48,800	279,185
	171,600	5,377,589
#	24,200	429,755
	222,900	2,439,050
#	102,200	2,520,819
	76,600	2,428,637
	302,900	1,314,204
	2,000	14,562
	22,500	203,125
#*	13,900	133,957
#	116,249	640,494
#	6,500	34,578
	218,400	1,098,069
#	62,100	93,488
	73,000	767,536
	10,800	189,883
#*	88,300	269,767
	124,100	2,322,174
	48,700	666,825
	132,145	5,088,243
	1,105,800	42,361,267
	41,400	130,446
	128,000	1,404,299
*	11,700	45,538
	5,200	77,714
	23,570	178,823
	32,100	366,684
#	371,200	9,610,386

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Tecnos Japan, Inc.....	13,500 \$ 59,879
	Teijin Ltd.....	929,350 9,940,076
	Teikoku Electric Manufacturing Co. Ltd.....	56,900 1,058,966
	Teikoku Sen-I Co. Ltd.....	79,900 954,014
	Teikoku Tsushin Kogyo Co. Ltd.....	39,400 460,983
	Tekken Corp.....	60,299 866,370
#	Temairazu, Inc.....	3,300 91,585
	Tenma Corp.....	77,100 1,430,872
#	Tenpo Innovation Co. Ltd.....	6,200 49,500
	Terumo Corp.....	187,300 6,133,901
	TESEC Corp.....	6,100 141,472
	Tess Holdings Co. Ltd.....	1,700 6,879
	T-Gaia Corp.....	74,400 939,392
	THK Co. Ltd.....	222,700 4,464,691
#	Tigers Polymer Corp.....	32,500 155,436
	TIS, Inc.....	466,600 11,834,743
	TKC Corp.....	88,800 2,308,960
#*	TKP Corp.....	30,600 612,096
	Toa Corp.....	103,400 736,947
	Toa Corp.....	69,600 1,588,676
	TOA ROAD Corp.....	43,200 1,459,351
	Toagosei Co. Ltd.....	507,750 4,815,756
	Tobishima Corp.....	91,840 887,529
#	Tobu Railway Co. Ltd.....	155,600 4,117,489
	TOC Co. Ltd.....	161,600 696,381
	Tocalo Co. Ltd.....	369,500 3,755,316
	Tochigi Bank Ltd.....	686,201 1,377,600
	Toda Corp.....	878,600 4,893,504
*	Toda Kogyo Corp.....	11,900 182,919
#	Toei Animation Co. Ltd.....	24,200 2,195,070
	Toei Co. Ltd.....	13,200 1,678,254
	Toell Co. Ltd.....	28,000 148,850
	Toenec Corp.....	36,500 964,418
	Togami Electric Manufacturing Co. Ltd.....	11,600 171,875
	Toho Bank Ltd.....	1,020,500 1,773,190
	Toho Chemical Industry Co. Ltd.....	23,000 85,397
	Toho Co. Ltd.....	45,200 1,762,028
	Toho Co. Ltd.....	42,100 798,349
	Toho Gas Co. Ltd.....	156,955 2,940,782
#	Toho Holdings Co. Ltd.....	264,500 5,157,134
#	Toho Titanium Co. Ltd.....	188,100 2,686,642
	Toho Zinc Co. Ltd.....	65,100 811,321
#	Tohoku Bank Ltd.....	58,100 439,816
*	Tohoku Electric Power Co., Inc.....	801,500 5,330,953
	Tohoku Steel Co. Ltd.....	7,300 92,633
	Tohokushinsha Film Corp.....	12,200 89,638
	Tokai Carbon Co. Ltd.....	712,800 6,341,466
	Tokai Corp.....	97,602 1,315,929
	TOKAI Holdings Corp.....	522,900 3,331,277
	Tokai Lease Co. Ltd.....	4,000 36,553
	Tokai Rika Co. Ltd.....	304,800 4,822,646
	Tokai Tokyo Financial Holdings, Inc.....	971,450 2,994,865
	Token Corp.....	31,670 1,669,015
	Tokio Marine Holdings, Inc.....	1,033,236 23,759,242
#	Tokio Marine Holdings, Inc., ADR.....	167,916 3,865,426
	Tokushu Tokai Paper Co. Ltd.....	42,138 1,001,999
	Tokuyama Corp.....	330,600 5,686,898
	Tokyo Base Co. Ltd.....	50,400 121,039
	Tokyo Century Corp.....	167,930 6,577,395

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Tokyo Electric Power Co. Holdings, Inc.....	2,078,712	\$ 8,254,650
Tokyo Electron Device Ltd.....	36,400	2,620,574
Tokyo Electron Ltd.....	393,800	59,104,234
Tokyo Energy & Systems, Inc.....	107,000	747,639
Tokyo Gas Co. Ltd.....	343,500	7,789,226
Tokyo Individualized Educational Institute, Inc.....	50,800	169,006
Tokyo Keiki, Inc.....	66,299	607,672
Tokyo Kiraboshi Financial Group, Inc.....	142,074	3,759,709
Tokyo Ohka Kogyo Co. Ltd.....	81,500	5,147,669
Tokyo Printing Ink Manufacturing Co. Ltd.....	3,200	62,579
# Tokyo Rakutenchi Co. Ltd.....	11,800	341,436
Tokyo Rope Manufacturing Co. Ltd.....	27,199	246,778
# Tokyo Sangyo Co. Ltd.....	86,400	530,992
Tokyo Seimitsu Co. Ltd.....	154,800	8,574,774
Tokyo Steel Manufacturing Co. Ltd.....	289,000	3,495,997
Tokyo Tatemono Co. Ltd.....	708,600	9,469,367
Tokyo Tekko Co. Ltd.....	41,800	1,019,520
# Tokyo Theatres Co., Inc.....	38,800	306,926
Tokyotokeiba Co. Ltd.....	62,300	1,687,916
Tokyu Construction Co. Ltd.....	434,580	2,351,651
Tokyu Corp.....	493,106	6,256,370
Tokyu Fudosan Holdings Corp.....	2,086,694	12,405,276
Toli Corp.....	201,200	503,962
# Tomato Bank Ltd.....	23,400	180,876
Tomen Devices Corp.....	12,600	444,177
# Tomoe Corp.....	132,700	496,921
Tomoe Engineering Co. Ltd.....	34,500	709,057
Tomoku Co. Ltd.....	52,600	821,986
TOMONY Holdings, Inc.....	861,160	2,442,801
Tomy Co. Ltd.....	485,100	6,562,764
Tonami Holdings Co. Ltd.....	26,500	957,963
Topcon Corp.....	501,500	6,102,988
Toppan, Inc.....	432,720	10,185,588
Topre Corp.....	184,600	2,127,464
Topy Industries Ltd.....	80,100	1,393,527
Toray Industries, Inc.....	2,910,700	16,298,208
# Torex Semiconductor Ltd.....	24,000	409,377
Toridoll Holdings Corp.....	198,200	4,895,584
Torigoe Co. Ltd.....	63,900	283,600
Torii Pharmaceutical Co. Ltd.....	76,300	1,937,747
Torishima Pump Manufacturing Co. Ltd.....	90,400	1,202,778
Tosei Corp.....	174,200	2,159,926
Toshiba Corp.....	182,900	5,905,149
Toshiba TEC Corp.....	137,400	3,990,950
Tosoh Corp.....	875,513	11,443,538
Totech Corp.....	29,200	1,089,551
Totetsu Kogyo Co. Ltd.....	104,200	1,995,152
TOTO Ltd.....	160,000	4,918,738
# Tottori Bank Ltd.....	37,800	326,220
Toukei Computer Co. Ltd.....	7,100	313,190
Towa Bank Ltd.....	201,000	830,512
Towa Corp.....	101,400	1,913,184
Towa Pharmaceutical Co. Ltd.....	138,700	1,754,828
Toyo Construction Co. Ltd.....	522,600	3,970,776
Toyo Corp.....	103,200	1,022,050
# Toyo Denki Seizo KK.....	33,200	227,553
* Toyo Engineering Corp.....	159,815	731,339
# Toyo Gosei Co. Ltd.....	27,500	1,648,581
Toyo Ink SC Holdings Co. Ltd.....	177,000	2,728,717

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	36,600	\$ 956,289
	68,300	332,584
#	337,500	812,694
	434,000	7,055,070
	59,400	2,456,910
	72,600	2,910,628
	688,400	9,321,116
#	27,600	271,993
	517,278	3,947,282
	274,000	5,848,335
	381,200	6,954,967
	97,700	7,060,499
#	189,871	31,943,897
	7,465,770	125,527,580
	491,246	28,740,424
	119,041	1,513,240
	57,919	263,792
	44,000	2,180,386
#	15,000	31,001
	49,900	621,512
	65,900	1,615,534
	145,212	1,261,426
#	38,300	377,892
	3,140	148,239
	192,500	9,094,803
	59,100	1,097,464
	7,900	51,517
	156,022	2,403,845
	425,300	5,494,746
	278,490	1,413,162
#	217,900	1,261,331
	134,700	3,591,364
	17,400	582,496
	100,100	2,147,843
	268,200	2,353,915
#	65,900	236,589
	121,400	1,095,296
#	548,500	853,166
	140,300	2,610,942
	143,100	10,989,538
	76,800	1,398,355
#	30,700	514,935
	21,500	321,885
	123,200	1,554,575
	31,600	770,782
#	81,200	198,899
	185,214	3,709,092
	610,665	11,145,954
	18,200	183,074
#	40,200	1,561,414
	9,400	250,739
	16,000	263,703
	135,900	5,835,681
	203,800	7,540,325
	22,900	530,385
	189,941	1,516,468
	34,000	573,844
#	273,200	2,150,243
	71,400	431,533

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Unitika Ltd.....	278,556	\$ 458,876
* Universal Entertainment Corp.....	109,300	1,977,181
Urbanet Corp. Co. Ltd.....	131,500	309,733
Usen-Next Holdings Co. Ltd.....	62,100	1,436,389
# User Local, Inc.....	7,700	119,675
Ushio, Inc.....	443,900	6,149,863
USS Co. Ltd.....	402,300	6,975,915
* UT Group Co. Ltd.....	112,000	2,263,830
#* UUUM Co. Ltd.....	31,700	149,944
V Technology Co. Ltd.....	46,600	811,705
Valor Holdings Co. Ltd.....	187,613	2,817,704
Valqua Ltd.....	78,700	2,152,531
* Valtes Co. Ltd.....	8,500	224,011
# Value HR Co. Ltd.....	66,800	614,579
ValueCommerce Co. Ltd.....	74,800	715,562
Valuence Holdings, Inc.....	3,400	67,040
# V-Cube, Inc.....	82,500	266,076
Vector, Inc.....	115,700	1,067,374
Vertex Corp.....	106,680	1,167,377
* Village Vanguard Co. Ltd.....	21,700	164,746
# VINX Corp.....	28,900	263,248
* Vision, Inc.....	101,100	1,253,020
* Visional, Inc.....	66,800	3,675,279
Vital KSK Holdings, Inc.....	232,785	1,625,190
VT Holdings Co. Ltd.....	510,600	1,915,430
Wacoal Holdings Corp.....	217,800	4,739,119
Wacom Co. Ltd.....	370,800	1,579,731
Wakachiku Construction Co. Ltd.....	44,500	975,386
Wakita & Co. Ltd.....	204,800	1,850,320
Warabeya Nichiyo Holdings Co. Ltd.....	87,200	1,679,761
Waseda Academy Co. Ltd.....	15,600	154,060
Watahan & Co. Ltd.....	91,300	871,123
# Watts Co. Ltd.....	35,100	157,712
Wavelock Holdings Co. Ltd.....	19,300	82,640
WDB Holdings Co. Ltd.....	35,600	526,645
Weathernews, Inc.....	13,500	604,565
Welcia Holdings Co. Ltd.....	261,888	4,929,716
Wellneo Sugar Co. Ltd.....	58,800	861,079
# Wellnet Corp.....	35,100	141,719
# West Holdings Corp.....	151,806	2,971,540
West Japan Railway Co.....	192,000	7,888,194
# Will Group, Inc.....	77,800	616,987
* WingArc1st, Inc.....	29,900	575,666
WIN-Partners Co. Ltd.....	22,700	173,814
# Wood One Co. Ltd.....	35,474	306,623
# Workman Co. Ltd.....	46,300	1,690,023
World Co. Ltd.....	86,100	1,065,265
World Holdings Co. Ltd.....	49,300	925,850
Wowow, Inc.....	12,600	102,856
* W-Scope Corp.....	86,200	933,554
Xebio Holdings Co. Ltd.....	129,500	1,036,121
Yachiyo Industry Co. Ltd.....	34,000	330,763
Yahagi Construction Co. Ltd.....	135,200	1,274,727
# Yaizu Suisankagaku Industry Co. Ltd.....	14,700	86,427
Yakult Honsha Co. Ltd.....	51,600	2,863,069
YAKUODO Holdings Co. Ltd.....	42,500	756,335
YAMABIKO Corp.....	180,440	1,971,893
YAMADA Consulting Group Co. Ltd.....	29,800	336,976
Yamada Holdings Co. Ltd.....	2,679,729	8,095,826

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	12,700	\$ 296,425
	128,399	1,026,981
	808,900	6,290,317
	67,700	2,623,253
	1,057,500	31,015,311
	130,600	2,097,437
#	135,700	972,265
	130,300	1,299,412
#	175,300	113,436
	51,500	111,024
	50,500	659,938
#	82,500	531,904
	279,000	5,225,103
	183,900	8,793,960
	24,100	198,954
#	15,510	296,837
	405,800	5,840,015
	230,700	1,962,937
#	96,100	5,069,287
	41,300	394,322
	258,500	11,237,066
	75,700	537,400
#	57,400	373,994
	15,500	66,952
	150,200	1,973,486
	107,200	2,570,850
	140,100	2,520,450
	184,800	3,470,340
	625,500	14,025,870
	257,500	2,210,184
	77,900	1,007,010
	21,100	278,279
	20,860	343,061
	69,000	941,070
	91,200	891,401
	82,609	545,090
#*	21,300	169,762
	127,200	2,516,172
	70,500	773,548
	2,900	61,533
	74,100	2,373,508
#	13,300	196,710
#	65,800	427,963
	212,300	1,319,985
	48,100	248,806
	42,100	356,769
	4,000	51,853
	1,000	14,118
	2,067,300	5,763,649
	18,400	324,069
	11,800	268,136
	178,500	6,266,143
	137,650	864,221
	212,897	11,344,488
	625,500	6,746,181
	58,400	956,514
	212,800	1,176,268
	283,500	5,534,492

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Zuiko Corp.....	52,500	\$ 469,275
TOTAL JAPAN.....		<u>6,896,727,943</u>
NETHERLANDS — (3.2%)		
Ω Aalberts NV.....	544,215	24,557,430
Ω ABN AMRO Bank NV, CVA.....	897,255	15,256,211
Acomo NV.....	97,369	2,207,267
*Ω Adyen NV.....	6,018	11,169,496
Aegon NV.....	4,795,497	26,031,304
Aegon NV, Class NY.....	560,048	3,018,659
Akzo Nobel NV.....	389,235	33,298,265
#*Ω Alfen NV.....	37,723	2,617,719
Allfunds Group PLC.....	89,080	580,796
AMG Critical Materials NV.....	116,143	4,748,505
APERAM SA.....	259,453	8,188,090
Arcadis NV.....	382,062	16,750,341
# ArcelorMittal SA.....	1,122,851	32,405,486
ASM International NV.....	45,542	21,636,108
ASML Holding NV.....	126,227	90,412,457
ASML Holding NV.....	180,734	129,479,645
ASR Nederland NV.....	625,698	28,362,521
* Avantium NV.....	31,500	121,624
Ω B&S Group Sarl.....	102,397	450,394
#*Ω Basic-Fit NV.....	136,982	4,623,727
BE Semiconductor Industries NV.....	264,432	31,572,810
Beter Bed Holding NV.....	55,202	349,431
Brunel International NV.....	88,054	1,225,779
Coca-Cola Europacific Partners PLC.....	267,919	16,897,292
Corbion NV.....	337,265	7,925,801
Ω CTP NV.....	78,136	1,070,621
Flow Traders Ltd.....	173,585	3,776,357
# ForFarmers NV.....	198,606	623,363
* Fugro NV.....	362,349	6,461,135
Heijmans NV, CVA.....	137,078	1,895,971
Heineken NV.....	200,759	19,650,585
IMCD NV.....	145,557	22,056,166
# ING Groep NV, Sponsored ADR.....	441,335	6,430,250
ING Groep NV.....	2,494,540	36,411,959
* InPost SA.....	436,809	5,219,785
JDE Peet's NV.....	131,476	3,967,883
Kendrion NV.....	95,795	1,788,322
Koninklijke Ahold Delhaize NV.....	2,234,865	77,032,708
Koninklijke BAM Groep NV.....	1,424,165	3,313,821
Koninklijke KPN NV.....	11,597,513	41,962,767
* Koninklijke Philips NV.....	37,444	777,848
#* Koninklijke Philips NV.....	1,030,848	21,348,862
Koninklijke Vopak NV.....	342,700	12,920,409
*Ω Lucas Bols NV.....	22,576	261,844
# Majorel Group Luxembourg SA.....	16,497	527,017
Nedap NV.....	23,823	1,593,223
NN Group NV.....	581,766	22,301,956
* NX Filtration NV.....	2,617	27,911
OCI NV.....	346,084	9,863,315
Ordina NV.....	506,759	3,175,993
* Pharming Group NV.....	2,560,808	3,232,235
# PostNL NV.....	1,078,601	2,190,284
Prosus NV.....	386,968	30,612,018
Randstad NV.....	441,004	25,836,431
SBM Offshore NV.....	797,147	11,580,929

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
* SIF Holding NV.....	9,744	\$ 138,178
#Ω Signify NV.....	679,360	21,360,076
Sligro Food Group NV.....	117,168	2,262,074
#*†† SRH NV.....	262,485	0
TKH Group NV.....	226,110	11,797,604
* TomTom NV.....	250,832	2,191,292
Universal Music Group NV.....	586,166	15,035,103
Van Lanschot Kempen NV.....	105,539	3,458,208
Wolters Kluwer NV.....	511,013	64,170,969
TOTAL NETHERLANDS.....		1,012,212,630
NEW ZEALAND — (0.3%)		
* a2 Milk Co. Ltd.....	748,460	2,567,934
* Air New Zealand Ltd.....	9,078,961	4,457,730
Arvida Group Ltd.....	523,247	406,673
* Auckland International Airport Ltd.....	817,717	4,268,688
# Channel Infrastructure NZ Ltd.....	963,762	981,820
Chorus Ltd.....	2,065,242	11,033,533
Chorus Ltd., ADR.....	10,486	276,253
# Comvita Ltd.....	26,297	52,040
Contact Energy Ltd.....	630,121	3,253,654
EBOS Group Ltd.....	149,942	3,593,248
#* Eroad Ltd.....	30,986	27,348
# Fisher & Paykel Healthcare Corp. Ltd.....	413,728	6,316,405
# Fletcher Building Ltd.....	1,972,864	6,840,892
# Fonterra Co-operative Group Ltd.....	174,954	383,583
Freightways Group Ltd.....	501,337	2,666,839
Genesis Energy Ltd.....	1,296,625	2,183,811
#* Gentrack Group Ltd.....	111,983	311,843
# Hallenstein Glasson Holdings Ltd.....	108,210	430,220
Heartland Group Holdings Ltd.....	2,139,795	2,392,835
Infratil Ltd.....	614,993	3,803,891
# Investore Property Ltd.....	450,196	416,940
KMD Brands Ltd.....	2,355,551	1,331,929
# Mainfreight Ltd.....	148,373	6,257,607
# Manawa Energy Ltd.....	141,110	421,010
Mercury NZ Ltd.....	420,799	1,723,212
Meridian Energy Ltd.....	607,011	2,130,534
Napier Port Holdings Ltd.....	15,243	22,732
NZME Ltd.....	1,016,313	624,507
NZX Ltd.....	941,864	719,522
Oceania Healthcare Ltd.....	1,389,416	655,742
PGG Wrightson Ltd.....	15,190	39,567
# Port of Tauranga Ltd.....	442,610	1,705,333
* Rakon Ltd.....	215,243	97,646
Restaurant Brands New Zealand Ltd.....	111,871	451,180
Ryman Healthcare Ltd.....	565,222	2,394,018
Sanford Ltd.....	94,021	243,219
Scales Corp. Ltd.....	341,939	703,322
* Serko Ltd.....	22,050	54,840
Skellerup Holdings Ltd.....	661,963	1,834,800
SKY Network Television Ltd.....	979,866	1,521,061
SKYCITY Entertainment Group Ltd.....	3,062,616	4,299,822
Spark New Zealand Ltd.....	2,357,821	7,591,113
# Steel & Tube Holdings Ltd.....	731,601	586,133
Summerset Group Holdings Ltd.....	1,121,415	7,175,609
* Synlait Milk Ltd.....	220,888	222,969
#* Tourism Holdings Ltd.....	715,027	1,572,996
TOWER Ltd.....	1,285,144	503,112

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Turners Automotive Group Ltd.....	9,773	\$ 21,482
Vector Ltd.....	322,168	810,480
#* Vista Group International Ltd.....	432,656	494,799
Warehouse Group Ltd.....	451,457	504,933
TOTAL NEW ZEALAND.....		<u>103,381,409</u>
NORWAY — (0.8%)		
# 2020 Bulkens Ltd.....	59,892	617,066
ABG Sundal Collier Holding ASA.....	1,881,741	1,043,675
* Adevinta ASA.....	156,488	1,157,549
AF Gruppen ASA.....	90,081	1,208,607
* Agilyx ASA.....	24,614	72,965
* Akastor ASA.....	669,081	720,800
Aker ASA, Class A.....	17,084	1,086,323
Aker BP ASA.....	411,564	11,528,953
* Aker Carbon Capture ASA.....	404,637	613,749
Aker Solutions ASA.....	654,939	2,911,339
AMSC ASA.....	224,445	890,455
Archer Ltd.....	575,708	53,061
* ArcticZymes Technologies ASA.....	51,533	190,532
Arendals Fossekompagni ASA.....	1,762	29,326
Atea ASA.....	331,175	4,497,613
#* Atlantic Sapphire ASA.....	4,195	2,551
Austevoll Seafood ASA.....	352,691	2,648,121
#*Ω AutoStore Holdings Ltd.....	86,067	214,641
Ω Avance Gas Holding Ltd.....	46,424	396,620
# Awilco LNG AS.....	51,160	45,090
* Axactor ASA.....	759,920	417,534
B2Holding ASA.....	980,338	675,709
Bakkafrost P/F.....	43,776	2,547,497
Belships ASA.....	432,842	774,269
* BLUENORD ASA.....	20,619	906,662
Bonheur ASA.....	101,781	2,558,078
#* Borr Drilling Ltd.....	179,463	1,575,685
Borregaard ASA.....	387,124	6,317,993
Bouvet ASA.....	161,004	990,476
* BW Energy Ltd.....	480,504	1,427,828
Ω BW LPG Ltd.....	585,595	6,267,137
BW Offshore Ltd.....	533,005	1,459,778
#* Cadeler AS.....	162,186	673,145
#* Carasent ASA.....	2,705	4,346
* Cloudberry Clean Energy ASA.....	189,568	220,906
*Ω Crayon Group Holding ASA.....	128,431	1,367,483
DNB Bank ASA.....	848,826	17,492,166
DNO ASA.....	2,693,036	2,921,261
Ω Elkem ASA.....	833,792	1,977,911
* Elliptic Laboratories ASA.....	43,170	75,496
Ω Elmera Group ASA.....	252,415	506,455
Elopak ASA.....	91,390	199,682
Ω Entra ASA.....	46,887	457,333
Equinor ASA.....	1,302,503	39,841,578
Ω Europris ASA.....	658,182	3,992,911
FLEX LNG Ltd.....	111,577	3,538,563
Froey ASA.....	16,297	121,408
Frontline PLC.....	307,629	5,125,594
* Gaming Innovation Group, Inc.....	112,692	303,858
Gjensidige Forsikring ASA.....	63,957	1,009,653
Golar LNG Ltd.....	19,800	477,576
# Golden Ocean Group Ltd.....	669,335	5,244,738

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	15,592	\$ 245,828
	255,450	1,840,707
	553,543	3,008,602
*	254,323	758,785
#*	170,709	347,537
	75,786	438,028
	9,098	19,690
*	326,663	22,085
	52,344	77,910
*	367,332	1,263,587
Ω	80,791	648,240
	526,499	1,945,870
Ω	35,122	247,804
*	4,347,422	1,085,077
	27,027	1,172,732
	448,457	1,865,776
*	591,757	826,360
	5,095	130,565
*	109,423	48,623
	305,114	5,363,869
	1,262,536	2,355,403
Ω	27,397	416,026
*	137,243	84,832
#*	1,897,216	2,573,145
*	112,314	1,654,031
	1,168,220	7,651,162
*Ω	196,602	881,444
*	18,343	25,101
*	150,444	150,169
*	16,222	17,430
#*	120,207	345,327
*	499,918	1,421,446
	49,317	449,829
	71,424	363,745
*	197,954	746,864
Ω	54,969	1,334,679
	23,024	385,300
	173,361	1,367,961
	266,465	811,855
	49,448	262,239
#*	184,936	336,908
*	3,406,792	2,395,655
*	20,486	100,306
#*Ω	42,259	53,089
	159,840	2,610,828
	92,433	528,998
*	381,462	650,223
	35,906	1,658,824
*	229,946	152,756
*	65,131	66,307
Ω	236,556	1,977,138
	123,744	2,651,003
	121,066	2,374,032
*	132,941	24,672
*	2,994	6,994
	206,925	657,069
*Ω	568,406	1,396,211
*	51,334	105,684
*	5,661	11,624

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* Solstad Offshore ASA.....	40,084	\$ 95,107
SpareBank 1 Helgeland.....	808	10,201
Sparebank 1 Oestlandet.....	11,051	138,874
SpareBank 1 Sorost-Norge.....	3,509	17,300
SpareBank 1 SR-Bank ASA.....	444,294	5,734,284
Sparebanken More.....	9,695	73,231
Stolt-Nielsen Ltd.....	126,582	3,129,806
Storebrand ASA.....	825,502	7,215,726
# Subsea 7 SA.....	575,074	7,728,506
Telenor ASA.....	520,418	5,571,044
# TGS ASA.....	502,453	6,706,394
TOMRA Systems ASA.....	210,463	3,243,391
#* Ultimovacs ASA.....	18,362	139,669
# Var Energi ASA.....	593,287	1,815,550
Veidekke ASA.....	433,634	4,889,174
* Volue ASA.....	5,911	12,495
* Vow ASA.....	17,972	30,537
Wallenius Wilhelmsen ASA.....	287,819	1,998,518
Wilh Wilhelmsen Holding ASA, Class A.....	50,356	1,374,501
#Ω XXL ASA.....	958,209	145,550
# Yara International ASA.....	248,410	10,145,555
* Zaptec ASA.....	84,208	245,552
TOTAL NORWAY.....		<u>264,274,694</u>
PORTUGAL — (0.3%)		
# Altri SGPS SA.....	497,014	2,337,040
* Banco Comercial Portugues SA, Class R.....	44,189,673	12,068,416
Corticeira Amorim SGPS SA.....	21,633	245,188
CTT-Correios de Portugal SA.....	231,946	915,556
EDP - Energias de Portugal SA.....	2,113,913	9,875,861
# EDP - Energias de Portugal SA, Sponsored ADR.....	7,202	336,622
EDP Renovaveis SA.....	238,190	4,549,643
Galp Energia SGPS SA.....	1,940,412	25,787,324
#* Greenvolt-Energias Renovaveis SA.....	168,579	1,177,783
Ibersol SGPS SA.....	16,407	124,861
Jeronimo Martins SGPS SA.....	423,284	11,524,237
Mota-Engil SGPS SA.....	523,052	1,439,624
Navigator Co. SA.....	1,135,409	3,979,789
NOS SGPS SA.....	1,391,438	5,283,401
REN - Redes Energeticas Nacionais SGPS SA.....	1,172,575	3,201,874
Sonae SGPS SA.....	6,028,034	6,554,045
TOTAL PORTUGAL.....		<u>89,401,264</u>
SINGAPORE — (1.1%)		
*†† Abterra Ltd.....	189,000	0
AEM Holdings Ltd.....	1,169,500	3,317,548
Amara Holdings Ltd.....	248,000	86,615
* Avarga Ltd.....	1,648,100	247,095
Aztech Global Ltd.....	401,800	222,097
* Banyan Tree Holdings Ltd.....	733,700	231,711
*†† Best World International Ltd.....	231,857	282,823
Bonvests Holdings Ltd.....	51,600	38,723
Boustead Singapore Ltd.....	1,410,467	944,551
BRC Asia Ltd.....	9,300	11,683
Bukit Sembawang Estates Ltd.....	678,300	2,092,371
Bund Center Investment Ltd.....	316,000	111,822
Capitaland India Trust.....	2,366,121	2,028,524
Capitaland Investment Ltd.....	2,003,000	5,126,638

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
# Centurion Corp. Ltd.....	1,022,700	\$ 342,377
China Aviation Oil Singapore Corp. Ltd.....	1,190,400	828,777
China Sunsine Chemical Holdings Ltd.....	3,162,900	976,243
City Developments Ltd.....	1,646,100	9,159,373
# Civmec Ltd.....	303,700	187,237
ComfortDelGro Corp. Ltd.....	5,435,969	5,155,698
* COSCO Shipping International Singapore Co. Ltd.....	3,564,400	410,374
* Creative Technology Ltd.....	27,000	24,763
# CSE Global Ltd.....	1,949,160	703,329
DBS Group Holdings Ltd.....	1,548,134	39,937,272
Del Monte Pacific Ltd.....	2,501,782	319,513
Delfi Ltd.....	486,000	442,359
DFI Retail Group Holdings Ltd.....	765,300	2,060,135
*†† DMX Technologies Group Ltd.....	256,000	0
Dyna-Mac Holdings Ltd.....	1,341,000	418,937
#*†† Ezion Holdings Ltd.....	4,315,348	0
#*†† Ezra Holdings Ltd.....	3,719,565	0
Far East Orchard Ltd.....	955,273	746,639
First Resources Ltd.....	2,558,500	2,906,891
Food Empire Holdings Ltd.....	1,029,400	836,717
Frasers Property Ltd.....	1,107,100	703,869
# Frencken Group Ltd.....	1,919,400	1,248,917
Fu Yu Corp. Ltd.....	2,514,200	318,316
* Gallant Venture Ltd.....	2,485,000	243,735
Genting Singapore Ltd.....	3,350,300	2,369,752
# Geo Energy Resources Ltd.....	3,320,700	550,106
Golden Agri-Resources Ltd.....	30,826,169	5,804,847
* Golden Energy & Resources Ltd.....	2,206,400	298,725
GP Industries Ltd.....	174,000	80,967
Grand Venture Technology Ltd.....	25,000	11,759
Great Eastern Holdings Ltd.....	79,700	1,111,681
GSH Corp. Ltd.....	52,560	6,680
# GuocoLand Ltd.....	1,179,321	1,374,886
Haw Par Corp. Ltd.....	322,600	2,332,475
Hiap Hoe Ltd.....	128,000	67,398
Ho Bee Land Ltd.....	1,013,100	1,501,830
# Hong Fok Corp. Ltd.....	1,989,088	1,481,431
Hong Leong Asia Ltd.....	2,852,000	1,383,669
# Hong Leong Finance Ltd.....	103,100	197,707
Hongkong Land Holdings Ltd.....	1,407,400	5,015,574
Hotel Grand Central Ltd.....	183,373	122,723
Hour Glass Ltd.....	694,500	1,085,989
Hutchison Port Holdings Trust.....	22,704,100	4,202,710
#*†† Hyflux Ltd.....	2,064,700	0
iFAST Corp. Ltd.....	468,600	1,994,703
# Indofood Agri Resources Ltd.....	10,819,700	2,403,995
InnoTek Ltd.....	433,700	140,001
# ISDN Holdings Ltd.....	458,100	151,887
# Japfa Ltd.....	3,085,080	534,081
Jardine Cycle & Carriage Ltd.....	289,097	7,461,544
*†† Jurong Technologies Industrial Corp. Ltd.....	213,200	0
Keppel Corp. Ltd.....	2,018,500	11,209,203
Keppel Infrastructure Trust.....	8,444,257	3,235,603
KSH Holdings Ltd.....	555,650	140,021
Low Keng Huat Singapore Ltd.....	293,000	87,156
* Mandarin Oriental International Ltd.....	201,600	338,486
#* Marco Polo Marine Ltd.....	7,705,400	306,402
Metro Holdings Ltd.....	1,879,500	840,673
Mewah International, Inc.....	47,900	10,507

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
#*†† Midas Holdings Ltd.....	4,664,147	\$ 0
* mm2 Asia Ltd.....	2,636,000	79,372
Nanofilm Technologies International Ltd.....	813,900	698,117
Netlink NBN Trust.....	3,521,300	2,277,730
NSL Ltd.....	75,000	45,979
* Oceanus Group Ltd.....	1,015,400	8,449
Olam Group Ltd.....	2,178,675	2,149,554
OUE Ltd.....	1,701,700	1,370,085
Oversea-Chinese Banking Corp. Ltd.....	2,364,368	23,662,006
# Oxley Holdings Ltd.....	5,872,996	547,241
Pan-United Corp. Ltd.....	335,000	99,676
Propnex Ltd.....	524,500	402,385
PSC Corp. Ltd.....	215,900	53,663
# Q&M Dental Group Singapore Ltd.....	1,415,140	329,511
QAF Ltd.....	1,193,765	718,308
#* Raffles Education Ltd.....	13,571,227	663,054
Raffles Medical Group Ltd.....	2,864,263	3,018,116
Riverstone Holdings Ltd.....	628,400	295,770
# Samudera Shipping Line Ltd.....	815,900	513,020
* SATS Ltd.....	478,121	1,006,866
SBS Transit Ltd.....	77,700	151,984
* Seatrium Ltd.....	96,954,240	10,275,728
Sembcorp Industries Ltd.....	4,295,200	17,607,652
Sheng Siong Group Ltd.....	2,695,300	3,324,674
SHS Holdings Ltd.....	948,600	96,488
* SIA Engineering Co. Ltd.....	304,000	560,444
Silverlake Axis Ltd.....	254,000	55,420
# Sinarmas Land Ltd.....	4,896,900	718,171
Sing Holdings Ltd.....	392,300	103,235
Singapore Airlines Ltd.....	3,429,900	19,430,461
Singapore Exchange Ltd.....	1,696,800	12,403,254
Singapore Land Group Ltd.....	560,723	887,172
Singapore Post Ltd.....	5,514,416	2,073,889
Singapore Shipping Corp. Ltd.....	143,035	27,399
Singapore Technologies Engineering Ltd.....	2,257,000	6,336,536
Singapore Telecommunications Ltd.....	1,929,650	3,871,003
Stamford Land Corp. Ltd.....	2,635,576	802,801
StarHub Ltd.....	2,431,810	1,901,665
Straits Trading Co. Ltd.....	599,800	951,836
#*†† Swiber Holdings Ltd.....	1,301,500	0
*†† Swiber Holdings Ltd.....	1,301,500	0
Thomson Medical Group Ltd.....	5,258,800	237,438
Tiong Woon Corp. Holding Ltd.....	160,750	59,793
# Tuan Sing Holdings Ltd.....	3,631,252	874,979
UMS Holdings Ltd.....	2,852,908	2,361,008
United Overseas Bank Ltd.....	1,111,789	25,219,246
United Overseas Insurance Ltd.....	1,900	8,863
UOB-Kay Hian Holdings Ltd.....	1,304,484	1,344,254
UOL Group Ltd.....	1,230,488	6,510,727
Valuetronics Holdings Ltd.....	2,771,960	1,146,955
Venture Corp. Ltd.....	744,700	8,395,685
Vicom Ltd.....	9,600	12,278
Wee Hur Holdings Ltd.....	917,300	129,377
Wilmar International Ltd.....	5,346,600	15,535,790
Wing Tai Holdings Ltd.....	2,370,524	2,548,980
Yangzijiang Shipbuilding Holdings Ltd.....	8,984,100	10,407,746
Yeo Hiap Seng Ltd.....	64,554	31,533
TOTAL SINGAPORE.....		<u>334,912,209</u>

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (2.3%)		
	129,693	\$19,440,817
	860,886	9,062,901
#	691,050	24,172,057
*††	60,568	0
Ω	32,867	588,043
Ω	88,580	14,145,530
	1,298	14,429
	256,863	2,464,014
*	438,932	31,487,266
#*	2,859,815	332,589
	630,844	6,767,397
#	439,512	1,821,878
	55,415	372,964
	6,387,279	50,627,967
	1,616,262	12,833,120
	28,992,951	35,730,125
	16,149,187	65,441,048
	332,761	1,341,027
	1,788,438	11,571,271
	3,551,338	14,365,874
Ω	195,404	7,980,119
	350,681	9,757,722
	309,602	9,703,105
	86,096	2,935,940
#*	34,183	9,762
*	35,346,869	593,724
#*	57,344	41,938
#	225,957	4,165,323
*	145,393	1,067,278
	76,101	1,167,169
#	855,895	15,189,161
#	751,723	2,289,312
	653,353	14,003,215
#	632,333	2,220,091
	1,478,991	5,124,858
#	311,436	10,320,659
	272,387	6,023,893
	75,862	1,006,679
Ω	817,241	3,967,703
Ω	489,016	2,058,489
*	623,136	9,154,059
	139,847	4,675,243
	85,660	367,342
	2,735,646	34,145,048
	6,948	122,302
	752,345	10,941,824
	735,534	28,154,637
	104,540	5,019,256
#	1,742,693	1,689,953
	3,959,364	8,229,372
*	438,808	3,221,440
	164,260	2,067,866
#	177,064	5,398,808
Ω	71,613	708,995
#*	1,464,877	791,061
#*	32,486	74,150
#	26,317	989,465
	5,935	72,046
*	739,421	317,175

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SPAIN — (Continued)			
Ω	Prosegur Cash SA.....	589,980	\$ 412,814
	Prosegur Compania de Seguridad SA.....	1,018,617	1,873,372
*	Realia Business SA.....	722,094	804,730
	Redeia Corp. SA.....	735,326	12,298,813
	Repsol SA, Sponsored ADR.....	103,226	1,574,203
	Repsol SA.....	4,909,248	74,951,553
	Sacyr SA.....	2,652,729	9,068,910
*	Solaria Energia y Medio Ambiente SA.....	261,523	4,090,547
*	Soltec Power Holdings SA.....	37,922	174,315
#*Ω	Talgo SA.....	237,124	980,048
	Talgo SA.....	6,774	27,930
*	Tecnicas Reunidas SA.....	46,624	449,276
	Telefonica SA, Sponsored ADR.....	71,009	299,658
	Telefonica SA.....	15,385,994	65,556,074
	Tubacex SA.....	370,859	1,188,946
#*	Tubos Reunidos SA.....	28,836	22,934
Ω	Unicaja Banco SA.....	3,920,205	4,575,547
	Vidrala SA.....	69,656	7,091,784
	Viscofan SA.....	228,149	14,811,659
	Vocento SA.....	126,195	96,479
TOTAL SPAIN.....			<u>718,696,091</u>
SWEDEN — (2.5%)			
	AAK AB.....	158,223	3,041,248
Ω	AcadeMedia AB.....	230,697	1,112,383
	AddLife AB, Class B.....	274,919	2,238,880
	Addnode Group AB.....	291,595	2,229,309
	AddTech AB, Class B.....	494,522	9,212,851
	AFRY AB.....	308,906	4,286,891
	Alfa Laval AB.....	135,132	5,058,467
Ω	Alimak Group AB.....	216,691	1,575,821
	Alleima AB.....	320,888	1,393,904
	Alligo AB, Class B.....	111,871	1,210,205
Ω	Ambea AB.....	182,074	590,055
*	Annehem Fastigheter AB, Class B.....	225,311	400,092
#	AQ Group AB.....	17,962	764,398
	Arise AB.....	75,360	301,997
	Arjo AB, Class B.....	733,289	3,137,378
	Assa Abloy AB, Class B.....	315,904	7,595,243
	Atlas Copco AB, Class A.....	2,232,464	31,714,127
	Atlas Copco AB, Class B.....	1,297,292	16,020,151
	Atrium Ljungberg AB, Class B.....	118,150	2,317,278
*Ω	Attendo AB.....	265,565	807,191
#	Avanza Bank Holding AB.....	362,491	8,208,739
	Axfood AB.....	246,850	6,293,082
	Balco Group AB.....	10,680	43,815
	Beijer Alma AB.....	161,287	2,950,626
	Beijer Ref AB.....	232,254	3,158,310
	Bergman & Beving AB.....	123,265	1,826,747
	Betsson AB, Class B.....	721,222	8,726,731
#*	Better Collective AS.....	81,192	1,864,517
*	BHG Group AB.....	188,983	350,803
	Bilia AB, Class A.....	477,271	5,015,787
	Billerud Aktiebolag.....	573,073	4,886,956
*Ω	BioArctic AB.....	42,578	1,220,006
	BioGaia AB, Class B.....	214,606	2,127,424
	Biotage AB.....	172,282	2,126,589
	Bjorn Borg AB.....	100,445	387,052
	Boliden AB.....	623,237	18,328,928

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWEDEN — (Continued)			
#	Bonava AB, Class B.....	426,570	\$ 802,597
#*Ω	Boozt AB.....	19,439	231,497
Ω	Bravida Holding AB.....	544,493	4,376,147
	Bufab AB.....	133,698	3,913,510
	Bulten AB.....	89,251	682,095
	Bure Equity AB.....	316,890	6,741,926
*	Byggmax Group AB.....	301,226	987,828
#	Castellum AB.....	361,326	4,114,823
	Catella AB.....	113,115	315,900
	Catena AB.....	85,363	3,279,250
#*	Catena Media PLC.....	292,957	690,189
*	Cavotec SA.....	3,925	5,114
	Cellavision AB.....	16,932	353,223
	Cibus Nordic Real Estate AB.....	25,517	286,936
	Clas Ohlson AB, Class B.....	199,034	1,621,142
	Cloetta AB, Class B.....	1,024,725	1,834,434
*	Collector Bank AB.....	276,668	896,974
#	Concentric AB.....	217,089	3,869,746
Ω	Coor Service Management Holding AB.....	334,212	1,537,207
	Corem Property Group AB, Class B.....	2,014,837	1,359,026
	Corem Property Group AB, Class D.....	4,533	65,823
	Dedicare AB, Class B.....	34,558	311,609
	Dios Fastigheter AB.....	289,707	1,975,451
#Ω	Dometic Group AB.....	850,984	6,340,871
	Duni AB.....	161,535	1,447,888
*Ω	Dustin Group AB.....	309,926	808,441
	Eastnine AB.....	116,308	1,226,755
*	Egetis Therapeutics AB.....	32,630	13,586
	Elanders AB, Class B.....	37,469	359,128
	Electrolux AB, Class B.....	426,620	5,269,289
	Electrolux Professional AB, Class B.....	729,282	4,108,624
#	Elektro AB, Class B.....	553,994	4,488,029
*Ω	Eitel AB.....	80,003	59,543
#*	Enea AB.....	70,527	358,354
	Eolus Vind AB, Class B.....	3,148	22,440
	Ependion AB.....	9,204	129,418
	Epiroc AB, Class A.....	547,851	10,938,189
	Epiroc AB, Class B.....	317,056	5,386,488
	Essity AB, Class A.....	18,299	453,516
	Essity AB, Class B.....	307,820	7,632,791
Ω	Evolution AB.....	83,865	10,341,610
	eWork Group AB.....	32,555	401,835
#	Fabege AB.....	253,696	2,197,108
	Fagerhult Group AB.....	222,929	1,139,490
#*	Fastighets AB Balder, Class B.....	497,526	2,321,690
*	Fastighets AB Trianon.....	27,136	43,719
#	FastPartner AB, Class A.....	59,559	267,760
#	Fenix Outdoor International AG.....	8,305	495,991
#*	Fingerprint Cards AB, Class B.....	44,648	9,379
	Fortnox AB.....	717,019	4,400,939
	G5 Entertainment AB.....	22,820	447,827
#	GARO AB.....	20,657	114,420
	Getinge AB, Class B.....	213,273	3,973,920
	Granges AB.....	590,066	6,026,875
*Ω	Green Landscaping Group AB.....	4,863	34,480
	H & M Hennes & Mauritz AB, Class B.....	798,173	13,425,083
	Hanza AB.....	77,637	626,447
	Heba Fastighets AB, Class B.....	66,891	176,570
	Hemnet Group AB.....	108,231	1,917,255

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	678,880	\$ 6,582,289
#	498,361	3,776,386
	545,536	5,918,247
	117,609	4,749,159
#*Ω	304,538	928,051
	145,803	5,616,438
	156,396	1,914,603
*	7,860	20,753
	80,013	790,120
	902,503	8,852,254
	503,942	10,575,898
#	722,585	2,843,052
#*	438,091	4,127,655
#	264,978	2,064,496
	9,796	203,869
	294,078	3,245,134
	23,230	21,973
#	271,307	4,262,753
#*	16,795	98,418
	500	11,030
*	142,797	674,832
#*	42,346	80,908
	841,467	10,121,582
	135,924	1,920,192
	775,156	9,336,398
	201,556	4,063,741
	16,178	425,003
	371,080	5,753,109
	425,400	12,410,003
#*	5,355	4,426
*	9,364	280,721
	103,655	1,585,928
	211,262	2,205,130
#	45,756	225,686
*	759,835	11,798,101
	88,158	3,991,342
*	387,383	2,519,607
	114,182	1,160,089
Ω	165,440	2,099,830
	244,591	5,263,535
	367,204	2,197,478
	350,224	3,771,518
	16,336	319,921
*	1,421,930	610,061
#	553,015	5,015,238
	445,753	4,015,236
	13,985	72,966
*	654,068	707,091
	1,094,212	4,522,668
	48,964	143,927
	77,403	1,072,409
	329,324	4,886,272
*	65,685	1,112,493
	71,789	1,205,204
	483,621	3,068,022
	205,873	1,668,275
*Ω	17,034	13,039
#*	188,014	217,348
*	33,979	77,203

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* OX2 AB, Class A.....	295,707	\$ 1,849,962
Pandox AB.....	302,606	3,568,189
Peab AB, Class B.....	900,387	3,982,994
Platzer Fastigheter Holding AB, Class B.....	74,517	566,361
Prevas AB, Class B.....	21,235	234,939
# Pricer AB, Class B.....	455,002	341,428
Proact IT Group AB.....	134,088	988,605
Ratos AB, Class B.....	1,093,431	3,634,993
* RaySearch Laboratories AB.....	140,288	951,509
Rejlers AB.....	9,832	121,878
Ω Resurs Holding AB.....	894,611	2,168,340
Rottneros AB.....	362,655	375,435
Rvrc Holding AB.....	86,465	279,133
Saab AB, Class B.....	72,491	3,820,936
Sagax AB, Class A.....	758	16,931
Sagax AB, Class B.....	144,670	3,212,492
# Samhallsbyggnadsbolaget i Norden AB.....	2,137,170	924,081
# Samhallsbyggnadsbolaget i Norden AB, Class D.....	62,171	25,680
Sandvik AB.....	727,388	14,775,085
Scandi Standard AB.....	300,827	1,460,219
*Ω Scandic Hotels Group AB.....	738,476	2,912,162
* Sdiptech AB, Class B.....	41,797	1,152,618
Sectra AB, Class B.....	316,079	5,061,230
Securitas AB, Class B.....	892,512	7,596,860
#* Sedana Medical AB.....	50,550	119,441
Sensys Gatso Group AB.....	35,488	250,765
#* Serneke Group AB.....	9,232	24,776
#*Ω Sinch AB.....	1,337,419	3,466,370
Sintercast AB.....	725	7,765
* Sivers Semiconductors AB.....	341,735	219,043
Skandinaviska Enskilda Banken AB, Class A.....	1,220,909	14,800,140
Skandinaviska Enskilda Banken AB, Class C.....	14,509	184,744
Skanska AB, Class B.....	680,790	10,858,182
SKF AB, Class A.....	44,341	849,536
SKF AB, Class B.....	557,621	10,624,033
SkiStar AB.....	202,927	2,203,377
Softronic AB, Class B.....	12,772	18,405
Solid Forsakring AB.....	58,348	355,189
SSAB AB, Class A.....	820,515	5,213,081
SSAB AB, Class B.....	2,098,422	12,833,623
* Stendorren Fastigheter AB.....	19,863	337,796
* Stillfront Group AB.....	1,381,601	2,556,822
Storskogen Group AB, Class B.....	519,750	534,994
Svenska Cellulosa AB SCA, Class A.....	34,798	461,756
Svenska Cellulosa AB SCA, Class B.....	688,736	9,151,557
Svenska Handelsbanken AB, Class A.....	1,115,585	9,794,789
# Svenska Handelsbanken AB, Class B.....	30,006	327,382
Sweco AB, Class B.....	401,244	4,131,986
# Swedbank AB, Class A.....	692,195	12,696,025
#* Swedish Orphan Biovitrum AB.....	168,646	3,300,920
Synsam AB.....	58,627	239,521
Systemair AB.....	185,575	1,317,458
Tele2 AB, Class B.....	1,635,017	12,302,772
# Telefonaktiebolaget LM Ericsson, Class A.....	84,593	458,638
Telefonaktiebolaget LM Ericsson, Class B.....	4,368,883	21,977,552
# Telia Co. AB.....	7,178,603	15,426,684
Tethys Oil AB.....	156,713	789,971
* TF Bank AB.....	15,256	218,904
Ω Thule Group AB.....	279,471	8,726,879

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* Tobii AB.....	101,015	\$ 185,754
Trelleborg AB, Class B.....	353,176	9,402,478
Troax Group AB.....	138,436	2,493,380
* Truecaller AB, Class B.....	224,430	889,032
VBG Group AB, Class B.....	4,050	75,626
#* Viaplay Group AB.....	151,735	658,759
Vitec Software Group AB, Class B.....	45,841	2,611,224
Vitrolife AB.....	109,242	1,620,990
Volati AB.....	49,073	462,024
Volvo AB, Class A.....	371,716	8,429,015
Volvo AB, Class B.....	2,958,974	65,270,871
#* Volvo Car AB, Class B.....	884,885	4,373,985
Wallenstam AB, Class B.....	511,004	1,992,135
Wihlborgs Fastigheter AB.....	680,951	5,324,926
XANO Industri AB, Class B.....	18,128	193,244
TOTAL SWEDEN.....		<u>808,187,665</u>
SWITZERLAND — (7.5%)		
ABB Ltd.....	1,199,439	48,130,507
Accelleron Industries AG.....	265,643	6,998,466
Adecco Group AG.....	626,947	25,550,805
Alcon, Inc.....	742,255	63,102,625
Allreal Holding AG.....	87,469	16,069,654
ALSO Holding AG.....	32,093	7,343,929
#* ams-OSRAM AG.....	939,705	8,317,832
APG SGA SA.....	4,625	959,287
Arbonia AG.....	250,748	2,908,914
* Aryzta AG.....	5,037,267	8,609,149
Ascom Holding AG.....	138,369	1,889,006
* Autoneum Holding AG.....	13,914	2,397,744
Baloise Holding AG.....	204,919	31,719,172
Banque Cantonale de Geneve.....	4,792	1,197,148
Banque Cantonale Vaudoise.....	154,102	17,296,622
Barry Callebaut AG.....	11,602	21,753,747
* Basilea Pharmaceutica AG.....	15,826	797,884
Belimo Holding AG.....	22,769	12,271,345
Bell Food Group AG.....	10,575	3,125,559
Bellevue Group AG.....	46,841	1,426,230
Berner Kantonalbank AG.....	13,673	3,685,602
BKW AG.....	63,031	11,279,035
Bossard Holding AG, Class A.....	39,535	9,239,645
Bucher Industries AG.....	38,136	16,993,894
Burckhardt Compression Holding AG.....	12,284	7,239,456
Burkhalter Holding AG.....	19,972	2,133,545
Bystronic AG.....	6,391	4,477,800
Calida Holding AG.....	22,636	934,636
Carlo Gavazzi Holding AG.....	1,409	592,054
Cembra Money Bank AG.....	141,182	10,716,040
Chocoladefabriken Lindt & Spruengli AG.....	78	9,479,761
#* Cicor Technologies Ltd.....	9,793	498,619
Cie Financiere Richemont SA, Class A.....	366,231	58,975,204
Cie Financiere Tradition SA.....	4,922	671,437
Clariant AG.....	1,075,835	17,628,823
Coltene Holding AG.....	18,340	1,481,750
Comet Holding AG.....	27,612	7,264,010
# COSMO Pharmaceuticals NV.....	15,449	793,425
Daetwyler Holding AG.....	25,003	4,945,798
DKSH Holding AG.....	163,062	13,157,956
# dormakaba Holding AG.....	13,958	6,805,674

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
* DSM-Firmenich AG.....	208,169	\$ 22,946,274
* Dufry AG.....	317,276	16,393,160
EFG International AG.....	562,242	7,014,146
Emmi AG.....	10,204	9,986,169
# EMS-Chemie Holding AG.....	4,113	3,432,915
Energiedienst Holding AG.....	16,081	772,685
Feintool International Holding AG.....	32,948	896,138
Flughafen Zurich AG.....	106,450	22,535,167
Forbo Holding AG.....	5,232	7,526,616
Fundamenta Real Estate AG.....	3,127	59,857
Ω Galenica AG.....	231,420	18,624,698
#* GAM Holding AG.....	1,095,054	651,806
Geberit AG.....	59,022	33,495,100
Georg Fischer AG.....	478,224	32,660,894
Givaudan SA.....	9,487	32,023,088
#* Gurit Holding AG, Class BR.....	22,654	2,423,877
Helvetia Holding AG.....	215,155	31,839,284
Hiag Immobilien Holding AG.....	5,935	517,551
#* HOCHDORF Holding AG.....	4,528	101,787
Holcim Ltd.....	873,191	60,823,730
Huber & Suhner AG.....	89,969	7,770,934
Implenia AG.....	74,894	3,647,926
* Ina Invest Holding AG.....	16,484	325,950
Inficon Holding AG.....	8,662	11,104,966
Interroll Holding AG.....	2,903	9,285,860
Intershop Holding AG.....	4,541	3,134,589
Investis Holding SA.....	6,553	701,126
Julius Baer Group Ltd.....	799,810	56,648,568
Jungfraubahn Holding AG.....	10,539	1,866,354
Kardex Holding AG.....	28,454	7,119,686
Komax Holding AG.....	22,501	5,531,568
#* Kudelski SA.....	184,312	367,970
Kuehne & Nagel International AG.....	82,963	25,958,785
Landis & Gyr Group AG.....	103,355	8,974,249
Lastminute.com NV.....	2,595	85,623
LEM Holding SA.....	2,492	5,993,237
Liechtensteinische Landesbank AG.....	46,137	3,200,269
# Logitech International SA.....	538,306	37,662,493
Lonza Group AG.....	49,792	28,930,940
Luzerner Kantonalbank AG.....	55,160	4,741,484
Ω Medacta Group SA.....	16,854	2,447,959
Ω Medmix AG.....	110,231	3,076,643
Meier Tobler Group AG.....	25,386	1,391,058
Metall Zug AG, Class B.....	966	1,752,566
Mikron Holding AG.....	55,845	832,391
Mobilezone Holding AG.....	185,118	3,085,159
Mobimo Holding AG.....	44,661	13,207,020
Nestle SA.....	2,370,731	290,459,893
Novartis AG, Sponsored ADR.....	1,525,207	159,994,214
Novartis AG.....	11,018	1,153,553
Novavest Real Estate AG.....	1,275	51,902
OC Oerlikon Corp. AG.....	1,001,647	5,446,511
#* Orascom Development Holding AG.....	65,164	442,150
Orell Fuessli AG.....	613	51,170
Orior AG.....	34,976	3,012,786
Partners Group Holding AG.....	33,899	38,056,158
#* Peach Property Group AG.....	1,098	14,741
Phoenix Mecano AG.....	1,836	743,001
Plazza AG, Class A.....	2,787	1,009,360

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	151,765	\$ 17,883,988
#	12,785	1,422,070
#	24,183	8,018,382
	627,570	194,578,920
	15,144	894,970
#	1,819	599,312
	34,603	8,023,107
	5,435	4,183,246
*Ω	35,905	3,146,562
	85,706	10,188,531
	241,590	23,457,183
	23,897	21,113,683
	1,087,972	29,085,481
	145,936	45,420,753
	6,034	553,058
	156,908	3,358,231
	79,394	22,130,680
	12,150	6,949,015
#	24,750	993,902
	104,805	17,342,386
	110,231	10,821,555
	62,921	20,137,265
	122,093	7,332,018
	63,270	40,230,487
	360,529	34,902,589
	484,061	50,506,583
*	1,787,267	286,787
	75,870	48,788,624
	55,101	12,479,959
	183,898	15,815,736
	1,440	199,868
#	25,100	163,748
	11,468	1,304,937
	36,683	4,108,155
#*	2,647,917	58,737,118
	94,320	10,378,308
#	3,801	165,074
Ω	86,094	36,593,991
	5,439	2,849,534
	40,832	2,057,679
#*	106,896	96,620
	156,722	10,557,983
	18,043	1,871,008
	39,368	3,665,164
*	6,362	518,927
	3,138	403,641
	226	517,161
	12,744	3,741,521
	48,935	3,584,057
	466	873,488
	230	2,040,425
	125,316	60,590,098
TOTAL SWITZERLAND.....		<u>2,390,529,111</u>
UNITED KINGDOM — (12.2%)		
	1,991,241	50,520,089
	77,657	4,424,547
*	817,709	1,134,218
	6,942,765	20,661,448

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* accesso Technology Group PLC.....	6,113	\$ 58,967
* Accsys Technologies PLC.....	6,992	9,465
Admiral Group PLC.....	476,907	13,020,992
Advanced Medical Solutions Group PLC.....	164,749	525,834
AG Barr PLC.....	390,930	2,364,696
Ω Airtel Africa PLC.....	3,381,059	5,055,632
AJ Bell PLC.....	570,509	2,408,305
Ω Alfa Financial Software Holdings PLC.....	352,137	705,573
Alliance Pharma PLC.....	1,086,169	711,004
Anglo American PLC.....	1,131,020	34,780,871
Anglo-Eastern Plantations PLC.....	33,438	289,198
Antofagasta PLC.....	425,270	9,147,455
Argentex Group PLC.....	119,356	179,806
* Ascential PLC.....	1,141,507	3,067,950
Ashmore Group PLC.....	1,428,487	3,788,141
Ashtead Group PLC.....	713,943	52,820,208
#* ASOS PLC.....	121,670	657,187
Associated British Foods PLC.....	567,629	14,938,294
*Ω Aston Martin Lagonda Global Holdings PLC.....	299,062	1,520,018
AstraZeneca PLC, Sponsored ADR.....	963,834	69,106,898
AstraZeneca PLC.....	95,527	13,724,956
Atalaya Mining PLC.....	3,056	12,931
* Auction Technology Group PLC.....	60,143	547,987
Ω Auto Trader Group PLC.....	2,626,722	21,784,903
Aviva PLC.....	4,914,548	24,485,071
Avon Protection PLC.....	91,653	965,164
B&M European Value Retail SA.....	2,833,658	20,127,219
* Babcock International Group PLC.....	3,263,187	15,709,477
BAE Systems PLC.....	855,056	10,225,653
Ω Bakkavor Group PLC.....	247,691	319,503
Balfour Beatty PLC.....	2,178,116	9,781,487
Bank of Georgia Group PLC.....	243,151	10,166,365
Barclays PLC, Sponsored ADR.....	3,019,425	24,125,206
Barclays PLC.....	6,675,474	13,246,217
Barratt Developments PLC.....	2,142,500	12,541,353
Beazley PLC.....	1,515,053	10,674,539
Begbies Traynor Group PLC.....	101,992	173,340
Bellway PLC.....	525,279	14,937,107
Berkeley Group Holdings PLC.....	305,418	17,029,398
Bloomsbury Publishing PLC.....	238,984	1,326,262
Bodycote PLC.....	977,970	8,682,988
#* boohoo Group PLC.....	2,788,239	1,390,214
BP PLC, Sponsored ADR.....	3,571,720	133,225,156
BP PLC.....	10,974,429	68,090,272
BRAEMAR PLC.....	71,897	214,987
Breedon Group PLC.....	147,256	688,040
Ω Bridgepoint Group PLC.....	9,213	22,352
British American Tobacco PLC, Sponsored ADR.....	202,038	6,804,640
British American Tobacco PLC.....	1,270,371	42,720,164
Britvic PLC.....	1,588,063	17,627,275
Brooks Macdonald Group PLC.....	2,339	63,447
BT Group PLC.....	26,546,476	41,597,931
Bunzl PLC.....	302,717	11,221,087
Burberry Group PLC.....	853,506	24,363,528
Burford Capital Ltd.....	645,394	8,722,537
Bytes Technology Group PLC.....	676,661	4,488,540
C&C Group PLC.....	1,794,815	3,179,019
* Capita PLC.....	2,459,735	872,218
Capital Ltd.....	49,129	50,065

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	1,488,745	\$ 3,386,770
*	1,586,529	1,835,339
*	55,429	940,137
*	54,518	933,893
	71,804	133,785
	62,252	320,136
*	9,724	17,795
	6,645,524	8,205,588
	126,418	72,999
	330,500	778,333
	277,167	455,343
	22,314,519	39,544,681
	979,643	3,573,397
	589,928	2,045,998
	17,231	86,984
	91,123	3,260,984
	802,260	9,493,281
	50,807	91,219
Ω	627,539	1,130,375
	2,231,386	2,006,429
	228,754	6,730,612
	660,768	17,191,612
	445,590	12,570,941
Ω	2,308,628	6,185,140
*	850,895	545,722
	240,426	10,314,801
	1,252,587	3,432,926
	124,690	9,440,658
	5,735,349	3,935,047
	169,122	4,468,571
*	352,703	1,672,714
	265,633	15,379,812
*	723,286	445,525
	11,623	554,096
*Ω	255,436	430,729
	472,876	731,552
#	253,074	44,525,840
	436,410	19,045,918
#*	31,395	85,083
#*	11,001	77,649
	319,307	13,280,698
	5,663,093	10,935,727
	245,888	2,523,151
	39,656	48,311
	1,645,306	7,336,739
	608,169	721,316
*	3,510,188	5,553,893
	125,289	245,089
	1,798,753	13,965,088
	5,328,618	21,185,772
	574,226	8,484,750
Ω	238,408	297,413
††	3,999	203
*	866,636	5,033,567
	751,852	1,101,054
	38,270	13,156
*	3,041,689	4,314,094
	105,097	1,958,649
	237,009	3,526,652

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* EnQuest PLC.....	6,178,206	\$ 1,415,267
Entain PLC.....	560,128	9,976,696
Epwin Group PLC.....	9,451	8,309
* Ergomed PLC.....	32,122	446,187
#* Esken Ltd.....	828,934	35,626
Essentra PLC.....	964,328	2,011,587
*†† Evraz PLC.....	1,444,631	0
Experian PLC.....	1,144,816	44,242,059
* FD Technologies PLC.....	7,109	163,368
FDM Group Holdings PLC.....	214,756	1,507,828
Ferrexpo PLC.....	1,280,581	1,510,091
Fevertree Drinks PLC.....	33,827	582,682
Firstgroup PLC.....	2,656,971	4,976,185
Ω Forterra PLC.....	677,378	1,494,008
Foxtons Group PLC.....	741,199	378,571
* Frasers Group PLC.....	884,433	9,218,213
Fresnillo PLC.....	489,481	3,879,258
* Frontier Developments PLC.....	14,266	107,573
Fuller Smith & Turner PLC, Class A.....	95,945	734,478
*Ω Funding Circle Holdings PLC.....	65,068	40,415
Future PLC.....	94,455	1,014,335
Galliford Try Holdings PLC.....	588,413	1,495,676
Games Workshop Group PLC.....	125,583	18,775,434
#* Gaming Realms PLC.....	35,681	15,150
Gamma Communications PLC.....	141,498	2,018,676
GB Group PLC.....	126,024	404,821
* Gem Diamonds Ltd.....	1,834,426	430,790
Genel Energy PLC.....	763,142	1,019,460
Genuit Group PLC.....	974,611	3,918,915
* Georgia Capital PLC.....	211,931	2,528,920
Glencore PLC.....	17,449,579	106,118,459
Gooch & Housego PLC.....	16,259	119,781
Goodwin PLC.....	650	39,229
Grafton Group PLC.....	738,347	8,304,384
Grainger PLC.....	2,421,007	7,823,365
* Greencore Group PLC.....	2,581,933	2,905,760
Greggs PLC.....	656,595	23,285,307
GSK PLC.....	2,366,534	42,127,030
GSK PLC, Sponsored ADR.....	639,584	22,750,017
Gulf Keystone Petroleum Ltd.....	1,239,758	1,977,488
*Ω Gym Group PLC.....	385,338	518,243
H&T Group PLC.....	17,925	99,296
Haleon PLC.....	2,973,655	12,835,548
# Haleon PLC, ADR.....	223,373	1,967,916
Halfords Group PLC.....	1,318,202	3,740,442
Halma PLC.....	273,781	7,862,409
Harbour Energy PLC.....	879,341	3,010,393
Hargreaves Lansdown PLC.....	1,224,187	13,394,073
Hargreaves Services PLC.....	27,668	157,304
Harworth Group PLC.....	102,171	148,419
Hays PLC.....	6,612,280	9,097,748
Headlam Group PLC.....	227,984	651,604
Helical PLC.....	1,484,079	5,119,848
* Helios Towers PLC.....	1,047,628	1,213,181
Henry Boot PLC.....	178,336	496,898
Hikma Pharmaceuticals PLC.....	546,390	14,673,223
Hill & Smith PLC.....	346,004	7,010,546
Hilton Food Group PLC.....	107,850	895,611
Hiscox Ltd.....	1,152,062	15,946,217

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	1,797,901	\$ 1,781,503
	427,958	1,232,591
*Ω	111,033	185,543
	2,690,529	25,476,495
#	3,009,227	125,725,504
Ω	141,629	27,388
	745,152	2,528,436
Ω	1,677,482	3,238,470
	117,152	94,380
	1,661,478	15,097,163
	1,654,466	34,590,598
	158,576	1,118,116
#	8,273	198,635
	2,282,373	53,922,058
	2,477,916	26,060,264
*	601,171	13,539,436
	1,610,812	15,672,988
	598,113	1,879,798
#	77,060	5,810,332
	121,989	9,015,829
	481,821	8,695,912
*	937,841	2,062,039
*	3,832,073	13,089,487
	1,671,255	2,494,289
	411,941	23,076,292
	2,450,148	15,387,323
	66,766	160,741
	3,086,750	2,367,534
#*	1,172,079	297,482
	13,151,362	12,213,446
*	3,698,134	7,259,199
*	446,391	3,875,420
	6,019,456	21,432,174
*	202,562	1,056,995
	35,785	95,526
	6,171,490	12,501,170
	172,775	2,490,426
*	2,975,868	5,656,533
	511,047	11,819,149
	569,962	821,721
	2,373,811	3,484,707
#*Ω	117,926	2,111,528
	5,727,221	6,051,254
	282,755	4,757,911
	450,564	4,948,826
*	1,503,569	1,693,139
*	826,630	717,739
	7,007,320	22,096,667
	36,586	150,639
	28,593	32,227
	1,244,173	9,522,809
	31,398	30,210
	7,697,618	23,068,720
*	115,018	2,135,884
*	281,606	5,564,535
	126,271	1,047,399
	55,454,719	32,038,811
	1,151,680	2,637,347
	154,583	16,786,942

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	1,449,119	\$ 2,325,883
	75,999	263,413
Ω	232,913	381,222
	6,252	10,662
	7,626,929	19,646,200
	227,755	321,881
	9,213,072	28,243,508
*	8,399,740	22,250,114
	1,039,165	3,579,666
*	4,764,917	1,920,286
#*	984,768	469,934
	1,474,316	2,953,775
	631,415	2,214,183
	3,472,668	23,633,452
	28,970	43,984
	1,326	7,320
*	2,105,169	6,207,465
	4,828,854	6,299,235
	92,460	496,423
	2,810,921	3,370,132
	1,022,754	17,939,710
	2,695,616	9,500,273
	1,760,688	6,177,203
	245,095	6,011,572
	6,318	50,546
*	58,346	79,646
	18,842	174,055
#*	1,466,385	434,126
#*	84,053	80,240
	659,338	8,739,403
#	269,825	18,180,842
	5,114,858	16,055,734
#	802,685	5,097,050
	338,494	419,042
*Ω	61,664	305,951
	110,788	903,655
	204,305	18,477,506
	1,761,713	3,899,616
*	55,852	48,420
	91,482	190,316
	105,678	451,392
*	414,845	4,994,139
*Ω	163,157	186,621
	1,429,103	6,754,239
	215,902	6,651,680
	2,102,812	12,041,095
	4,383,627	811,207
	1,363,899	9,257,966
	343,171	2,254,257
	648,232	7,170,452
	567,634	6,261,003
*	5,823,159	1,272,849
	712,595	6,435,120
	1,075,788	15,993,659
#*	1,464,661	1,477,339
	2,220,529	11,158,593
	2,314,874	717,319
	1,809,080	12,781,364
	19,990	49,709

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Playtech PLC.....	811,282	\$ 5,836,470
Plus500 Ltd.....	350,705	6,776,656
Polar Capital Holdings PLC.....	267,753	1,666,835
Porvair PLC.....	10,194	83,859
PPHE Hotel Group Ltd.....	21,905	288,386
Premier Foods PLC.....	6,218,199	10,101,144
# Prudential PLC, ADR.....	300,649	8,394,120
Prudential PLC.....	78,155	1,085,286
* PureTech Health PLC.....	167,540	480,648
* PureTech Health PLC, ADR.....	137	4,035
PZ Cussons PLC.....	835,265	1,779,230
QinetiQ Group PLC.....	3,037,830	12,578,415
Ω Quilter PLC.....	4,442,540	4,459,319
* Rank Group PLC.....	893,787	1,052,890
Rathbones Group PLC.....	168,193	3,891,232
*†† Raven Property Group Ltd.....	96,453	0
Reach PLC.....	2,360,601	2,575,221
Reckitt Benckiser Group PLC.....	425,311	31,860,919
Record PLC.....	138,067	149,494
Redde Northgate PLC.....	1,163,831	5,144,347
Redrow PLC.....	1,277,802	8,494,686
RELX PLC, Sponsored ADR.....	388,885	13,089,867
RELX PLC.....	1,034,035	34,778,055
Renew Holdings PLC.....	105,992	991,506
* Renewi PLC.....	556,942	3,721,478
Renishaw PLC.....	77,252	3,870,590
Rentokil Initial PLC.....	1,986,153	16,195,406
#* Restaurant Group PLC.....	3,626,836	1,987,871
RHI Magnesita NV.....	166,587	6,414,700
Ricardo PLC.....	129,502	972,868
Rightmove PLC.....	1,915,552	14,035,227
Rio Tinto PLC.....	602,769	39,841,655
# Rio Tinto PLC, Sponsored ADR.....	1,120,647	74,579,058
* RM PLC.....	39,681	40,981
Robert Walters PLC.....	178,335	943,299
* Rockhopper Exploration PLC.....	104,390	16,046
* Rolls-Royce Holdings PLC.....	8,420,271	19,965,616
Rotork PLC.....	3,359,825	13,308,345
RS Group PLC.....	1,090,551	10,985,093
RWS Holdings PLC.....	295,326	986,186
S&U PLC.....	5,077	158,015
* S4 Capital PLC.....	442,489	598,919
Ω Sabre Insurance Group PLC.....	245,907	436,037
* Saga PLC.....	561,843	893,375
Sage Group PLC.....	761,302	9,157,379
*†† Savannah Energy PLC.....	547,478	135,673
Savills PLC.....	884,557	11,045,583
Schroders PLC.....	1,410,440	8,321,302
ScS Group PLC.....	16,720	36,470
Secure Trust Bank PLC.....	5,080	37,690
Senior PLC.....	1,391,448	2,981,898
Serco Group PLC.....	3,017,472	6,013,432
Serica Energy PLC.....	343,590	1,057,787
Severfield PLC.....	752,334	680,975
Severn Trent PLC.....	410,305	13,447,278
Shell PLC.....	1,472,115	44,616,497
Shell PLC, ADR.....	4,623,215	284,928,740
* SIG PLC.....	3,353,042	1,248,104
Sigmaroc PLC.....	15,942	12,187

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	2,575,482	\$ 2,736,841
	131,558	1,178,297
#	37,480	1,138,658
	529,669	8,057,853
	513,114	11,190,834
	467,656	266,998
	570,660	10,995,241
*	948,478	192,715
	234,988	10,604,425
	2,377,430	1,123,033
	56,907	8,127,415
Ω	1,497,864	4,142,068
	1,885,998	4,098,955
#	728,663	15,755,976
*	2,306,103	7,445,222
	406,532	4,907,297
*	61,657	20,082
	4,191,082	40,257,630
	497,318	2,251,712
	252,932	319,610
*††	86,255	0
	65,403	176,992
#*	257,299	260,003
*	1,982,252	2,123,440
	1,514,517	14,513,941
	11,975,062	17,577,704
	54,083	1,728,607
	71,798	122,901
	252,341	5,386,818
	9,073,050	30,050,584
#*	1,744,470	2,308,992
Ω	598,218	1,028,806
	992,450	662,007
	4,307,374	8,791,944
	1,133,335	12,676,523
*	4,362	16,671
*	19,617	148,305
	129,353	146,687
	1,067,396	2,152,133
#*	3,560,934	1,576,948
	378,640	1,518,493
#	886,248	47,618,105
	1,049,964	56,493,238
	1,023,033	13,118,909
	839,122	1,355,310
*	765	103
	720,052	646,800
	1,084,074	6,138,200
*	3,486	29,393
	313,600	6,226,596
	80,402	618,060
	4,789,928	10,865,507
	1,246,743	12,645,418
	37,518,480	35,689,817
	161,351	598,247
	405,026	2,087,772
	17,118	123,534
*Ω	748,280	7,261,395
	462,728	284,974

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Weir Group PLC	266,319	\$ 6,272,271
WH Smith PLC.....	430,395	8,251,005
Whitbread PLC.....	431,536	19,385,072
Wickes Group PLC.....	1,518,681	2,662,930
Wilmington PLC.....	150,663	583,030
Wincanton PLC.....	525,423	1,634,772
* Wise PLC, Class A.....	236,800	2,361,813
*Ω Wizz Air Holdings PLC.....	2,007	61,164
WPP PLC, Sponsored ADR.....	56,526	3,094,233
WPP PLC.....	874,191	9,545,055
* Xaar PLC.....	231,024	564,474
XP Power Ltd.....	1,608	42,167
XPS Pensions Group PLC.....	15,064	36,978
Young & Co's Brewery PLC, Class A.....	32,148	489,055
Zotefoams PLC.....	10,156	52,122
TOTAL UNITED KINGDOM.....		<u>3,863,970,033</u>
UNITED STATES — (0.1%)		
ADTRAN Holdings, Inc.....	173,129	1,697,137
Ferguson PLC.....	237,763	38,237,122
* Noble Corp. PLC.....	87,669	4,581,429
TOTAL UNITED STATES.....		<u>44,515,688</u>
TOTAL COMMON STOCKS.....		<u>30,505,829,252</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
Bayerische Motoren Werke AG, 8.345%.....	87,585	9,840,269
Ω Dr Ing hc F Porsche AG, 0.907%.....	68,217	8,341,756
Draegerwerk AG & Co. KGaA, 0.419%.....	50,130	2,517,994
Einhell Germany AG, 1.933%.....	811	136,083
FUCHS SE, 2.846%.....	242,124	10,022,413
Henkel AG & Co. KGaA, 2.638%.....	137,323	10,596,712
Jungheinrich AG, 2.001%.....	341,391	12,772,702
Porsche Automobil Holding SE, 4.753%.....	250,019	14,752,594
# Sartorius AG, 0.385%.....	31,240	12,888,979
Sixt SE, 9.109%.....	89,513	6,647,055
STO SE & Co. KGaA, 3.329%.....	9,414	1,553,877
Villeroy & Boch AG, 6.366%.....	61,622	1,287,780
Volkswagen AG, 23.026%.....	405,827	53,762,163
TOTAL GERMANY.....		<u>145,120,377</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Altech Batteries Ltd. Rights 08/04/23.....	20,681	28
* Australian Mines Ltd. Warrants 05/30/24.....	5,460	7
* Decmil Group Ltd. Warrants 09/06/23.....	44,501	0
* European Lithium Ltd. Warrants 03/31/25.....	49,776	334
* Highfield Resources Ltd. Warrants 06/19/24.....	7,045	0
TOTAL AUSTRALIA.....		<u>369</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	202,486	0
*†† S Immo AG Rights 08/11/23.....	151,701	0

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (0.0%)		
* NKT AS Rights.....	2	\$ 10
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/30.....	66,474	0
JAPAN — (0.0%)		
* Tess Holdings Co. Ltd. Rights 08/24/23.....	1,700	2,008
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants.....	2,760,613	0
TOTAL RIGHTS/WARRANTS.....		2,387
TOTAL INVESTMENT SECURITIES		
(Cost \$24,238,578,785).....		30,650,952,016
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.3%)		
@§ The DFA Short Term Investment Fund.....	91,318,445	1,056,280,449
TOTAL INVESTMENTS — (100.0%)		
(Cost \$25,294,768,159)^.....		<u>\$31,707,232,465</u>

As of July 31, 2023, 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.....	1,167	09/15/23	\$255,235,772	\$269,256,075	\$14,020,303
Total Futures Contracts.....			<u>\$255,235,772</u>	<u>\$269,256,075</u>	<u>\$14,020,303</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 101,692,306	\$ 1,904,887,308	\$ 712,016	\$ 2,007,291,630
Austria.....	—	158,520,761	—	158,520,761
Belgium.....	6,433,163	346,208,018	—	352,641,181
Canada.....	3,413,823,308	9,166,724	—	3,422,990,032
China.....	10,540,934	1,978,927	—	12,519,861
Denmark.....	94,869,051	692,383,858	—	787,252,909
Finland.....	9,833,554	421,007,702	—	430,841,256
France.....	30,214,060	2,593,039,390	—	2,623,253,450
Germany.....	42,483,509	2,066,999,327	—	2,109,482,836
Hong Kong.....	648,394	635,936,631	144,535	636,729,560
Ireland.....	247,538,814	40,429,026	—	287,967,840
Israel.....	22,223,115	226,637,945	—	248,861,060
Italy.....	8,866,145	891,801,994	—	900,668,139
Japan.....	121,172,383	6,775,555,560	—	6,896,727,943
Netherlands.....	192,682,902	819,529,728	—	1,012,212,630
New Zealand.....	276,253	103,105,156	—	103,381,409
Norway.....	2,053,261	262,221,433	—	264,274,694
Portugal.....	336,622	89,064,642	—	89,401,264

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Singapore.....	\$ 6,680	\$ 334,622,706	\$ 282,823	\$ 334,912,209
Spain.....	26,368,667	692,327,424	—	718,696,091
Sweden.....	219,278	807,968,387	—	808,187,665
Switzerland.....	229,188,349	2,161,340,762	—	2,390,529,111
United Kingdom.....	908,063,614	2,955,770,543	135,876	3,863,970,033
United States.....	—	44,515,688	—	44,515,688
Preferred Stocks				
Germany.....	—	145,120,377	—	145,120,377
Rights/Warrants				
Australia.....	—	369	—	369
Denmark.....	—	10	—	10
Japan.....	—	2,008	—	2,008
Securities Lending Collateral.....	—	1,056,280,449	—	1,056,280,449
Futures Contracts**.....	14,020,303	—	—	14,020,303
TOTAL.....	\$5,483,554,665	\$26,236,422,853	\$1,275,250[^]	\$31,721,252,768

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

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

INTERNATIONAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.1%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	\$ 4,537,629,536
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	2,717,399,665
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	1,403,528,772
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....	1,329,574,003
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....	1,138,982,821
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$11,127,114,797</u>
	<u>Shares</u>
TEMPORARY CASH INVESTMENTS — (0.9%)	
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$106,600,101).....	106,600,101
TOTAL INVESTMENTS — (100.0%) (Cost \$9,946,795,724)^^.....	<u>\$11,233,714,898</u>

As of July 31, 2023, 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.....	441	09/15/23	\$97,419,936	\$101,749,725	\$4,329,789
Total Futures Contracts.....			<u>\$97,419,936</u>	<u>\$101,749,725</u>	<u>\$4,329,789</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$11,127,114,797	—	—	\$11,127,114,797
Temporary Cash Investments.....	106,600,101	—	—	106,600,101
Futures Contracts**.....	4,329,789	—	—	4,329,789
TOTAL.....	<u>\$11,238,044,687</u>	<u>—</u>	<u>—</u>	<u>\$11,238,044,687</u>

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

GLOBAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(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.....	1,312,618	\$57,033,239
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.....		10,894,010
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....		10,758,073
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....		6,160,213
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....		3,578,938
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....		3,036,434
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....		<u>2,813,627</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$79,953,276)^.....		<u><u>\$94,274,534</u></u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$94,274,534	—	—	\$94,274,534
TOTAL.....	\$94,274,534	—	—	\$94,274,534

JAPANESE SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	\$273,041,806
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$273,041,806</u>

Summary of the Portfolio's Master Fund's investments as of July 31, 2023, based on their valuation inputs, is located within this report (see Security Valuation Note).

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

July 31, 2023

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....	<u>\$223,721,105</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$223,721,105</u>

Summary of the Portfolio's Master Fund's investments as of July 31, 2023, based on their valuation inputs, is located within this report (see Security Valuation Note).

UNITED KINGDOM SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	<u>\$22,183,364</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$22,183,364</u>

Summary of the Portfolio's Master Fund's investments as of July 31, 2023, based on their valuation inputs, is located within this report (see Security Valuation Note).

CONTINENTAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	<u>\$763,708,058</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$763,708,058</u>

Summary of the Portfolio's Master Fund's investments as of July 31, 2023, based on their valuation inputs, is located within this report (see Security Valuation Note).

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.2%)		
AUSTRALIA — (20.5%)		
	154,969	\$ 68,215
	4,391,569	7,860,839
	3,792,800	9,708,288
	1,500,978	1,767,098
#	317,893	277,587
	5,155,482	12,731,370
	265,081	717,695
#	3,738,686	4,286,684
	5,946,778	12,734,168
	5,252,169	5,121,313
	4,965,826	38,275,416
	6,583,446	18,221,375
	5,499,062	13,885,313
	3,757,083	7,564,651
	15,882,436	5,879,881
#	11,221,389	62,108,032
#	574,259	987,669
#	2,703,003	5,088,676
	280,209	229,800
	5,834,331	2,609,342
	18,155,350	251,036,786
	20,077,906	58,684,881
	2,880,093	5,569,071
	67,832	64,944
	294,044	1,026,007
	11,163,975	8,979,225
	2,365,300	4,806,712
	4,037,846	11,102,753
	41,231,119	64,992,602
	11,335,318	17,705,073
*	1,321,251	71,213
	11,983,915	19,522,167
	54,146,968	102,461,851
	25,046,365	71,182,545
	40,607,178	53,991,459
	7,082,973	12,489,252
TOTAL AUSTRALIA		<u>893,809,953</u>
BELGIUM — (3.6%)		
	516,524	35,475,338
	29,026	1,486,572
	344,441	4,861,020
	350,871	27,460,425
#	35,177	645,703
	310,835	4,570,423
	137,082	11,107,801
#	29,778	1,538,803
	124,662	7,959,771
	1,704	77,755
	1,757,187	51,920,078
	42,827	2,277,654
	208,586	6,505,337
TOTAL BELGIUM		<u>155,886,680</u>

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (5.3%)		
Allied Properties Real Estate Investment Trust.....	642,601	\$ 10,691,742
Artis Real Estate Investment Trust.....	593,120	3,126,064
Automotive Properties Real Estate Investment Trust.....	211,020	1,878,720
Boardwalk Real Estate Investment Trust.....	234,820	11,665,763
BSR Real Estate Investment Trust.....	177,035	2,303,225
# BTB Real Estate Investment Trust.....	514,952	1,288,698
# Canadian Apartment Properties REIT.....	879,589	34,292,398
# Choice Properties Real Estate Investment Trust.....	1,655,901	17,467,552
# Crombie Real Estate Investment Trust.....	523,489	5,530,051
CT Real Estate Investment Trust.....	541,589	6,255,185
# Dream Industrial Real Estate Investment Trust.....	1,288,775	13,868,515
# Dream Office Real Estate Investment Trust.....	189,570	1,962,333
European Residential Real Estate Investment Trust.....	222,941	481,843
First Capital Real Estate Investment Trust.....	1,074,289	12,000,362
# Granite Real Estate Investment Trust.....	316,886	18,609,678
# H&R Real Estate Investment Trust.....	1,388,298	10,833,495
# Inovalis Real Estate Investment Trust.....	281,154	791,022
InterRent Real Estate Investment Trust.....	720,863	7,002,810
Killam Apartment Real Estate Investment Trust.....	583,384	8,007,622
Ω Minto Apartment Real Estate Investment Trust.....	214,805	2,454,868
Morguard North American Residential Real Estate Investment Trust.....	241,304	2,997,429
# Morguard Real Estate Investment Trust.....	347,256	1,414,147
Nexus Industrial REIT.....	183,895	1,149,126
# NorthWest Healthcare Properties Real Estate Investment Trust.....	1,186,289	6,288,371
# Plaza Retail REIT.....	571,462	1,703,139
Primaris REIT.....	442,805	4,479,591
PRO Real Estate Investment Trust.....	343,737	1,391,996
# RioCan Real Estate Investment Trust.....	1,538,539	23,393,400
# Slate Grocery REIT, Class U.....	267,803	2,707,173
# Slate Office REIT.....	381,143	517,382
# SmartCentres Real Estate Investment Trust.....	743,963	14,053,857
# True North Commercial Real Estate Investment Trust.....	454,390	902,819
TOTAL CANADA.....		<u>231,510,376</u>
CHINA — (0.1%)		
China Merchants Commercial Real Estate Investment Trust, Class R.....	237,000	54,191
Spring Real Estate Investment Trust.....	5,905,000	1,678,436
# Yuexiu Real Estate Investment Trust.....	21,671,250	4,465,138
TOTAL CHINA.....		<u>6,197,765</u>
FRANCE — (5.6%)		
Altarea SCA.....	44,464	4,155,758
ARGAN SA.....	77,237	5,832,270
Carmila SA.....	537,118	8,704,205
Covivio Hotels SACA.....	1,523	29,808
Covivio SA.....	504,147	24,341,029
Gecina SA.....	459,206	49,645,911
ICADE.....	340,850	13,886,409
Klepierre SA.....	2,077,906	55,155,244
Mercialys SA.....	764,190	6,615,128
Societe de la Tour Eiffel.....	50,085	797,906
#* Unibail-Rodamco-Westfield, CDI.....	6,456,967	18,047,655
#* Unibail-Rodamco-Westfield.....	1,020,503	57,824,617
Vitura SA.....	18,365	329,012
TOTAL FRANCE.....		<u>245,364,952</u>
GERMANY — (0.2%)		
Hamborner REIT AG.....	976,255	7,065,000

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (4.1%)		
# Champion REIT.....	24,113,012	\$ 8,883,949
Fortune Real Estate Investment Trust.....	16,259,000	11,757,000
Link REIT.....	26,703,821	150,106,328
Prosperity REIT.....	15,450,000	3,354,581
Regal Real Estate Investment Trust.....	9,834,000	1,311,911
Sunlight Real Estate Investment Trust.....	12,559,000	4,677,225
TOTAL HONG KONG.....		<u>180,090,994</u>
INDIA — (0.0%)		
Embassy Office Parks REIT.....	362	1,369
IRELAND — (0.1%)		
Irish Residential Properties REIT PLC.....	5,226,706	5,562,869
ITALY — (0.0%)		
# Immobiliare Grande Distribuzione SIIQ SpA.....	641,969	1,773,331
JAPAN — (24.4%)		
Activia Properties, Inc.....	7,272	21,177,124
# Advance Residence Investment Corp.....	13,894	33,854,513
# AEON REIT Investment Corp.....	18,122	19,076,503
# Comforia Residential REIT, Inc.....	7,080	16,949,248
CRE Logistics REIT, Inc.....	5,930	7,317,705
Daiwa House REIT Investment Corp.....	23,470	46,208,466
Daiwa Office Investment Corp.....	3,120	13,736,447
Daiwa Securities Living Investments Corp.....	20,550	16,460,181
ESCON Japan Reit Investment Corp.....	2,771	2,264,103
Frontier Real Estate Investment Corp.....	5,143	17,088,261
# Fukuoka REIT Corp.....	6,728	7,877,201
Global One Real Estate Investment Corp.....	10,604	8,760,799
GLP J-Reit.....	48,972	48,245,452
Hankyu Hanshin REIT, Inc.....	6,412	6,408,272
# Health Care & Medical Investment Corp.....	4,035	4,347,608
Heiwa Real Estate REIT, Inc.....	10,159	10,367,786
Hoshino Resorts REIT, Inc.....	2,530	11,084,317
Hulic Reit, Inc.....	13,777	15,988,797
# Ichigo Hotel REIT Investment Corp.....	2,718	2,071,357
Ichigo Office REIT Investment Corp.....	12,176	7,584,996
# Industrial & Infrastructure Fund Investment Corp.....	21,898	22,919,239
Invincible Investment Corp.....	61,770	25,590,397
Itochu Advance Logistics Investment Corp.....	6,593	6,119,429
Japan Excellent, Inc.....	12,762	11,836,956
Japan Hotel REIT Investment Corp.....	46,628	23,153,378
# Japan Logistics Fund, Inc.....	9,280	19,612,922
Japan Metropolitan Fund Invest.....	73,783	50,607,556
Japan Prime Realty Investment Corp.....	8,967	22,326,412
Japan Real Estate Investment Corp.....	13,405	53,916,210
Kenedix Office Investment Corp.....	8,902	21,166,654
# Kenedix Residential Next Investment Corp.....	10,727	16,783,570
Kenedix Retail REIT Corp.....	6,347	12,421,481
# LaSalle Logiport REIT.....	19,395	20,748,994
Marimo Regional Revitalization REIT, Inc.....	2,244	2,029,167
Mirai Corp.....	18,888	6,091,025
Mitsubishi Estate Logistics REIT Investment Corp.....	4,890	13,992,115
# Mitsui Fudosan Logistics Park, Inc.....	5,791	20,609,764
# Mori Hills REIT Investment Corp., Class C.....	16,281	16,568,988
Mori Trust Reit, Inc.....	27,121	13,978,429
Nippon Accommodations Fund, Inc.....	5,336	25,292,623
Nippon Building Fund, Inc.....	16,140	67,655,838

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Prologis REIT, Inc.....	23,815	\$ 48,699,494
NIPPON REIT Investment Corp.....	4,810	11,452,321
Nomura Real Estate Master Fund, Inc.....	44,944	53,471,572
NTT UD REIT Investment Corp.....	14,956	14,185,478
One REIT, Inc.....	2,510	4,577,197
Ooedo Onsen REIT Investment Corp.....	2,723	1,258,407
Orix JREIT, Inc.....	27,904	35,499,933
# Samty Residential Investment Corp.....	4,159	3,406,527
# Sankei Real Estate, Inc.....	4,709	3,139,032
Sekisui House Reit, Inc.....	44,048	26,145,620
SOSiLA Logistics REIT, Inc.....	6,683	6,040,158
# Star Asia Investment Corp.....	18,594	7,516,656
Starts Proceed Investment Corp.....	2,693	4,255,756
# Takara Leben Real Estate Investment Corp.....	7,168	4,909,849
# Tokyu REIT, Inc.....	9,440	12,487,275
Tosei Reit Investment Corp.....	3,467	3,313,084
United Urban Investment Corp.....	31,308	33,792,931
# XYMAX REIT Investment Corp.....	2,721	2,252,099
TOTAL JAPAN.....		<u>1,066,693,672</u>
MALAYSIA — (0.5%)		
Al-'Aqar Healthcare REIT.....	191,600	53,124
AmFIRST Real Estate Investment Trust.....	641,440	48,396
# Axis Real Estate Investment Trust.....	9,551,107	3,855,832
Capitaland Malaysia Trust.....	12,465,011	1,465,533
# IGB Real Estate Investment Trust.....	13,625,700	5,017,633
# KLCCP Stapled Group.....	2,543,400	3,835,941
Pavilion Real Estate Investment Trust.....	2,203,100	596,179
Sunway Real Estate Investment Trust.....	15,797,700	5,292,247
# YTL Hospitality REIT.....	5,352,300	1,163,700
TOTAL MALAYSIA.....		<u>21,328,585</u>
MEXICO — (2.7%)		
Asesor de Activos Prisma SAPI de CV.....	8,125,024	2,804,577
Concentradora Fibra Danhos SA de CV.....	3,241,759	4,249,424
Ω Concentradora Fibra Hotelera Mexicana SA de CV.....	4,151,669	2,702,490
Ω FIBRA Macquarie Mexico.....	12,795,227	24,826,332
* Fibra Shop Portafolios Inmobiliarios SAPI de CV.....	1,392,054	533,711
Fibra Uno Administracion SA de CV.....	31,658,348	47,586,779
Prologis Property Mexico SA de CV.....	4,719,835	17,526,386
TF Administradora Industrial S de Real de CV.....	9,831,840	19,992,485
TOTAL MEXICO.....		<u>120,222,184</u>
NETHERLANDS — (0.7%)		
Eurocommercial Properties NV.....	542,276	13,706,344
NSI NV.....	238,560	5,017,813
Vastned Retail NV.....	168,179	3,752,797
# Wereldhave NV.....	392,722	7,017,222
TOTAL NETHERLANDS.....		<u>29,494,176</u>
NEW ZEALAND — (1.5%)		
Argosy Property Ltd.....	10,070,991	7,631,843
Goodman Property Trust.....	12,190,671	17,116,883
Kiwi Property Group Ltd.....	18,311,716	10,813,731
Precinct Properties New Zealand Ltd.....	14,130,466	11,805,774
# Property for Industry Ltd.....	3,303,842	5,090,190
# Stride Property Group.....	4,288,956	4,075,841

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Vital Healthcare Property Trust.....	5,453,170	\$ 8,029,165
TOTAL NEW ZEALAND.....		<u>64,563,427</u>
PHILIPPINES — (0.0%)		
AREIT, Inc.....	2,700	<u>1,632</u>
SAUDI ARABIA — (0.0%)		
Jadwa REIT Saudi Fund.....	423	<u>1,409</u>
SINGAPORE — (11.5%)		
AIMS APAC REIT.....	6,785,254	6,382,578
ARA U.S. Hospitality Trust.....	143,100	50,799
CapitaLand Ascendas REIT.....	36,211,880	76,574,531
CapitaLand Ascott Trust.....	22,065,921	18,585,554
CapitaLand China Trust.....	12,891,700	10,091,823
CapitaLand Integrated Commercial Trust.....	56,442,211	86,654,828
CDL Hospitality Trusts.....	10,706,580	9,582,967
# EC World Real Estate Investment Trust.....	2,427,600	548,328
ESR-LOGOS REIT.....	66,033,232	17,126,282
Far East Hospitality Trust.....	10,756,921	5,216,753
First Real Estate Investment Trust.....	16,645,503	3,253,693
Frasers Centrepoint Trust.....	10,791,058	17,621,938
Frasers Hospitality Trust.....	226,508	81,653
Frasers Logistics & Commercial Trust.....	32,294,932	29,657,373
IREIT Global.....	2,638,234	863,652
# Keppel DC REIT.....	14,432,183	23,784,943
Keppel Pacific Oak U.S. REIT.....	8,173,900	2,697,085
Keppel REIT.....	20,418,826	13,978,792
Lendlease Global Commercial REIT.....	14,857,899	7,599,121
Lippo Malls Indonesia Retail Trust.....	55,201,179	746,477
Manulife U.S. Real Estate Investment Trust.....	17,749,186	1,862,955
Mapletree Industrial Trust.....	22,070,058	37,190,093
Mapletree Logistics Trust.....	36,781,347	46,759,541
Mapletree Pan Asia Commercial Trust.....	25,036,606	31,096,039
OUE Commercial Real Estate Investment Trust.....	15,105,554	3,520,483
Paragon REIT.....	42,100	30,249
Parkway Life Real Estate Investment Trust.....	4,281,200	12,494,723
Prime U.S. REIT.....	3,640,000	662,436
Sabana Industrial Real Estate Investment Trust.....	7,626,097	2,381,476
# Sasseur Real Estate Investment Trust.....	4,134,800	2,225,786
Starhill Global REIT.....	21,913,900	8,485,372
# Suntec Real Estate Investment Trust.....	24,617,100	<u>23,887,741</u>
TOTAL SINGAPORE.....		<u>501,696,064</u>
SOUTH AFRICA — (1.7%)		
Attacq Ltd.....	4,773,027	2,286,706
Equites Property Fund Ltd.....	6,970,202	4,421,439
Fairvest Ltd., Class B.....	5,907,089	1,033,969
Growthpoint Properties Ltd.....	34,710,611	24,643,832
Hyprop Investments Ltd.....	3,842,634	6,853,945
Investec Property Fund Ltd.....	4,992,592	2,214,657
Lighthouse Properties PLC.....	120,628	42,855
Octodec Investments Ltd.....	456,880	230,218
Redefine Properties Ltd.....	68,713,610	13,646,851
Resilient REIT Ltd.....	3,686,989	8,911,949
SA Corporate Real Estate Ltd.....	26,063,727	2,742,237
Vukile Property Fund Ltd.....	9,172,325	<u>6,722,397</u>
TOTAL SOUTH AFRICA.....		<u>73,751,055</u>

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (0.3%)		
E KOCREF CR-REIT Co. Ltd.....	313,055	\$ 1,247,388
IGIS Residence REIT Co. Ltd.....	9,848	28,539
IGIS Value Plus REIT Co. Ltd.....	236,030	839,376
JR Global Reit.....	1,175,502	3,716,934
Koramco Energy Plus Reit.....	609,737	2,626,796
Miraeasset Maps Reit1 Co. Ltd.....	9,562	23,744
Shinhan Alpha REIT Co. Ltd.....	599,159	2,905,305
TOTAL SOUTH KOREA.....		11,388,082
SPAIN — (1.3%)		
# Inmobiliaria Colonial Socimi SA.....	3,054,590	19,718,173
Lar Espana Real Estate Socimi SA.....	820,339	5,319,118
Merlin Properties Socimi SA.....	3,507,366	32,685,041
TOTAL SPAIN.....		57,722,332
TAIWAN — (0.3%)		
Cathay No. 1 REIT.....	10,846,000	6,185,184
Cathay No. 2 REIT.....	4,142,000	2,276,716
Fubon No. 1 REIT.....	1,308,000	613,469
Fubon No. 2 REIT.....	4,032,000	1,784,908
Shin Kong No.1 REIT.....	4,876,000	3,352,378
TOTAL TAIWAN.....		14,212,655
THAILAND — (0.0%)		
WHA Premium Growth Freehold & Leasehold Real Estate InvestmentTrust..	5,800	1,779
TURKEY — (0.4%)		
* Akfen Gayrimenkul Yatirim Ortakligi AS.....	5,832,376	1,086,869
* AKIS Gayrimenkul Yatirimi AS.....	3,915,161	1,169,658
Alarko Gayrimenkul Yatirim Ortakligi AS.....	615,170	815,328
Emlak Konut Gayrimenkul Yatirim Ortakligi AS.....	18,427,307	5,947,524
* Halk Gayrimenkul Yatirim Ortakligi AS.....	2,815,306	532,096
* Is Gayrimenkul Yatirim Ortakligi AS.....	3,295,032	1,995,108
* Kiler Gayrimenkul Yatirim Ortakligi AS.....	3,017,264	350,455
* Nurol Gayrimenkul Yatirim Ortakligi AS.....	587,390	157,108
* Ozak Gayrimenkul Yatirim Ortakligi.....	3,836,914	1,289,642
Panora Gayrimenkul Yatirim Ortakligi.....	592,766	752,279
* Reysas Gayrimenkul Yatirim Ortakligi AS.....	574,149	418,398
* Servet Gayrimenkul Yatirim Ortakligi AS.....	44,138	495,458
Torunlar Gayrimenkul Yatirim Ortakligi AS.....	1,415,148	1,270,401
#* Vakif Gayrimenkul Yatirim Ortakligi AS.....	7,635,328	1,065,990
Yeni Gimat Gayrimenkul Ortakligi AS.....	497,770	672,706
TOTAL TURKEY.....		18,019,020
UNITED KINGDOM — (13.4%)		
ABRDN PROPERTY INCOME TRUST Ltd.....	4,346,219	2,852,406
Assura PLC.....	32,621,782	19,839,851
Balanced Commercial Property Trust Ltd.....	1,555,140	1,385,837
Big Yellow Group PLC.....	1,936,349	26,648,344
British Land Co. PLC.....	9,356,471	40,599,594
Capital & Regional PLC.....	5,467	4,166
CLS Holdings PLC.....	795,403	1,428,071
CT Property Trust Ltd.....	127,514	138,733
Custodian Property Income REIT PLC.....	3,010,430	3,360,345
Derwent London PLC.....	1,042,426	28,327,397
Ediston Property Investment Co. PLC.....	939,466	769,405
Empiric Student Property PLC.....	6,587,218	7,440,425

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	2,453,505	\$ 13,463,523
#	48,433,357	16,550,710
	1,797,608	2,145,348
*††	13,154,605	0
	7,466,929	62,011,270
	10,398,430	24,669,006
	16,352,096	19,981,446
	4,284,663	4,560,792
	27,775	84,032
	769,508	697,656
	14,113,232	17,142,771
#	1,678,983	1,778,613
Ω	5,005,806	2,870,313
Ω	132,270	108,319
	2,424,010	27,555,780
	5,590,045	3,097,316
	13,153,767	128,901,045
#	16,166,896	24,856,003
	4,990,109	4,702,330
	263	435
Ω	348,410	281,606
	20,418,717	36,206,601
	2,384,002	1,602,353
	3,700,227	46,199,408
	1,170,100	1,829,457
	313,080	344,749
	1,757,918	11,200,668
TOTAL UNITED KINGDOM.....		<u>585,636,124</u>
TOTAL COMMON STOCKS		
Cost (\$4,653,954,914).....		4,291,995,485
<u>Value†</u>		
SECURITIES LENDING COLLATERAL — (1.8%)		
@§ The DFA Short Term Investment Fund.....	6,641,208	<u>76,818,856</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$4,730,769,124)^^.....		<u>\$4,368,814,341</u>

As of July 31, 2023, DFA International Real Estate Securities Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	132	09/15/23	\$29,488,277	\$30,455,700	\$967,423
Total Futures Contracts.....			<u>\$29,488,277</u>	<u>\$30,455,700</u>	<u>\$967,423</u>

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 277,587	\$ 893,532,366	—	\$ 893,809,953
Belgium.....	—	155,886,680	—	155,886,680
Canada.....	231,510,376	—	—	231,510,376
China.....	—	6,197,765	—	6,197,765
France.....	—	245,364,952	—	245,364,952
Germany.....	—	7,065,000	—	7,065,000
Hong Kong.....	—	180,090,994	—	180,090,994
India.....	—	1,369	—	1,369
Ireland.....	5,562,869	—	—	5,562,869
Italy.....	—	1,773,331	—	1,773,331
Japan.....	—	1,066,693,672	—	1,066,693,672
Malaysia.....	—	21,328,585	—	21,328,585
Mexico.....	120,222,184	—	—	120,222,184
Netherlands.....	—	29,494,176	—	29,494,176
New Zealand.....	—	64,563,427	—	64,563,427
Philippines.....	—	1,632	—	1,632
Saudi Arabia.....	—	1,409	—	1,409
Singapore.....	—	501,696,064	—	501,696,064
South Africa.....	—	73,751,055	—	73,751,055
South Korea.....	—	11,388,082	—	11,388,082
Spain.....	—	57,722,332	—	57,722,332
Taiwan.....	—	14,212,655	—	14,212,655
Thailand.....	—	1,779	—	1,779
Turkey.....	—	18,019,020	—	18,019,020
United Kingdom.....	—	585,636,124	—	585,636,124
Securities Lending Collateral.....	—	76,818,856	—	76,818,856
Futures Contracts**.....	967,423	—	—	967,423
TOTAL.....	\$358,540,439	\$4,011,241,325	—	\$4,369,781,764

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

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (65.3%)		
UNITED STATES — (65.3%)		
Acadia Realty Trust.....	430,306	\$ 6,760,107
Agree Realty Corp.....	388,869	25,190,934
Alexander's, Inc.....	9,975	1,928,866
Alexandria Real Estate Equities, Inc.....	711,833	89,463,171
Alpine Income Property Trust, Inc.....	32,771	556,779
American Assets Trust, Inc.....	269,915	6,073,088
American Homes 4 Rent, Class A.....	1,448,648	54,295,327
American Tower Corp.....	2,041,054	388,432,987
Americold Realty Trust, Inc.....	1,128,886	36,598,484
Apartment Income REIT Corp.....	705,929	24,382,788
Apartment Investment & Management Co., Class A.....	691,791	5,762,619
Apple Hospitality REIT, Inc.....	1,000,627	15,509,718
# Ashford Hospitality Trust, Inc.....	94,734	378,936
* AvalonBay Communities, Inc.....	626,487	118,186,773
* Bluerock Homes Trust, Inc.....	14,660	237,645
# Boston Properties, Inc.....	655,877	43,701,085
# Braemar Hotels & Resorts, Inc.....	232,123	858,855
Brandywine Realty Trust.....	832,615	4,204,706
Brixmor Property Group, Inc.....	1,383,499	31,460,767
Broadstone Net Lease, Inc.....	560,549	9,136,949
BRT Apartments Corp.....	32,888	640,329
Camden Property Trust.....	472,356	51,529,316
CareTrust REIT, Inc.....	458,689	9,536,144
# CBL & Associates Properties, Inc.....	9,627	209,580
Centerspace.....	71,229	4,425,458
Chatham Lodging Trust.....	215,541	2,069,194
City Office REIT, Inc.....	200,461	1,096,522
Clipper Realty, Inc.....	12,303	78,739
Community Healthcare Trust, Inc.....	111,295	3,922,036
Corporate Office Properties Trust.....	518,412	13,478,712
# Cousins Properties, Inc.....	677,333	16,547,245
Creative Media & Community Trust Corp.....	2,013	9,199
Crown Castle, Inc.....	1,930,586	209,063,158
# CTO Realty Growth, Inc.....	96,992	1,697,360
CubeSmart.....	1,001,297	43,416,238
DiamondRock Hospitality Co.....	956,722	8,132,137
# Digital Realty Trust, Inc.....	1,309,024	163,130,571
Diversified Healthcare Trust.....	1,078,686	2,254,454
# Douglas Emmett, Inc.....	880,126	12,937,852
# Easterly Government Properties, Inc.....	411,669	6,076,234
EastGroup Properties, Inc.....	195,996	34,726,571
Elme Communities.....	396,242	6,438,933
# Empire State Realty Trust, Inc., Class A.....	624,448	5,588,810
EPR Properties.....	344,556	15,380,980
Equinix, Inc.....	411,284	333,107,137
Equity Commonwealth.....	497,410	9,744,262
# Equity LifeStyle Properties, Inc.....	787,334	56,042,434
Equity Residential.....	1,602,441	105,664,960
Essential Properties Realty Trust, Inc.....	649,810	15,952,835
Essex Property Trust, Inc.....	285,722	69,587,593
Extra Space Storage, Inc.....	941,132	131,353,823
Federal Realty Investment Trust.....	340,631	34,580,859
First Industrial Realty Trust, Inc.....	591,434	30,577,138
Four Corners Property Trust, Inc.....	385,542	10,139,755
Franklin Street Properties Corp., Class C.....	446,207	749,628

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UNITED STATES — (Continued)		
	1,170,042	\$ 55,530,193
	196,030	6,335,690
#	168,618	2,242,619
	273,382	2,706,482
	466,799	4,990,081
	1,770,994	34,587,513
	2,445,966	53,395,438
	183,034	1,145,793
#	486,325	12,289,433
	3,166,245	58,258,908
	663,921	3,897,216
	987,999	16,835,503
	299,759	1,270,978
#	42,909	3,399,680
	118,807	2,891,762
	2,733,139	97,026,434
#	1,301,913	79,937,458
#	565,880	9,467,172
	508,614	18,157,520
	2,764,884	56,016,550
	1,036,243	23,709,240
	390,499	38,542,251
#	187,699	6,299,178
	1,322,329	13,315,853
	986,530	12,578,257
#	2,824,625	28,500,466
	520,274	77,864,207
	197,591	10,849,722
	399,905	13,512,790
	442,459	3,141,459
	261,895	4,685,302
	108,424	4,506,101
#	822,841	35,118,854
#	231,988	1,786,308
#	1,092,658	34,855,790
	76,170	1,556,153
	293,597	1,908,381
	640,630	9,904,140
	878,912	4,605,499
#	1,012,646	13,802,365
#	588,135	9,086,686
#	148,162	5,231,600
	1,079,133	15,906,420
	649,789	4,834,430
	113,434	2,582,892
#	49,305	743,026
	4,099,876	511,459,531
	704,072	198,372,286
	2,767,207	168,716,611
	688,315	45,105,282
	577,531	8,507,032
	907,050	49,969,384
	734,662	7,567,019
	393,781	4,280,399
	234,821	22,376,093
	1,054,951	13,703,813
	60,810	2,344,226
	484,466	106,073,831
	758,082	6,436,116

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UNITED STATES — (Continued)		
Simon Property Group, Inc.....	1,458,521	\$ 181,731,717
SITE Centers Corp.....	878,218	12,338,963
# SL Green Realty Corp.....	299,429	11,291,468
*†† Spirit MTA REIT Escrow.....	183,367	0
Spirit Realty Capital, Inc.....	628,364	25,341,920
# STAG Industrial, Inc.....	772,681	28,048,320
Summit Hotel Properties, Inc.....	495,000	3,187,800
Sun Communities, Inc.....	553,834	72,164,570
Sunstone Hotel Investors, Inc.....	958,835	9,770,529
# Tanger Factory Outlet Centers, Inc.....	480,198	11,241,435
Terreno Realty Corp.....	372,611	22,110,737
UDR, Inc.....	1,474,492	60,277,233
UMH Properties, Inc.....	229,547	3,821,958
# Uniti Group, Inc.....	1,132,202	6,317,687
Universal Health Realty Income Trust.....	58,613	2,797,598
Urban Edge Properties.....	538,505	9,159,970
Urstadt Biddle Properties, Inc.....	6,002	134,685
Urstadt Biddle Properties, Inc., Class A.....	131,380	2,979,698
Ventas, Inc.....	1,780,921	86,410,287
* Veris Residential, Inc.....	388,320	7,253,818
VICI Properties, Inc.....	4,476,709	140,926,799
# Vornado Realty Trust.....	804,456	18,084,171
# Welltower, Inc.....	2,205,834	181,209,263
Whitestone REIT.....	214,745	2,216,168
WP Carey, Inc.....	951,999	64,288,492
Xenia Hotels & Resorts, Inc.....	546,376	6,938,975
TOTAL UNITED STATES.....		<u>5,287,772,457</u>
AFFILIATED INVESTMENT COMPANIES — (32.5%)		
UNITED STATES — (32.5%)		
Investment in DFA International Real Estate Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	690,404,219	2,589,015,821
Investment in DFA Real Estate Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,231,462	46,980,263
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....		<u>2,635,996,084</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$7,905,204,142).....		<u>7,923,768,541</u>
SECURITIES LENDING COLLATERAL — (2.2%)		
@§ The DFA Short Term Investment Fund.....	15,676,566	181,330,839
TOTAL INVESTMENTS — (100.0%)		
(Cost \$8,086,533,095)^.....		<u>\$8,105,099,380</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$5,287,772,457	—	—	\$5,287,772,457
Affiliated Investment Companies.....	2,635,996,084	—	—	2,635,996,084
Securities Lending Collateral.....	—	\$181,330,839	—	181,330,839
TOTAL.....	<u>\$7,923,768,541</u>	<u>\$181,330,839</u>	<u>—</u>	<u>\$8,105,099,380</u>

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.9%)		
AUSTRALIA — (5.9%)		
#	29Metals Ltd.....	97,208 \$ 47,286
*	A2B Australia Ltd.....	37,470 42,248
	Accent Group Ltd.....	1,581,008 1,880,319
	Acrow Formwork & Construction Services Ltd.....	3,551 1,957
	Adairs Ltd.....	463,901 531,340
	Adbri Ltd.....	3,429,561 5,749,032
#*	Aeris Resources Ltd.....	181,399 46,586
*	Ainsworth Game Technology Ltd.....	814,002 587,978
*	Alkane Resources Ltd.....	2,172,211 1,036,045
*	Alliance Aviation Services Ltd.....	257,340 567,567
	AMP Ltd.....	1,414,400 1,076,283
	Ansell Ltd.....	947,811 15,392,160
#*	Appen Ltd.....	995,992 1,523,932
	ARN Media Ltd.....	2,792,376 1,950,797
#*	Aurelia Metals Ltd.....	11,367,550 706,536
	Aurelia Metals Ltd.....	1,018,819 62,959
	Austral Ltd.....	4,788,478 7,086,398
	Austin Engineering Ltd.....	656,808 123,734
*	Australian Agricultural Co. Ltd.....	2,914,239 2,923,905
#	Australian Vintage Ltd.....	612,478 170,826
	Auswide Bank Ltd.....	14,609 56,647
	AVJennings Ltd.....	1,267,073 373,848
	Bank of Queensland Ltd.....	1,167,327 4,743,719
	Bapcor Ltd.....	2,426,704 10,209,417
	Base Resources Ltd.....	1,999,653 235,574
*	BCI Minerals Ltd.....	917,845 166,847
	Beach Energy Ltd.....	26,277,817 28,652,945
	Bega Cheese Ltd.....	4,318,522 9,458,899
#	Bell Financial Group Ltd.....	49,868 35,540
	Bendigo & Adelaide Bank Ltd.....	79,928 503,327
*	Boral Ltd.....	108,302 317,968
#	Bravura Solutions Ltd.....	3,472,458 1,167,361
	Brickworks Ltd.....	928,664 16,199,615
*	BWX Ltd.....	1,263,882 169,790
	Calima Energy Ltd.....	1,517,494 94,154
	Capral Ltd.....	28,874 145,589
*††	CDS Technologies Ltd.....	15,209 0
#	Cedar Woods Properties Ltd.....	991,142 3,347,818
	Challenger Ltd.....	102,146 493,714
*	Cooper Energy Ltd.....	38,883,355 3,793,815
	Costa Group Holdings Ltd.....	3,465,183 7,728,355
	Credit Corp. Group Ltd.....	159,431 2,538,631
	CSR Ltd.....	1,748,164 6,743,401
#	DDH1 Ltd.....	131,455 82,181
	Domain Holdings Australia Ltd.....	214,028 586,050
	Downer EDI Ltd.....	10,478,815 30,978,702
	Elanor Investor Group.....	68,066 77,026
	Elders Ltd.....	825,915 4,049,319
#	Emeco Holdings Ltd.....	2,619,610 1,260,514
	Enero Group Ltd.....	24,327 29,279
	EQT Holdings Ltd.....	35,138 617,965
	Estia Health Ltd.....	3,129,699 5,859,934
	EVT Ltd.....	563,088 4,633,367
	Fenix Resources Ltd.....	218,733 44,124
	Finbar Group Ltd.....	11,796 5,665

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	FleetPartners Group Ltd.....	4,437,897 \$ 7,668,411
#*	Fleetwood Ltd.....	1,233,646 1,807,240
	G8 Education Ltd.....	12,054,076 8,919,527
	GrainCorp Ltd., Class A.....	4,783,456 26,037,685
	Grange Resources Ltd.....	8,550,873 3,113,100
	GTN Ltd.....	74,832 21,159
	GUD Holdings Ltd.....	705,550 4,738,833
	GWA Group Ltd.....	1,684,670 2,224,470
#	Harvey Norman Holdings Ltd.....	1,276,690 3,247,980
	Healius Ltd.....	10,261,933 19,827,362
	Helia Group Ltd.....	6,335,205 16,540,734
	Horizon Oil Ltd.....	118,216 11,933
#	Humm Group Ltd.....	4,046,014 1,224,474
	Insignia Financial Ltd.....	9,089,880 18,264,440
	IVE Group Ltd.....	1,287,221 1,998,421
	Jupiter Mines Ltd.....	1,747,299 241,219
*	Karoon Energy Ltd.....	1,103,688 1,663,028
	Kelsian Group Ltd.....	185,568 867,591
*††	Lednium Technology Pty. Ltd.....	438,495 0
	Link Administration Holdings Ltd.....	4,305,127 4,434,394
	Lycopodium Ltd.....	4,750 32,099
	Macmahon Holdings Ltd.....	8,442,434 824,685
#	Magellan Financial Group Ltd.....	786,348 4,942,978
	McPherson's Ltd.....	1,720,004 602,355
*	Metals X Ltd.....	255,210 53,458
	Michael Hill International Ltd.....	416,865 257,147
*	MMA Offshore Ltd.....	1,687,457 1,481,667
	Monadelphous Group Ltd.....	142,330 1,306,743
	Monash IVF Group Ltd.....	5,019,180 4,064,013
#*	Mount Gibson Iron Ltd.....	11,440,679 3,624,675
	Myer Holdings Ltd.....	11,393,016 4,867,775
	MyState Ltd.....	1,378,345 3,304,705
#	Navigator Global Investments Ltd.....	1,080,469 1,054,709
	New Hope Corp. Ltd.....	2,360,241 8,452,629
#	Nickel Industries Ltd.....	13,121,993 7,313,363
	Nine Entertainment Co. Holdings Ltd.....	6,092,364 8,785,926
	NRW Holdings Ltd.....	7,050,496 13,070,094
	Nufarm Ltd.....	5,889,437 21,321,605
*	Nuix Ltd.....	14,040 15,143
#	OM Holdings Ltd.....	97,211 35,913
	oOh!media Ltd.....	4,163,230 3,910,678
	Pacific Current Group Ltd.....	70,198 482,414
	Pact Group Holdings Ltd.....	966,849 501,047
	Peet Ltd.....	3,093,792 2,609,919
#	PeopleIN Ltd.....	22,473 37,038
*	Perenti Ltd.....	10,719,870 8,628,669
	Perpetual Ltd.....	298,887 4,961,623
	Perseus Mining Ltd.....	17,398,725 20,457,187
#	Peter Warren Automotive Holdings Ltd.....	196,341 336,679
*	PEXA Group Ltd.....	559,750 4,993,638
	Premier Investments Ltd.....	363,127 5,414,182
	Propel Funeral Partners Ltd.....	129,988 384,321
	Ramelius Resources Ltd.....	11,212,757 9,690,958
	Regis Resources Ltd.....	12,193,748 13,868,222
#*	Reject Shop Ltd.....	261,497 918,018
	Reliance Worldwide Corp. Ltd.....	4,882,944 13,872,109
#*	Resolute Mining Ltd.....	35,785,522 8,718,821
*	Retail Food Group Ltd.....	440,548 15,996
	Ridley Corp. Ltd.....	5,087,656 6,730,666

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Sandfire Resources Ltd.....	7,942,064	\$ 36,304,935
Select Harvests Ltd.....	2,268,894	6,409,206
# Servcorp Ltd.....	409,955	812,142
Service Stream Ltd.....	6,051,301	3,703,392
* Seven West Media Ltd.....	223,409	57,837
SG Fleet Group Ltd.....	49,174	86,560
Shaver Shop Group Ltd.....	1,100,901	829,372
Sigma Healthcare Ltd.....	13,376,143	7,060,274
* Silver Lake Resources Ltd.....	15,014,709	9,063,579
Sims Ltd.....	3,005,429	30,657,556
# Solvar Ltd.....	2,568,568	3,016,118
Southern Cross Electrical Engineering Ltd.....	209,262	97,066
# Southern Cross Media Group Ltd.....	1,121,993	709,711
*†† SpeedCast International Ltd.....	59,723	0
SRG Global Ltd.....	527,205	264,023
* Star Entertainment Group Ltd.....	10,652,822	7,533,475
Sunland Group Ltd.....	1,977,170	1,393,511
Super Retail Group Ltd.....	1,723,419	14,303,802
* Superloop Ltd.....	2,562,717	1,146,964
Tabcorp Holdings Ltd.....	23,445,225	16,631,659
†† Ten Sixty Four Ltd.....	500,279	144,496
* United Malt Group Ltd.....	5,437,857	17,625,869
*†† Virgin Australia Holdings Pty. Ltd.....	39,419,376	0
Ω Viva Energy Group Ltd.....	1,513,967	3,212,012
* West African Resources Ltd.....	3,220,287	1,953,498
* Westgold Resources Ltd.....	5,493,697	6,160,615
TOTAL AUSTRALIA.....		<u>670,882,528</u>
AUSTRIA — (0.7%)		
Ω Agrana Beteiligungs AG.....	363,436	6,474,517
Ω BAWAG Group AG.....	225,713	10,996,153
EVN AG.....	47,965	1,136,958
Oberbank AG.....	11,173	1,474,137
POLYTEC Holding AG.....	36,601	185,106
Porr AG.....	58,797	819,663
* Raiffeisen Bank International AG.....	505,092	8,167,042
Semperit AG Holding.....	37,112	828,794
Strabag SE.....	718	30,128
UNIQA Insurance Group AG.....	199,669	1,630,943
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	414,248	11,079,485
voestalpine AG.....	954,770	31,550,711
Zumtobel Group AG.....	168,909	1,475,880
TOTAL AUSTRIA.....		<u>75,849,517</u>
BELGIUM — (1.6%)		
Ackermans & van Haaren NV.....	282,427	49,175,039
Ageas SA.....	19,976	845,649
* AGFA-Gevaert NV.....	1,522,322	3,915,798
Bekaert SA.....	847,612	40,457,164
# bpost SA.....	280,303	1,349,881
Cie d'Entreprises CFE.....	51,813	524,053
Deceuninck NV.....	1,416,691	3,594,406
* Deme Group NV.....	30,815	4,080,819
Euronav NV.....	2,283,177	37,511,753
* Galapagos NV.....	144,183	6,059,203
Gimv NV.....	188,160	8,689,026
* Greenyard NV.....	72,342	531,174
Immobel SA.....	19,422	768,253

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
#* Ontex Group NV.....	26,323	\$ 225,593
Proximus SADP.....	698,027	5,351,619
# Recticel SA.....	554,824	7,044,241
Roularta Media Group NV.....	10,995	190,912
Sipef NV.....	89,430	5,573,660
Tessenderlo Group SA.....	106,191	3,561,940
VGP NV.....	8,307	886,880
Viohalco SA.....	35,319	254,621
TOTAL BELGIUM.....		<u>180,591,684</u>
CANADA — (12.9%)		
* 5N Plus, Inc.....	82,440	231,318
# Acadian Timber Corp.....	111,077	1,415,155
ADENTRA, Inc.....	16,331	431,357
* Advantage Energy Ltd.....	3,145,830	22,186,493
# Aecon Group, Inc.....	1,134,943	9,441,720
Africa Oil Corp.....	68,415	161,874
AGF Management Ltd., Class B.....	1,333,476	7,938,260
Agnico Eagle Mines Ltd.....	484,368	25,392,623
* Aimia, Inc.....	58,791	148,465
Alamos Gold, Inc., Class A.....	7,286,317	90,011,834
# Alaris Equity Partners Income.....	340,992	4,075,406
# Algoma Central Corp.....	307,731	3,542,530
Amerigo Resources Ltd.....	84,315	103,583
# Andrew Peller Ltd., Class A.....	36,665	114,000
* Argonaut Gold, Inc.....	2,550,366	1,083,081
B2Gold Corp.....	14,685,789	51,179,689
#* Baytex Energy Corp.....	996,055	4,018,513
# Birchcliff Energy Ltd.....	5,532,009	33,058,227
Bird Construction, Inc.....	4,700	31,615
Black Diamond Group Ltd.....	1,005,535	4,697,301
* Bonterra Energy Corp.....	245,344	1,265,187
Calfrac Well Services Ltd.....	16,706	66,892
Canaccord Genuity Group, Inc.....	1,166,180	7,340,305
Canadian Western Bank.....	1,891,896	37,804,921
* Canfor Corp.....	1,020,635	16,106,938
* Capstone Copper Corp.....	2,048,287	10,702,383
# Cardinal Energy Ltd.....	1,078,692	5,873,437
# Cascades, Inc.....	2,323,197	21,176,831
* Celestica, Inc.....	2,300,460	50,557,466
Centerra Gold, Inc.....	4,524,769	29,029,345
CES Energy Solutions Corp.....	1,479,948	3,153,721
Chesswood Group Ltd.....	56,300	356,505
Cogeco Communications, Inc.....	93,061	4,714,978
Cogeco, Inc.....	44,702	1,768,893
* Conifex Timber, Inc.....	21,950	22,472
# Corus Entertainment, Inc., Class B.....	3,399,796	3,738,448
# Crescent Point Energy Corp.....	10,780,060	87,406,201
* Crew Energy, Inc.....	2,600,270	10,983,585
Dexterra Group, Inc.....	249,124	1,095,757
# Doman Building Materials Group Ltd.....	656,210	3,369,007
* Dorel Industries, Inc., Class B.....	53,101	238,796
DREAM Unlimited Corp., Class A.....	236,825	3,715,845
Dundee Precious Metals, Inc.....	3,015,064	20,967,002
ECN Capital Corp.....	296,622	589,352
E-L Financial Corp. Ltd.....	6,159	4,326,363
#,* Eldorado Gold Corp.....	3,032,303	29,743,416
Enerflex Ltd.....	737,536	5,984,632
* Ensign Energy Services, Inc.....	2,033,727	3,855,699

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# EQB, Inc.....	511,080	\$30,157,460
#* Equinox Gold Corp.....	3,002,170	15,805,017
Exco Technologies Ltd.....	360,519	2,414,123
Firm Capital Mortgage Investment Corp.....	171,832	1,368,245
# First Majestic Silver Corp.....	37,760	252,237
#* Fortuna Silver Mines, Inc.....	4,153,186	14,770,028
* Frontera Energy Corp.....	422,003	3,427,484
# GoldMoney, Inc.....	1,640	11,952
Gran Tierra Energy, Inc.....	460,110	3,269,425
Guardian Capital Group Ltd., Class A.....	86,770	2,677,489
* Heroux-Devtek, Inc.....	242,947	2,859,392
High Liner Foods, Inc.....	265,296	2,834,733
# Home Capital Group, Inc.....	1,308,749	42,498,489
# Hudbay Minerals, Inc.....	4,531,373	27,006,825
* IAMGOLD Corp.....	6,406,634	17,485,845
InPlay Oil Corp.....	27,400	56,103
* Interfor Corp.....	896,563	16,045,870
* Kelt Exploration Ltd.....	1,306,245	6,310,077
* Knight Therapeutics, Inc.....	759,116	2,780,518
# KP Tissue, Inc.....	7,820	61,616
Lassonde Industries, Inc., Class A.....	14,158	1,328,457
# Laurentian Bank of Canada.....	962,431	28,997,371
Leon's Furniture Ltd.....	2,558	43,084
#*†† Lightstream Resources Ltd.....	2,048,004	0
Linamar Corp.....	955,481	55,445,650
* Lucara Diamond Corp.....	42,000	12,900
Lundin Mining Corp.....	477,075	4,265,510
Magellan Aerospace Corp.....	91,875	560,872
* Mandalay Resources Corp.....	8,398	10,763
* Martinrea International, Inc.....	2,156,491	24,154,531
* MDA Ltd.....	82,913	523,767
Medical Facilities Corp.....	35,821	232,260
* MEG Energy Corp.....	4,542,554	80,988,469
Melcor Developments Ltd.....	150,809	1,303,775
*†† Mercator Minerals Ltd.....	861,957	0
# Methanex Corp.....	353,066	15,904,389
# Mullen Group Ltd.....	1,011,134	12,161,366
Neo Performance Materials, Inc.....	39,626	256,330
* New Gold, Inc.....	1,979,444	2,323,326
* NuVista Energy Ltd.....	2,645,320	22,849,274
#,* Obsidian Energy Ltd.....	281,786	2,012,279
OceanaGold Corp.....	13,236,898	27,705,485
Onex Corp.....	171,484	10,532,354
# Organigram Holdings, Inc.....	7,111	10,731
Osisko Gold Royalties Ltd.....	227,386	3,369,901
# Pan American Silver Corp.....	2,097,141	35,490,524
# Paramount Resources Ltd., Class A.....	694,733	16,421,963
Parex Resources, Inc.....	1,568,653	34,747,927
Park Lawn Corp.....	36,944	646,622
#* Petrus Resources Ltd.....	63,260	78,196
# Peyto Exploration & Development Corp.....	2,763,965	23,853,124
Pizza Pizza Royalty Corp.....	475,916	5,424,500
Polaris Renewable Energy, Inc.....	349,776	3,809,034
PrairieSky Royalty Ltd.....	578,278	11,494,078
* Precision Drilling Corp.....	191,813	12,740,249
# Quarterhill, Inc.....	1,322,497	1,534,464
Russel Metals, Inc.....	723,298	21,287,829
* Shawcor Ltd.....	341,736	5,209,035
* SNDL, Inc.....	172,438	287,971

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
*†† Sonde Resources Corp.....	463,104	\$ 0
*†† Southern Pacific Resource Corp.....	156,000	0
# SSR Mining, Inc.....	3,232,053	47,069,699
Stella-Jones, Inc.....	118,329	6,008,653
#*Ω STEP Energy Services Ltd.....	86,521	255,892
Supremex, Inc.....	16,500	79,832
# Surge Energy, Inc.....	217,114	1,363,291
# Tamarack Valley Energy Ltd.....	1,866,564	5,109,996
Tidewater Midstream & Infrastructure Ltd.....	1,996,890	1,635,492
Timbercreek Financial Corp.....	1,014,344	5,738,449
* Torex Gold Resources, Inc.....	1,098,776	15,415,278
Total Energy Services, Inc.....	507,735	3,942,826
TransAlta Corp.....	589,786	6,015,714
Transcontinental, Inc., Class A.....	1,238,303	12,292,410
Trican Well Service Ltd.....	45,813	143,833
* Uni-Select, Inc.....	197,215	7,163,841
Vermilion Energy, Inc.....	1,167,655	16,258,731
VersaBank.....	39,241	344,384
* Victoria Gold Corp.....	9,246	59,670
Wajax Corp.....	209,545	4,308,016
* Well Health Technologies Corp.....	32,029	114,645
Western Forest Products, Inc.....	2,487,401	1,942,914
# Whitecap Resources, Inc.....	4,648,893	37,123,453
* Yangarra Resources Ltd.....	406,155	594,456
TOTAL CANADA.....		1,458,310,184
CHINA — (0.1%)		
* AustAsia Group Ltd.....	438,992	101,466
Ω BOC Aviation Ltd.....	29,800	249,788
China Gold International Resources Corp. Ltd.....	2,930,833	11,757,560
* Fountain SET Holdings Ltd.....	2,464,000	200,981
* Goodbaby International Holdings Ltd.....	998,000	73,470
*†† Hanfeng Evergreen, Inc.....	707,267	0
SIIC Environment Holdings Ltd.....	6,565,500	1,013,484
TOTAL CHINA.....		13,396,749
DENMARK — (3.3%)		
Alm Brand AS.....	251,204	400,358
BankNordik P/F.....	1,339	29,929
D/S Norden AS.....	502,798	25,187,164
Dfds AS.....	551,765	19,780,960
FLSmidth & Co. AS.....	499,148	23,616,542
GronlandsBANKEN AS.....	1,455	137,365
H Lundbeck AS.....	2,719,096	13,496,089
H Lundbeck AS, Class A.....	233,923	1,049,078
#* H+H International AS, Class B.....	92,002	1,150,588
* Harboes Bryggeri AS, Class B.....	3,226	33,365
* Jyske Bank AS.....	1,133,155	85,717,146
Matas AS.....	640,134	9,406,876
* Nilfisk Holding AS.....	23,569	443,902
* NKT AS.....	75,239	4,298,876
*Ω NNIT AS.....	5,053	60,820
North Media AS.....	31,476	292,470
Per Aarsleff Holding AS.....	462,235	21,940,246
Rockwool AS, Class A.....	2,070	553,992
Rockwool AS, Class B.....	27,188	7,312,460
Ω Scandinavian Tobacco Group AS, Class A.....	1,143,320	19,887,606
Schouw & Co. AS.....	363,558	28,848,688

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
Solar AS, Class B.....	41,481	\$ 3,100,847
Spar Nord Bank AS.....	1,944,126	30,912,838
Sparekassen Sjaelland-Fyn AS.....	63,173	1,696,599
Sydbank AS.....	1,473,428	70,663,018
TORM PLC, Class A.....	130,660	3,215,993
UIE PLC.....	123,246	3,299,280
TOTAL DENMARK.....		<u>376,533,095</u>
FINLAND — (2.0%)		
Aktia Bank Oyj.....	451,779	4,669,959
Aspo Oyj.....	25,860	195,249
Atria Oyj.....	285,366	3,006,284
Cargotec Oyj, Class B.....	914,468	43,675,274
Ω Enento Group Oyj.....	8,443	204,846
# Fiskars Oyj Abp.....	234,477	4,179,535
* HKScan Oyj, Class A.....	422,207	343,259
Huhtamaki Oyj.....	207,174	7,364,522
Kemira Oyj.....	2,748,707	43,115,252
Konecranes Oyj.....	829,053	30,133,319
# Metsa Board Oyj, Class B.....	3,628,663	29,275,569
Oma Saastopankki Oyj.....	31,923	767,540
Oriola Oyj, Class B.....	345,543	420,812
Outokumpu Oyj.....	5,856,186	30,297,867
Raisio Oyj, Class V.....	737,938	1,560,027
Rapala VMC Oyj.....	65,343	228,133
Sanoma Oyj.....	8,737	69,125
* Teleste Oyj.....	13,547	53,114
Ω Terveystalo Oyj.....	425,160	3,451,116
# TietoEVRY Oyj.....	784,583	20,016,745
# YIT Oyj.....	235,995	569,417
TOTAL FINLAND.....		<u>223,596,964</u>
FRANCE — (4.7%)		
AKWEL.....	157,992	2,844,556
Ω ALD SA.....	292,380	3,106,386
Altamir.....	336,992	10,187,615
Arkema SA.....	84,237	9,084,034
Assystem SA.....	28,662	1,442,100
Axway Software SA.....	3,827	100,516
Bigben Interactive.....	54,993	286,315
Bonduelle SCA.....	230,248	2,740,547
#* Casino Guichard Perrachon SA.....	317,646	828,009
* CGG SA.....	10,270,644	7,226,030
Chargeurs SA.....	7,081	87,064
Cie des Alpes.....	348,080	5,118,809
Cie Plastic Omnium SA.....	21,132	411,541
# Clariane SE.....	700,117	5,451,654
Coface SA.....	1,436,944	21,049,633
Derichebourg SA.....	1,113,086	6,862,673
Elis SA.....	3,475,549	71,805,214
Etablissements Maurel et Prom SA.....	638,790	3,012,721
Eurazeo SE.....	89,473	5,463,198
# Eutelsat Communications SA.....	1,937,155	13,049,006
Exel Industries, Class A.....	525	31,060
Fnac Darty SA.....	231,941	8,085,782
* Forvia.....	905,694	22,759,059
* Gaumont SA.....	11,739	1,256,010
* GL Events.....	163,560	3,311,627

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	8,575	\$ 739,358
	140,840	297,827
	16,256	381,829
*	17,627	58,751
	367,799	12,771,897
	286,834	14,338,827
	304,457	6,074,732
	17,276	451,574
Ω	235,677	2,474,555
	8,376	241,771
	353,047	16,616,777
	6,838	96,592
*	10,999	23,982
	490,259	8,301,240
#*	45,894	151,289
*	77,368	243,324
#	580,648	12,945,163
	2,789,769	67,295,524
	416,616	17,698,754
	990	205,712
	117,229	6,987,604
	1,724,760	51,545,253
	29,258	3,746,211
	5,435,153	35,211,629
*Ω	347,575	2,607,900
	20,622	1,260,720
	5,902	714,150
	264	36,843
	623,940	5,102,454
	9,168	1,813,607
	1,929,065	43,604,926
	269,688	9,167,388
	25,721	217,893
	17,057	335,838
*Ω	30,542	370,198
TOTAL FRANCE.....		529,733,251
GERMANY — (4.9%)		
	601,646	6,859,233
	249,080	1,040,819
	564,550	53,142,356
#	306,513	12,845,351
Ω	20,448	783,659
	27,318	1,434,572
	44,636	2,253,040
	326,658	11,826,396
*	1,114,796	5,323,511
	56,628	1,630,477
*	229,844	688,716
	459,390	4,621,600
	184,784	6,156,527
	1,913,486	10,528,616
	5,396	252,160
	37,616	1,669,998
	122,169	3,811,732
Ω	147,030	5,161,753
	4,744	422,539
	491,971	4,218,972
*	45,212	445,688

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	1,354	\$ 42,301
* FORTEC Elektronik AG.....	284,791	15,046,913
* Fraport AG Frankfurt Airport Services Worldwide.....	348,074	8,615,935
Freenet AG.....	61,118	7,239,047
Gerresheimer AG.....	105,968	2,646,268
Gesco SE.....	96,152	2,651,943
# GRENKE AG.....	212,100	1,228,527
H&R GmbH & Co. KGaA.....	134,569	1,768,773
# Hamburger Hafen und Logistik AG.....	666,693	1,062,396
#* Heidelberger Druckmaschinen AG.....	11,679	43,422
* Highlight Communications AG.....	156,096	12,625,874
Hornbach Holding AG & Co. KGaA.....	350,201	9,372,076
Indus Holding AG.....	66,943	465,181
Ω Instone Real Estate Group SE.....	9,807	317,204
Jenoptik AG.....	20,583	1,199,283
Ω JOST Werke SE.....	3,123,469	59,637,579
K&S AG.....	520,532	21,811,863
KION Group AG.....	1,374,368	14,556,370
Kloeckner & Co. SE.....	99,766	1,914,678
* Koenig & Bauer AG.....	44,112	5,315,605
Krones AG.....	5,653	4,045,861
KSB SE & Co. KGaA.....	20,438	1,286,694
KWS Saat SE & Co. KGaA.....	712,149	24,018,073
Lanxess AG.....	489,105	1,657,282
* Mediclin AG.....	5,836	112,462
* Medios AG.....	1,113,054	9,678,209
* METRO AG.....	1,312,946	7,877,683
MLP SE.....	33,740	814,302
Mutares SE & Co. KGaA.....	197,396	3,482,759
Norma Group SE.....	428,955	6,282,433
PNE AG.....	1,106,674	11,001,757
# ProSiebenSat.1 Media SE.....	5,898	214,301
PWO AG.....	1,269,689	935,411
* q.beyond AG.....	29,957	1,293,995
RTL Group SA.....	750,702	10,727,227
SAF-Holland SE.....	704,421	24,412,081
Salzgitter AG.....	33,170	277,523
#* SGL Carbon SE.....	90,200	7,940,548
Siltronic AG.....	16,508	566,766
Software AG.....	1,000,080	17,313,650
Suedzucker AG.....	92,185	1,792,484
Surteco Group SE.....	79,630	788,642
Synlab AG.....	466,739	6,705,659
Takkt AG.....	1,248	36,519
Technotrans SE.....	6,827,107	54,278,047
thyssenkrupp AG.....	466,157	6,978,872
United Internet AG.....	140,476	12,014,061
* Vitesco Technologies Group AG, Class A.....	80,816	3,624,144
Vossloh AG.....	40,102	6,231,362
Wacker Chemie AG.....	718,537	18,637,831
Wacker Neuson SE.....	249,522	4,318,305
Wuestenrot & Wuerttembergische AG.....		
TOTAL GERMANY.....		<u>552,023,896</u>
GREECE — (0.0%)		
*†† Michaniki SA.....	986,718	0
*†† Tropea Holding SA.....	4,581	0
HONG KONG — (2.0%)		
Aeon Credit Service Asia Co. Ltd.....	1,218,000	866,970

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Allied Group Ltd.....	32,360,000	\$6,980,273
Asia Financial Holdings Ltd.....	3,250,106	1,398,623
* Asia Standard Hotel Group Ltd.....	4,384,077	59,184
* Asia Standard International Group Ltd.....	11,127,503	868,568
Associated International Hotels Ltd.....	917,000	947,940
Bank of East Asia Ltd.....	5,561,586	8,538,887
* BOCOM International Holdings Co. Ltd.....	3,191,000	166,901
* Century City International Holdings Ltd.....	26,295,300	860,895
Chen Hsong Holdings.....	2,492,000	544,992
Cheuk Nang Holdings Ltd.....	5,095,016	1,174,343
Chevalier International Holdings Ltd.....	2,422,858	2,210,992
* China Energy Development Holdings Ltd.....	4,910,000	46,501
Chinney Investments Ltd.....	1,176,000	175,036
Chow Sang Sang Holdings International Ltd.....	3,879,000	4,524,175
Chuang's China Investments Ltd.....	22,154,415	567,795
Chuang's Consortium International Ltd.....	17,109,520	1,273,898
CITIC Telecom International Holdings Ltd.....	10,987,000	4,412,924
Ω Crystal International Group Ltd.....	677,000	245,769
CSI Properties Ltd.....	106,105,476	1,839,312
*†† CW Group Holdings Ltd.....	1,696,500	0
Dah Sing Banking Group Ltd.....	6,714,288	5,030,094
Dah Sing Financial Holdings Ltd.....	2,688,156	6,641,396
Dickson Concepts International Ltd.....	1,989,000	1,117,417
Eagle Nice International Holdings Ltd.....	1,116,000	644,193
*†† EcoGreen International Group Ltd.....	3,623,840	165,558
Emperor International Holdings Ltd.....	21,650,333	1,512,661
Emperor Watch & Jewellery Ltd.....	53,310,000	1,344,716
* Esprit Holdings Ltd.....	1,512,500	110,874
Far East Consortium International Ltd.....	30,466,443	7,201,799
First Pacific Co. Ltd.....	26,296,000	9,533,951
*Ω FIT Hon Teng Ltd.....	8,177,000	1,431,810
Get Nice Financial Group Ltd.....	5,013,324	431,840
Giordano International Ltd.....	1,190,000	423,409
Glorious Sun Enterprises Ltd.....	3,412,000	371,258
* Gold Peak Technology Group Ltd., Class L.....	7,106,907	483,459
Golden Resources Development International Ltd.....	9,185,000	802,323
*†† Good Resources Holdings, Ltd.....	500,000	0
* GR Properties Ltd.....	408,000	47,622
Great Eagle Holdings Ltd.....	3,280,240	6,125,781
G-Resources Group Ltd.....	1,353,850	291,334
Guotai Junan International Holdings Ltd.....	20,901,000	1,803,461
#* Haitong International Securities Group Ltd.....	17,456,367	1,637,905
Hang Lung Group Ltd.....	4,819,000	7,535,915
Hanison Construction Holdings Ltd.....	7,678,724	1,085,906
* Harbour Centre Development Ltd.....	2,192,000	2,031,345
HKR International Ltd.....	15,933,357	3,995,832
Hon Kwok Land Investment Co. Ltd.....	5,902,935	1,475,167
Hong Kong Economic Times Holdings Ltd.....	64,000	9,765
Hong Kong Ferry Holdings Co. Ltd.....	2,496,000	1,638,366
* Hongkong & Shanghai Hotels Ltd.....	7,532,841	6,742,189
Hongkong Chinese Ltd.....	19,979,100	1,140,035
*†† Hsin Chong Group Holdings Ltd.....	24,669,006	0
Hung Hing Printing Group Ltd.....	6,999,275	934,562
Hutchison Telecommunications Hong Kong Holdings Ltd.....	22,788,000	3,476,417
* IPE Group Ltd.....	10,020,000	684,870
* IRC Ltd.....	75,152,000	896,478
Jacobson Pharma Corp. Ltd.....	650,000	81,059
Johnson Electric Holdings Ltd.....	3,652,226	5,034,935
K Wah International Holdings Ltd.....	7,576,000	2,481,373

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Kader Holdings Co. Ltd.....	106,000	\$ 6,736
Keck Seng Investments Hong Kong Ltd.....	922,000	282,899
Kerry Logistics Network Ltd.....	1,903,500	2,350,288
Kerry Properties Ltd.....	4,386,000	9,482,370
Kowloon Development Co. Ltd.....	8,136,277	8,570,384
* Kwoon Chung Bus Holdings Ltd.....	218,000	48,952
* Lai Sun Development Co. Ltd.....	8,087,796	1,421,138
* Lai Sun Garment International Ltd.....	14,296,359	2,477,118
Langham Hospitality Investments & Langham Hospitality Investments Ltd....	3,531,000	476,859
* Lerado Financial Group Co. Ltd.....	65,840	1,323
Lippo China Resources Ltd.....	488,800	41,345
* Lippo Ltd.....	4,573,500	987,735
Liu Chong Hing Investment Ltd.....	3,872,000	3,026,467
Luk Fook Holdings International Ltd.....	795,000	2,099,044
Lung Kee Bermuda Holdings.....	658,000	160,681
* Magnificent Hotel Investment Ltd.....	37,684,600	537,188
* Mason Group Holdings Ltd.....	8,460,400	35,817
* Midland Holdings Ltd.....	1,815,969	177,612
Miramar Hotel & Investment.....	2,226,000	3,218,640
Nanyang Holdings Ltd.....	98,350	308,148
National Electronics Holdings.....	3,257,648	343,251
NWS Holdings Ltd.....	9,857,000	11,305,430
Oriental Enterprise Holdings Ltd.....	118,000	8,635
Oriental Watch Holdings.....	6,178,587	3,555,754
*†† Pacific Andes International Holdings Ltd.....	88,958,890	0
Pacific Basin Shipping Ltd.....	7,265,000	2,365,268
* Paliburg Holdings Ltd.....	9,069,041	1,421,348
PC Partner Group Ltd.....	460,000	229,279
Pico Far East Holdings Ltd.....	786,000	137,438
Playmates Holdings Ltd.....	25,569,000	2,163,882
Pokfulam Development Co. Ltd.....	64,000	60,062
* PT International Development Co. Ltd.....	2,565,000	31,000
Public Financial Holdings Ltd.....	4,868,444	1,255,642
* Regal Hotels International Holdings Ltd.....	7,756,623	3,077,327
Safety Godown Co. Ltd.....	308,000	82,951
SAS Dragon Holdings Ltd.....	36,000	14,461
SEA Holdings Ltd.....	2,387,368	663,131
* Shangri-La Asia Ltd.....	138,000	115,157
* Shenwan Hongyuan HK Ltd.....	815,000	48,860
* Shun Ho Property Investments Ltd.....	271,173	43,041
* Shun Tak Holdings Ltd.....	23,322,546	3,908,659
Singamas Container Holdings Ltd.....	18,150,000	1,562,200
SmarTone Telecommunications Holdings Ltd.....	2,141,000	1,295,037
Soundwill Holdings Ltd.....	1,306,000	1,008,299
* South China Holdings Co. Ltd.....	29,945,751	176,467
Stella International Holdings Ltd.....	366,500	360,110
Sun Hung Kai & Co. Ltd.....	8,394,688	3,126,031
TAI Cheung Holdings Ltd.....	3,985,000	1,858,651
Tan Chong International Ltd.....	3,879,000	872,552
Tao Heung Holdings Ltd.....	747,000	75,448
Tern Properties Co. Ltd.....	146,000	58,030
Texhong International Group Ltd.....	1,724,000	1,271,966
Texwinca Holdings Ltd.....	10,114,000	1,610,984
Tian Teck Land Ltd.....	432,000	164,751
Transport International Holdings Ltd.....	1,094,438	1,408,807
United Laboratories International Holdings Ltd.....	8,260,000	6,625,248
Upbest Group Ltd.....	4,476,000	339,605
* Vedan International Holdings Ltd.....	6,156,000	276,457
*Ω VPower Group International Holdings Ltd., Class H.....	6,095,000	202,099

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
VSTECS Holdings Ltd.....	2,312,000	\$ 1,173,277
* Wai Kee Holdings Ltd.....	850,000	164,279
* Wang On Group Ltd.....	118,820,000	874,258
Wing On Co. International Ltd.....	2,253,500	3,807,081
Wing Tai Properties Ltd.....	2,462,749	1,046,701
Wong's International Holdings Ltd.....	70,000	14,768
* Xingye Alloy Materials Group Ltd.....	1,406,000	189,708
Yue Yuen Industrial Holdings Ltd.....	6,942,000	9,301,296
* Zensun Enterprises Ltd.....	2,701,000	223,173
TOTAL HONG KONG.....		<u>229,729,656</u>
IRELAND — (0.4%)		
Bank of Ireland Group PLC.....	3,876,870	40,904,102
Cairn Homes PLC.....	667,740	801,725
* Dalata Hotel Group PLC.....	708,292	3,313,655
*Ω Glenveagh Properties PLC.....	740,045	873,892
* Permanent TSB Group Holdings PLC.....	6,196	15,533
TOTAL IRELAND.....		<u>45,908,907</u>
ISRAEL — (0.8%)		
* Afcon Holdings Ltd.....	1,768	45,274
# Alrov Properties & Lodgings Ltd.....	13,074	581,853
# Ashtrom Group Ltd.....	78,471	1,181,935
* Azorim-Investment Development & Construction Co. Ltd.....	990,691	3,443,615
Carasso Motors Ltd.....	258,607	1,177,245
* Cellcom Israel Ltd.....	613,578	2,173,115
*# Clal Insurance Enterprises Holdings Ltd.....	536,289	8,169,009
Delta Galil Ltd.....	10,034	395,887
Dor Alon Energy in Israel 1988 Ltd.....	40,502	790,769
* Equital Ltd.....	419,602	12,654,144
Formula Systems 1985 Ltd.....	9,648	700,103
Harel Insurance Investments & Financial Services Ltd.....	1,010,758	7,971,906
IDI Insurance Co. Ltd.....	26,049	538,544
* IES Holdings Ltd.....	7,433	515,799
Isracard Ltd.....	1,035,446	4,294,017
Israel Land Development Co. Ltd.....	4,096	38,583
# Isras Investment Co. Ltd.....	12,694	2,602,126
Kardan Real Estate Enterprise & Development Ltd.....	29,208	31,267
Kenon Holdings Ltd.....	3,678	96,699
Kerur Holdings Ltd.....	11,372	261,903
Mediterranean Towers Ltd.....	322,435	742,334
*# Meitav Investment House Ltd.....	225,463	826,768
Menora Mivtachim Holdings Ltd.....	515,312	10,998,733
Meshulam Levinstein Contracting & Engineering Ltd.....	2,175	174,286
# Migdal Insurance & Financial Holdings Ltd.....	2,200,776	2,721,594
Mizrahi Tefahot Bank Ltd.....	1	42
Naphtha Israel Petroleum Corp. Ltd.....	165,928	821,272
Nawi Brothers Ltd.....	72,095	499,625
*# Neto Malinda Trading Ltd.....	11,612	206,877
Oil Refineries Ltd.....	28,130,850	8,992,400
Palram Industries 1990 Ltd.....	52,424	412,626
* Paz Oil Co. Ltd.....	80,112	8,710,200
Plasson Industries Ltd.....	10,110	448,269
# Prashkovsky Investments & Construction Ltd.....	34,385	798,210
*# Shikun & Binui Ltd.....	42,688	116,889
Summit Real Estate Holdings Ltd.....	570,832	7,910,505
*Ω Tamar Petroleum Ltd.....	164,372	703,837

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Tera Light Ltd.....	212,086	\$ 368,989
TOTAL ISRAEL.....		<u>93,117,249</u>
ITALY — (5.1%)		
A2A SpA.....	13,711,353	26,160,694
Ω Anima Holding SpA.....	4,347,695	16,752,463
* Avio SpA.....	154,526	1,540,161
Banca IFIS SpA.....	287,249	5,073,063
* Banca Monte dei Paschi di Siena SpA.....	550,793	1,590,635
Banca Popolare di Sondrio SPA.....	8,551,198	41,308,620
Banca Profilo SpA.....	2,698,377	625,694
#Ω Banca Sistema SpA.....	790,838	1,044,458
Banco BPM SpA.....	22,323,197	111,706,333
Banco di Desio e della Brianza SpA.....	439,390	1,642,646
BPER Banca.....	7,293,871	25,239,008
Buzzi SpA.....	1,640,249	46,612,351
Cairo Communication SpA.....	1,023,559	1,961,881
Cementir Holding NV.....	1,314,107	12,402,610
* CIR SpA-Compagnie Industriali.....	7,034,206	3,130,181
Credito Emiliano SpA.....	1,475,257	12,612,068
d'Amico International Shipping SA.....	723,835	2,999,405
Danieli & C Officine Meccaniche SpA.....	321,128	6,171,832
# Danieli & C Officine Meccaniche SpA.....	299,192	7,401,787
Datalogic SpA.....	12,140	90,308
Emak SpA.....	1,208,811	1,401,694
Esprinet SpA.....	589,673	3,468,101
#* Exprivia SpA.....	74,618	130,349
Fila SpA.....	178,161	1,586,716
FNM SpA.....	3,447,466	1,626,795
Hera SpA.....	1,543,172	4,791,609
IMMSI SpA.....	4,160,633	2,200,835
Italmobiliare SpA.....	211,324	5,808,306
* Iveco Group NV.....	1,697,302	16,098,172
IVS Group SA.....	48,130	264,449
* KME Group SpA.....	2,533,888	2,770,941
Leonardo SpA.....	5,845,169	79,139,918
# MFE-MediaForEurope NV, Class A.....	6,580,058	3,481,309
# MFE-MediaForEurope NV, Class B.....	1,647,282	1,270,841
Openjobmetis SpA agenzia per il lavoro.....	10,763	101,328
Orsero SpA.....	63,308	892,742
Ω OVS SpA.....	5,147,803	14,145,750
Ω Pirelli & C SpA.....	5,320,497	28,363,670
Rizzoli Corriere Della Sera Mediagroup SpA.....	1,355,701	1,072,706
Saras SpA.....	6,824,976	9,759,935
* Sogefi SpA.....	615,998	882,868
Spaxs SpA.....	16,104	110,132
#* Telecom Italia SpA.....	72,272,652	20,834,139
Unipol Gruppo SpA.....	7,515,431	41,843,587
UnipolSai Assicurazioni SpA.....	465,272	1,195,631
TOTAL ITALY.....		<u>569,308,721</u>
JAPAN — (25.8%)		
77 Bank Ltd.....	897,800	19,130,877
Achilles Corp.....	278,300	2,979,949
AD Works Group Co. Ltd.....	230,900	310,268
ADEKA Corp.....	252,200	5,113,310
AEON Financial Service Co. Ltd.....	725,300	6,517,041
Ahresty Corp.....	128,500	659,448

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Aichi Corp.....	260,400	\$ 1,644,331
Aichi Financial Group, Inc.....	272,909	4,711,008
Aichi Steel Corp.....	181,735	4,775,405
Aichi Tokei Denki Co. Ltd.....	113,663	1,260,018
Aida Engineering Ltd.....	74,300	530,928
Ainavo Holdings Co. Ltd.....	19,600	161,688
Aiphone Co. Ltd.....	208,100	3,663,735
Airport Facilities Co. Ltd.....	547,000	2,166,516
Aisan Industry Co. Ltd.....	768,630	6,359,037
Akatsuki Corp.....	34,100	92,289
Akatsuki, Inc.....	36,800	547,165
* Akebono Brake Industry Co. Ltd.....	113,500	116,631
Albis Co. Ltd.....	73,187	1,266,677
Alconix Corp.....	405,399	4,096,012
# Alinco, Inc.....	180,000	1,383,407
# Alpen Co. Ltd.....	293,086	4,069,353
# Alpha Corp.....	108,400	970,188
Alps Alpine Co. Ltd.....	2,446,688	21,626,160
Alps Logistics Co. Ltd.....	232,300	2,568,794
# Anabuki Kosan, Inc.....	28,800	440,679
AOI Electronics Co. Ltd.....	41,200	521,917
AOKI Holdings, Inc.....	388,600	2,513,838
Aoyama Trading Co. Ltd.....	344,900	3,149,902
# Aozora Bank Ltd.....	46,400	954,248
Arakawa Chemical Industries Ltd.....	296,800	2,139,667
Arata Corp.....	108,900	3,767,992
Araya Industrial Co. Ltd.....	21,300	397,080
ARCLANDS Corp.....	285,000	3,282,710
Arcs Co. Ltd.....	489,200	8,535,834
Arisawa Manufacturing Co. Ltd.....	421,782	3,227,663
Artnature, Inc.....	39,100	215,113
Asahi Broadcasting Group Holdings Corp.....	80,800	391,591
Asahi Diamond Industrial Co. Ltd.....	967,463	6,126,326
Asahi Kogyosha Co. Ltd.....	186,948	3,231,402
Asahi Printing Co. Ltd.....	11,900	70,292
Asahi Yukizai Corp.....	162,900	5,053,199
Ashimori Industry Co. Ltd.....	83,399	1,255,516
Asia Pile Holdings Corp.....	644,900	2,873,804
ASKA Pharmaceutical Holdings Co. Ltd.....	345,300	3,790,979
# Astena Holdings Co. Ltd.....	596,900	1,864,172
Asti Corp.....	50,300	1,068,683
# Avantia Co. Ltd.....	77,500	491,007
Awa Bank Ltd.....	530,501	8,027,182
Bando Chemical Industries Ltd.....	531,100	5,464,474
# Bank of Kochi Ltd.....	41,799	278,850
Bank of Nagoya Ltd.....	133,069	3,651,017
Bank of Saga Ltd.....	128,614	1,650,825
Bank of the Ryukyus Ltd.....	315,900	2,261,335
Belluna Co. Ltd.....	897,824	4,511,035
# Bunka Shutter Co. Ltd.....	546,700	4,241,230
Canon Electronics, Inc.....	254,300	3,232,277
Carlit Holdings Co. Ltd.....	434,800	2,537,574
# Cawachi Ltd.....	295,600	4,700,908
Central Glass Co. Ltd.....	551,100	11,961,343
Chiba Kogyo Bank Ltd.....	695,942	3,280,218
Chilled & Frozen Logistics Holdings Co. Ltd.....	74,700	693,361
Chino Corp.....	15,800	252,904
Chiyoda Integre Co. Ltd.....	150,500	2,598,830
Chori Co. Ltd.....	125,900	2,593,068

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	528,179	\$ 4,069,555
	8,300	122,392
	218,460	3,581,158
#	130,900	1,276,724
	876,500	5,886,232
#	60,000	1,280,144
	178,031	877,024
	35,200	275,542
	989,200	4,016,546
	2,966,400	19,387,692
	9,900	297,911
	308,800	1,608,134
	1,159,800	4,176,303
	7,600	87,524
	35,500	227,779
	148,100	1,276,883
	3,600	22,363
	262,800	4,202,297
	167,100	4,150,307
	235,400	1,591,593
	239,900	5,021,543
	97,389	516,079
	740,714	2,774,243
	489,800	2,098,996
	408,000	2,211,601
	164,900	4,610,444
	135,200	5,099,497
	12,800	139,727
#	123,300	845,220
	110,300	1,819,689
	11,500	125,469
	447,500	2,492,701
	239,000	1,257,760
	203,916	3,191,004
	268,200	2,305,642
	574,843	14,369,485
#	191,300	852,686
#	170,100	1,672,084
	125,000	597,523
	59,815	984,714
	99,400	1,013,308
	1,732,700	14,673,407
	362,550	7,162,128
	309,300	4,750,895
	786,635	14,849,012
	93,579	1,156,408
	45,300	1,105,181
	152,200	2,509,216
	98,800	3,190,831
	403,499	5,010,864
#	2,095,100	21,542,511
	152,639	622,519
	589,570	3,657,762
	145,900	5,184,605
	63,200	728,826
	149,000	1,347,844
#	80,700	1,006,657
	182,700	3,888,481
	543,436	9,509,264

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	274,900	\$ 5,715,709
	14,100	186,393
	446,545	5,853,143
	301,480	1,627,603
	7,400	52,436
	446,000	10,791,493
	135,560	1,419,767
	325,300	1,735,680
#	68,100	533,167
	450,900	3,301,852
	129,200	828,534
	2,100	27,936
	445,201	2,189,800
	248,400	2,750,452
#	580,300	1,221,553
	60,098	847,880
	194,600	1,598,067
	159,862	1,790,477
	1,200	31,787
	1,700	22,615
	413,200	2,883,535
	170,400	554,124
	48,800	1,227,026
#	1,042,400	666,873
#	189,400	2,135,344
	116,000	4,066,961
	265,800	7,512,444
	598,100	6,867,997
	1,323,300	25,406,867
	585,600	5,317,460
	70,700	1,026,058
	1,178,100	5,185,319
	286,800	23,666,533
	90,600	567,942
	302,500	1,993,717
	441,000	6,117,542
	428,152	8,809,138
	20,100	61,825
	75,500	2,116,551
	339,330	4,608,581
	366,600	1,565,679
	84,000	1,690,246
	187,814	2,734,038
	477,438	6,215,588
	73,100	1,580,801
	5,529,996	23,404,851
	295,800	9,300,091
	1,114,139	11,992,212
	93,470	481,568
	55,605	602,926
	127,100	2,876,921
	78,500	2,169,654
	626,800	21,440,729
#	299,900	1,785,866
	7,800	66,437
#	557,335	9,491,104
	141,600	2,242,275
	89,100	1,107,868
#	20,000	315,009

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,532,381	\$21,846,841
	139,000	908,430
	21,300	270,426
	59,900	1,446,034
	140,198	2,474,628
#	179,400	1,774,991
	348,500	2,170,122
	544,116	18,497,108
#	3,035,174	18,406,441
	1,116,010	9,992,254
	113,361	1,013,488
#	194,320	1,262,395
	283,595	1,668,870
#	415,200	3,088,717
	973,600	12,589,257
	2,200	54,686
#	202,800	1,161,798
	268,200	1,929,376
	2,885,290	9,644,753
	377,499	5,681,268
	19,000	185,691
	76,103	1,094,985
	362,900	1,368,016
	154,300	1,494,075
	44,900	210,799
	2,500	49,885
#	700,800	4,525,350
	347,154	1,482,391
	32,700	146,775
	9,500	78,742
#	106,900	1,152,590
	840,500	19,592,813
	433,300	4,396,950
	704,100	6,856,557
	330,900	3,943,363
	277,800	6,675,578
	194,600	1,827,251
#	332,943	2,944,924
	782,200	7,554,587
	39,199	495,597
	721,600	7,083,550
	82,100	3,130,867
	1,985,200	10,074,478
	547,082	4,531,188
	430,100	4,946,812
#	1,279,200	9,035,557
	84,100	2,119,158
#	55,370	183,796
	447,200	16,406,976
	800,700	10,468,747
	352,300	1,604,223
	27,000	336,201
#	238,100	837,503
	48,421	957,799
	219,300	7,132,791
	542,500	4,607,419
#	850,500	3,827,731
	767,200	6,513,154
	226,500	971,778

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	400	\$ 25,789
	266,500	1,902,961
	322,958	1,322,902
	326,700	3,891,635
	220,856	3,177,247
	195,899	2,591,969
#	478,287	1,940,010
	423,700	10,479,742
	1,778,299	5,869,643
#	271,100	4,506,900
	575,500	6,036,269
	340,900	3,204,859
	2,200	51,216
	368,800	6,504,663
	1,418,100	12,439,165
	4,100	21,192
	574,400	16,923,911
	1,102,930	16,179,456
	24,552	163,996
	108,100	1,228,842
	105,800	4,317,961
	23,800	607,152
#	34,000	432,900
	1,478,139	6,205,282
	31,900	425,263
	136,493	1,264,640
#	93,200	846,036
	123,080	1,026,323
	68,235	1,043,529
	88,227	1,914,147
	341,000	2,537,766
	1,163,300	12,491,688
	293,000	1,596,562
	177,900	4,355,002
#	194,100	904,068
	129,611	2,079,270
	2,400	12,653
	156,300	3,170,437
	555,500	11,643,490
	70,687	551,269
	6,862,000	25,434,958
	392,100	4,915,573
	326,900	1,458,290
	57,000	4,353,099
	225,400	1,489,473
	271,800	2,494,659
#	194,700	1,692,751
	407,685	9,233,401
	344,300	5,685,724
	76,200	4,555,773
	170,000	2,928,150
	98,600	660,038
	2,500	30,100
	275,000	9,744,744
	118,300	2,692,636
	456,792	6,875,254
	693,750	8,907,687
	30,900	815,705
	296,600	365,145

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	927,400	\$ 3,452,763
#	295,700	744,990
	243,300	1,025,147
	56,900	1,640,908
	2,313,155	11,260,300
#	33,600	212,776
	7,300	46,084
	173,400	2,861,773
	129,799	2,489,767
#	89,600	578,235
#	213,600	2,298,430
	312,700	2,593,284
	295,000	11,827,014
	305,200	2,590,307
	455,900	4,934,748
	700,055	12,143,332
	199,200	4,721,268
	89,714	1,684,238
	26,400	98,093
#	25,600	364,392
#	38,000	91,668
	293,700	8,547,645
	189,900	3,112,684
	373,800	1,986,801
	714,700	8,119,244
	627,300	8,641,721
	2,900	43,228
	45,200	490,904
#	2,500	11,567
	530,700	3,664,126
#	173,400	1,389,417
#	404,900	1,451,115
#	83,200	906,131
	725,350	9,312,015
	1,256,946	4,272,488
	3,200	24,426
#	130,100	297,312
	311,241	1,820,829
	82,000	1,591,095
	215,700	5,418,178
	942,300	16,844,135
	175,536	755,768
	165,300	4,404,740
	143,600	1,746,270
	233,406	4,681,490
	896,485	21,190,027
	33,300	849,253
	442,200	4,186,452
	129,100	4,013,113
	195,526	3,613,491
	392,200	13,469,016
	306,279	8,029,209
	14,500	121,680
	85,300	1,258,783
	139,100	1,516,884
	161,900	1,386,255
#	119,900	3,000,867
	216,375	922,710
	126,449	796,223

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	58,700	\$ 1,195,592
	233,399	4,120,506
	3,300	35,805
	178,751	4,829,925
	4,300	32,929
	179,900	2,385,798
	74,200	1,081,934
	1,458,200	25,072,113
	454,000	1,699,740
	12,300	34,535
#	463,000	2,983,897
#	605,324	2,334,168
	431,646	7,907,829
	34,600	576,103
	7,500	489,607
	224,500	5,126,780
	765,300	5,694,296
#*	31,700	53,558
	2,536,500	20,324,171
	62,400	364,328
#	27,600	303,716
#	196,499	444,061
	79,700	1,376,688
	20,400	469,303
	51,500	1,476,732
	540,400	8,222,514
	116,260	2,371,958
	145,300	1,230,718
	73,950	1,111,224
	2,100	14,315
#	381,597	993,872
	89,800	713,727
	712,400	3,719,423
	66,700	521,702
	155,600	505,031
	191,900	1,528,331
#*	22,600	185,167
	668,338	4,261,250
	474,600	2,294,519
	681,500	14,324,734
	13,400	358,593
	592,500	7,772,536
	166,700	2,285,207
#	112,306	1,200,227
	77,100	1,062,568
*	288,577	2,903,441
*	2,662,107	2,079,628
*	921,000	2,185,579
	1,354,800	2,756,811
	358,900	5,426,831
#	1,218,100	22,125,154
#	135,800	395,394
#	124,400	409,577
	494,400	2,650,428
	1,135,200	10,476,897
	978,289	10,445,658
*	1,631,346	15,854,358
#	70,800	851,966
#	26,800	268,419

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	78,600	\$ 5,316,905
	400,400	2,803,538
	48,700	1,638,355
	21,800	311,867
	323,800	12,465,215
	626,000	4,487,215
	426,100	16,022,254
	1,357,800	5,493,425
	250,450	7,681,973
	178,709	1,297,572
	29,900	304,027
	45,800	1,518,801
	1,954,800	20,823,253
	178,200	4,527,595
	167,900	1,069,897
#	523,200	1,477,114
	322,300	2,288,545
	443,300	5,362,734
	756,000	2,765,621
	636,000	17,071,585
	2,959,174	25,431,517
	256,500	4,738,373
	1,458,100	6,943,910
	128,096	2,926,247
#	136,400	724,170
	249,000	572,653
	291,398	10,426,938
	101,800	1,987,840
	70,800	2,440,623
	72,000	980,040
	517,300	2,203,941
#	18,900	402,713
	76,100	635,470
	830,420	12,504,018
	192,200	7,495,227
	145,400	2,521,353
	290,400	3,565,698
	4,856,400	10,607,829
	19,800	105,844
#	229,200	6,169,885
	8,776,179	19,719,683
	333,230	4,588,838
#	42,400	418,938
#	200,100	2,246,557
	39,100	532,997
	5,800	100,165
	533,359	2,715,449
	1,455,300	5,798,519
	1,341,886	8,477,321
	344,840	5,428,872
	369,200	11,042,145
	155,049	2,609,072
	461,627	2,826,332
	413,200	4,940,149
	328,904	1,327,238
	14,910	116,666
	907,700	1,985,560
#	28,100	259,008
#	374,500	4,323,540

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	605,260	\$ 2,441,320
#	22,500	389,209
	895,324	8,618,093
#	26,800	626,159
	31,800	165,377
#	359,454	1,448,078
	4,595	40,396
	439,300	6,844,108
	1,864,300	8,351,679
#	245,600	3,497,376
	349,800	5,213,257
	421,700	2,356,214
#	145,200	479,452
	118,700	1,216,281
#	90,900	972,956
	97,300	1,471,788
	15,368	325,980
	3,244,000	20,661,574
	115,900	1,934,838
#	129,800	1,415,579
	152,900	1,747,271
	364,300	11,295,659
	122,945	2,886,222
	941,400	4,535,037
	351,633	7,317,924
	368,900	5,882,845
	150,200	4,754,617
	3,300	77,853
#	7,800	47,497
	328,900	4,591,134
	71,100	2,602,076
	287,330	2,476,666
	635,900	3,262,486
	193,200	3,107,571
	18,100	221,227
	914,000	10,407,877
	3,013,100	19,503,875
	441,900	4,801,886
	263,799	1,167,179
	39,000	1,253,643
	221,300	1,073,257
	301,939	2,043,238
	402,300	2,442,662
	62,500	548,765
	208,900	2,175,640
	207,900	6,328,005
	44,500	2,257,148
	49,100	669,525
	6,400	92,253
	503,100	10,106,889
	105,100	1,008,261
#	67,200	220,758
#	231,500	2,499,451
#	53,900	563,277
#	112,699	1,657,321
	5,500	56,034
	160,066	2,268,089
	377,870	3,839,469
	288,400	5,331,639

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Seiko PMC Corp.....	35,000	\$ 142,647
Seino Holdings Co. Ltd.....	872,900	13,738,157
Sekisui Jushi Corp.....	223,900	3,518,212
Sekisui Kasei Co. Ltd.....	278,134	886,371
Senshu Ikeda Holdings, Inc.....	2,890,290	5,311,829
Shibusawa Warehouse Co. Ltd.....	157,100	3,409,642
Shibuya Corp.....	33,600	621,905
Shiga Bank Ltd.....	320,000	6,855,457
# Shikibo Ltd.....	66,700	486,552
Shikoku Bank Ltd.....	638,599	4,184,831
Shin Nippon Air Technologies Co. Ltd.....	63,320	1,062,245
Shinagawa Refractories Co. Ltd.....	127,000	5,632,251
Shindengen Electric Manufacturing Co. Ltd.....	152,300	3,511,819
Shinko Shoji Co. Ltd.....	138,500	1,105,818
Shinmaywa Industries Ltd.....	297,700	3,005,945
Shinnihon Corp.....	422,000	3,764,016
Shinsho Corp.....	115,499	4,969,382
Shinwa Co. Ltd.....	1,400	22,095
# Shinwa Co. Ltd.....	134,400	744,169
Shizuoka Gas Co. Ltd.....	690,700	5,339,319
Showa Sangyo Co. Ltd.....	107,200	2,069,994
Sigma Koki Co. Ltd.....	4,200	46,465
Siix Corp.....	137,716	1,490,577
Sinanen Holdings Co. Ltd.....	171,500	4,730,703
Sinfonia Technology Co. Ltd.....	187,800	2,278,933
Sinko Industries Ltd.....	800	11,068
Sintokogio Ltd.....	214,962	1,582,182
SK-Electronics Co. Ltd.....	70,415	792,985
SKY Perfect JSAT Holdings, Inc.....	2,944,100	12,294,038
# SMK Corp.....	71,549	1,343,559
# SNT Corp.....	430,000	777,856
# Soda Nikka Co. Ltd.....	146,000	884,556
# Sodick Co. Ltd.....	909,300	4,651,122
Soft99 Corp.....	88,100	840,138
Soken Chemical & Engineering Co. Ltd.....	82,800	1,117,352
# Space Co. Ltd.....	7,400	57,472
SPK Corp.....	106,136	1,373,405
Starzen Co. Ltd.....	192,900	3,157,672
Stella Chemifa Corp.....	81,300	1,788,269
# Subaru Enterprise Co. Ltd.....	24,500	1,747,282
Sugimoto & Co. Ltd.....	135,600	2,016,996
Sumida Corp.....	36,600	377,427
# Suminoe Textile Co. Ltd.....	82,100	1,331,221
Sumitomo Bakelite Co. Ltd.....	16,192	704,706
Sumitomo Mitsui Construction Co. Ltd.....	477,172	1,265,864
Sumitomo Osaka Cement Co. Ltd.....	547,624	15,375,077
Sumitomo Riko Co. Ltd.....	822,200	4,735,540
Sumitomo Seika Chemicals Co. Ltd.....	136,315	4,463,310
Sumitomo Warehouse Co. Ltd.....	1,120,500	19,255,809
Sun Frontier Fudousan Co. Ltd.....	471,500	5,006,032
# Suncall Corp.....	376,900	1,435,625
Sun-Wa Technos Corp.....	260,300	4,157,317
Suruga Bank Ltd.....	2,682,600	11,288,247
Suzuken Co. Ltd.....	4,000	116,791
# Suzuki Co. Ltd.....	193,623	1,260,744
SWCC Corp.....	21,800	300,080
T RAD Co. Ltd.....	79,700	1,032,198
# T&K Toka Co. Ltd.....	224,400	1,881,875
Tachibana Eletech Co. Ltd.....	376,520	7,257,695

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Tachikawa Corp.....	205,500	\$ 1,830,921
Tachi-S Co. Ltd.....	5,000	54,786
Tadano Ltd.....	148,900	1,168,491
Taihei Dengyo Kaisha Ltd.....	250,600	7,839,512
Taiheiyo Cement Corp.....	953,421	19,911,520
# Taiheiyo Kouhatsu, Inc.....	102,000	563,136
# Taiho Kogyo Co. Ltd.....	264,999	1,560,431
Taisei Lamick Co. Ltd.....	10,000	213,660
Takamatsu Construction Group Co. Ltd.....	132,000	2,507,133
# Takano Co. Ltd.....	129,400	750,094
Takaoka Toko Co. Ltd.....	231,644	3,461,918
Takara Standard Co. Ltd.....	633,953	8,305,751
Takasago International Corp.....	211,600	4,254,004
Takashima & Co. Ltd.....	54,600	1,403,309
Takashimaya Co. Ltd.....	1,794,517	26,085,968
TAKEBISHI Corp.....	58,900	743,900
Tanabe Engineering Corp.....	22,700	204,930
# Tatsuta Electric Wire & Cable Co. Ltd.....	632,300	3,179,070
Tayca Corp.....	114,200	1,200,721
#* Tbk Co. Ltd.....	453,400	1,385,193
Techno Ryowa Ltd.....	220,770	1,674,962
# Teijin Ltd.....	812,600	8,691,349
Teikoku Sen-I Co. Ltd.....	29,200	348,651
Teikoku Tsushin Kogyo Co. Ltd.....	152,100	1,779,582
Tekken Corp.....	116,600	1,675,298
Tenma Corp.....	333,300	6,185,599
Terasaki Electric Co. Ltd.....	12,400	119,468
# Tigers Polymer Corp.....	267,200	1,277,921
Toa Corp.....	269,100	1,917,914
# TOA Corp.....	290,600	6,633,180
TOA ROAD Corp.....	194,000	6,553,568
Toagosei Co. Ltd.....	1,828,800	17,345,259
Tobishima Corp.....	282,497	2,730,011
TOC Co. Ltd.....	328,100	1,413,877
Toda Corp.....	1,931,200	10,756,130
Toenec Corp.....	215,500	5,694,029
Togami Electric Manufacturing Co. Ltd.....	12,200	180,765
Toho Bank Ltd.....	632,300	1,098,665
Toho Holdings Co. Ltd.....	662,900	12,925,007
Toho Zinc Co. Ltd.....	209,700	2,613,427
# Tohoku Bank Ltd.....	72,471	548,605
Tohoku Steel Co. Ltd.....	7,500	95,171
Tokai Corp.....	59,163	797,671
Tokai Lease Co. Ltd.....	46,599	425,838
Tokai Rika Co. Ltd.....	896,400	14,183,136
Tokai Tokyo Financial Holdings, Inc.....	2,414,548	7,443,764
Token Corp.....	2,900	152,831
Tokushu Tokai Paper Co. Ltd.....	158,422	3,767,114
Tokuyama Corp.....	1,007,958	17,338,640
Tokyo Energy & Systems, Inc.....	539,100	3,766,844
# Tokyo Keiki, Inc.....	296,676	2,719,224
Tokyo Kiraboshi Financial Group, Inc.....	272,088	7,200,273
# Tokyo Rakutenchi Co. Ltd.....	2,200	63,658
Tokyo Rope Manufacturing Co. Ltd.....	172,700	1,566,918
Tokyo Sangyo Co. Ltd.....	484,900	2,980,071
Tokyo Tekko Co. Ltd.....	122,800	2,995,143
Toli Corp.....	898,300	2,250,044
# Tomato Bank Ltd.....	84,300	651,619
# Tomoe Corp.....	641,900	2,403,719

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	112,500	\$ 2,312,142
	235,064	3,673,369
	1,871,486	5,308,731
	144,000	5,205,536
	448,699	5,171,132
	238,500	4,149,266
	106,100	470,891
	11,000	146,356
	285,800	3,543,667
	124,800	515,661
	67,840	858,309
	1,361,200	10,342,557
#	42,250	289,581
*	96,785	442,904
	581,600	8,966,224
	93,800	2,450,818
#	57,700	110,895
#	341,500	1,662,920
	1,153,800	15,622,754
#	62,299	613,945
	1,397,374	10,663,176
	135,800	2,898,554
	310,697	3,949,557
	12,100	78,906
	11,900	183,344
	943,500	12,189,732
	590,633	2,997,092
	357,797	2,071,136
	415,772	11,085,291
	22,700	759,922
	418,030	3,771,553
	581,567	904,600
	40,600	755,554
	262,000	4,770,430
	1,300	19,463
	314,100	3,963,410
	125,900	3,070,932
#	479,200	1,173,798
	674,499	13,507,476
	1,811,654	33,066,596
#	28,500	285,322
	686,539	5,481,251
*	455,943	751,092
	58,800	138,497
	42,300	736,805
	517,130	7,766,621
	25,100	175,236
	155,900	3,417,140
	836,800	7,560,294
	239,200	4,607,784
	188,600	2,761,898
#	81,775	706,831
	210,900	2,609,341
	67,300	549,379
	478,003	3,824,471
	112,900	1,098,328
	242,800	2,289,228
#	20,680	121,586
	368,696	4,029,201

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	58,000	\$ 1,353,752
	13,100	104,778
	60,047	466,949
	8,800	87,758
	203,099	2,654,113
#	335,800	2,165,009
#	57,600	1,102,374
	143,800	1,223,538
	299,000	2,122,622
	194,300	2,552,918
	456,100	10,938,105
	166,100	2,988,200
	1,132,300	9,718,800
	1,600	20,683
	184,700	3,037,555
#	241,900	1,596,161
	99,100	1,087,355
	39,199	831,738
	74,100	2,373,508
	27,000	399,336
	1,000,000	6,217,545
	150,000	1,271,148
	10,000	141,178
	13,900	244,813
TOTAL JAPAN.....		<u>2,908,739,855</u>
NETHERLANDS — (2.4%)		
	7,951	180,242
	30,256	197,267
	1,078,436	34,034,417
	1,574,912	71,389,832
Ω	2,877	12,655
	15,140	210,760
	10,605	230,713
#	209,017	656,040
*	636,613	11,351,605
	571,157	7,899,859
	38,328	715,515
	4,493,810	10,456,430
	239,541	9,031,129
	1,310,822	8,215,268
	4,248,998	61,729,326
Ω	1,603,772	50,424,946
	9,571	184,780
#*††	4,044,025	0
	55,696	1,824,997
TOTAL NETHERLANDS.....		<u>268,745,781</u>
NEW ZEALAND — (0.2%)		
*	6,041,167	2,966,186
	2,523,010	1,960,911
#	456,847	465,407
	821,446	4,388,566
#	247,107	1,419,447
	573,203	640,987
	3,794,682	2,145,674
#	814,983	1,019,965
	1,169,418	718,587

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Oceania Healthcare Ltd.....	1,339,372	\$ 632,124
PGG Wrightson Ltd.....	150,209	391,263
*†† RPNZ Ltd.....	832,183	0
# Sanford Ltd.....	1,031,849	2,669,246
SKY Network Television Ltd.....	1,013,983	1,574,021
SKYCITY Entertainment Group Ltd.....	398,084	558,898
Summerset Group Holdings Ltd.....	217,272	1,390,261
#* Tourism Holdings Ltd.....	244,873	538,699
TOWER Ltd.....	403,954	158,141
TOTAL NEW ZEALAND.....		<u>23,638,383</u>
NORWAY — (1.0%)		
# 2020 Bulkera Ltd.....	54,481	561,317
#* Akastor ASA.....	694,464	748,146
#* Aker BioMarine ASA.....	6,974	28,761
Aker Solutions ASA.....	1,362,917	6,058,446
AMSC ASA.....	824,081	3,269,428
Austevoll Seafood ASA.....	73,174	549,415
Ω Avance Gas Holding Ltd.....	161,907	1,383,239
B2Holding ASA.....	1,749,396	1,205,790
Belships ASA.....	39,894	71,363
Bonheur ASA.....	157,794	3,965,832
* Borr Drilling Ltd.....	84,140	737,871
* BW Energy Ltd.....	1,119,890	3,327,778
Ω BW LPG Ltd.....	1,713,127	18,334,174
BW Offshore Ltd.....	2,075,297	5,683,759
#* Cadeler AS.....	20,885	86,682
# DNO ASA.....	7,289,713	7,907,489
FLEX LNG Ltd.....	27,299	865,764
# Golden Ocean Group Ltd.....	115,920	908,319
Grieg Seafood ASA.....	95,098	685,252
Hoegh Autoliners ASA.....	175,813	1,016,165
Ω Klaveness Combination Carriers ASA.....	1,337	9,433
* Kongsberg Automotive ASA.....	7,260,039	1,812,039
* LINK Mobility Group Holding ASA.....	239,841	334,926
MPC Container Ships ASA.....	2,014,178	3,757,676
*Ω Norske Skog ASA.....	415,175	1,861,392
* NRC Group ASA.....	74,482	80,028
* Odfjell Drilling Ltd.....	1,966,598	5,591,744
Odfjell SE, Class A.....	307,399	2,803,841
Odfjell Technology Ltd.....	350,215	1,783,548
* OKEA ASA.....	16,957	63,977
Ω Okeanis Eco Tankers Corp.....	118,714	2,882,444
Panoro Energy ASA.....	39,918	121,621
Pareto Bank ASA.....	70,593	374,377
* Pexip Holding ASA.....	32,125	58,524
* PGS ASA.....	7,291,352	5,127,276
Ω Scatec ASA.....	27,690	231,433
Selvaag Bolig ASA.....	14,297	45,399
#*Ω Shelf Drilling Ltd.....	1,113,694	2,735,636
* Siem Offshore, Inc.....	180,328	371,251
* Solstad Offshore ASA.....	15,318	36,345
Sparebank 1 Oestlandet.....	101,235	1,272,188
SpareBank 1 Sorost-Norge.....	46,808	230,776
Sparebanken More.....	22,735	171,729
Stolt-Nielsen Ltd.....	544,440	13,461,565
# Wilh Wilhelmsen Holding ASA, Class A.....	214,365	5,851,236
TOTAL NORWAY.....		<u>108,465,394</u>

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (0.3%)		
* Banco Comercial Portugues SA, Class R.....	94,022,488	\$25,678,002
Sonae SGPS SA.....	10,230,521	<u>11,123,244</u>
TOTAL PORTUGAL.....		<u>36,801,246</u>
SINGAPORE — (0.7%)		
Amara Holdings Ltd.....	96,100	33,563
* Avarga Ltd.....	61,600	9,236
* Banyan Tree Holdings Ltd.....	2,791,500	881,587
Bonvests Holdings Ltd.....	1,274,180	956,208
Bukit Sembawang Estates Ltd.....	104,000	320,812
China Aviation Oil Singapore Corp. Ltd.....	1,580,900	1,100,650
Chuan Hup Holdings Ltd.....	5,950,500	791,592
* COSCO Shipping International Singapore Co. Ltd.....	854,600	98,391
Del Monte Pacific Ltd.....	943,400	120,486
*†† DMX Technologies Group Ltd.....	3,585,000	0
#*†† Ezra Holdings Ltd.....	12,978,893	0
Far East Orchard Ltd.....	3,437,607	2,686,824
First Resources Ltd.....	280,600	318,809
First Sponsor Group Ltd.....	1,045,655	951,542
# Frencken Group Ltd.....	1,726,200	1,123,205
Geo Energy Resources Ltd.....	1,406,900	233,067
Golden Agri-Resources Ltd.....	53,810,100	10,132,930
# GP Industries Ltd.....	202,408	94,186
# GuocoLand Ltd.....	2,689,700	3,135,730
Haw Par Corp. Ltd.....	289,900	2,096,046
Hiap Hoe Ltd.....	65,200	34,331
Ho Bee Land Ltd.....	5,835,400	8,650,457
Hong Fok Corp. Ltd.....	5,390,660	4,014,851
Hong Leong Asia Ltd.....	3,032,000	1,470,997
Hong Leong Finance Ltd.....	1,148,400	2,202,198
# Hotel Grand Central Ltd.....	2,738,449	1,832,715
Hutchison Port Holdings Trust.....	30,226,800	5,595,223
#*†† Hyflux Ltd.....	6,643,700	0
Indofood Agri Resources Ltd.....	423,200	94,029
InnoTek Ltd.....	62,100	20,046
ISDN Holdings Ltd.....	200,500	66,478
# Japfa Ltd.....	3,970,959	687,443
*†† Jurong Technologies Industrial Corp. Ltd.....	3,391,000	0
Low Keng Huat Singapore Ltd.....	275,800	82,040
* Marco Polo Marine Ltd.....	1,438,700	57,209
Metro Holdings Ltd.....	6,728,960	3,009,767
#*†† Midas Holdings Ltd.....	29,676,800	0
Netlink NBN Trust.....	684,400	442,700
OUE Ltd.....	3,540,000	2,850,151
Oxley Holdings Ltd.....	69,709	6,495
# PSC Corp. Ltd.....	3,464,343	861,077
QAF Ltd.....	3,199,408	1,925,135
* Raffles Education Ltd.....	3,822,490	186,757
Samudera Shipping Line Ltd.....	141,300	88,846
* Seatrium Ltd.....	10,035,300	1,063,595
Sinarmas Land Ltd.....	387,100	56,771
Sing Holdings Ltd.....	1,587,200	417,676
Sing Investments & Finance Ltd.....	264,900	198,187
Singapore Land Group Ltd.....	1,862,021	2,946,078
Singapore Post Ltd.....	1,815,200	682,669
Singapura Finance Ltd.....	210,000	115,519
Stamford Land Corp. Ltd.....	7,641,128	2,327,500
Straits Trading Co. Ltd.....	851,400	1,351,106
#*†† Swiber Holdings Ltd.....	10,100,850	0

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
*†† Swiber Holdings Ltd.....	10,173,200	\$ 0
Tiong Woon Corp. Holding Ltd.....	2,037,650	757,929
Tuan Sing Holdings Ltd.....	13,735,559	3,309,694
UOB-Kay Hian Holdings Ltd.....	431,404	444,556
Valuetronics Holdings Ltd.....	254,200	105,180
Wee Hur Holdings Ltd.....	225,000	31,734
Wing Tai Holdings Ltd.....	6,439,954	6,924,761
Yeo Hiap Seng Ltd.....	323,363	157,955
TOTAL SINGAPORE.....		<u>80,154,719</u>
SPAIN — (2.9%)		
Acerinox SA.....	2,870,595	30,219,919
*†† Adveo Group International SA.....	15,262	0
Ω Aedas Homes SA.....	70,900	1,268,514
Almirall SA.....	197	1,890
# Atresmedia Corp. de Medios de Comunicacion SA.....	457,153	1,895,004
Banco de Sabadell SA.....	96,204,133	118,559,358
Bankinter SA.....	8,874,437	57,417,989
Construcciones y Auxiliar de Ferrocarriles SA.....	1,976	67,383
# Ebro Foods SA.....	1,582,209	29,166,686
Elecnor SA.....	48,576	745,016
# Ence Energia y Celulosa SA.....	220,283	670,854
Ercros SA.....	2,609,508	9,161,858
Fomento de Construcciones y Contratas SA.....	17,065	226,450
Ω Gestamp Automocion SA.....	1,569,962	7,622,162
# Grupo Catalana Occidente SA.....	706,040	23,603,714
Iberpapel Gestion SA.....	63,323	1,114,698
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	709,266	687,801
# Mapfre SA.....	15,610,114	32,444,969
Ω Neinor Homes SA.....	320,933	3,177,356
Prosegur Compania de Seguridad SA.....	361,284	664,449
Tubacex SA.....	1,673,882	5,366,339
# Vocento SA.....	678,452	518,693
TOTAL SPAIN.....		<u>324,601,102</u>
SWEDEN — (2.3%)		
Ω AcadeMedia AB.....	1,196,348	5,768,591
AFRY AB.....	265,064	3,678,466
Ω Alimak Group AB.....	547,198	3,979,336
Alligo AB, Class B.....	287,215	3,107,053
Ω Ambea AB.....	515,401	1,670,283
# AQ Group AB.....	19,714	838,957
Arjo AB, Class B.....	1,832,726	7,841,320
*Ω Attendo AB.....	920,875	2,799,020
# BE Group AB.....	11,407	93,593
Bergman & Beving AB.....	453,681	6,723,405
Betsson AB, Class B.....	1,563,346	18,916,367
* Better Collective AS.....	2,294	52,680
* BHG Group AB.....	51,599	95,781
Billerud Aktiebolag.....	65,648	559,822
Bjorn Borg AB.....	5,186	19,984
# Bonava AB, Class B.....	315,075	592,818
# Bulten AB.....	306,507	2,342,461
Bure Equity AB.....	357,232	7,600,213
* Byggmax Group AB.....	867,790	2,845,794
* Catena Media PLC.....	68,674	161,792
Cloetta AB, Class B.....	4,255,494	7,618,067
* Collector Bank AB.....	377,127	1,222,668

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
#Ω Dometic Group AB.....	427,773	\$ 3,187,432
* Doro AB.....	298,734	465,817
Duni AB.....	567,813	5,089,484
*Ω Dustin Group AB.....	191,574	499,720
Elanders AB, Class B.....	146,142	1,400,721
*Ω Eitel AB.....	29,797	22,177
#* Enea AB.....	5,830	29,623
Fagerhult Group AB.....	217,611	1,112,308
Granges AB.....	2,300,193	23,493,939
*Ω Hoist Finance AB.....	671,090	2,045,083
* Humana AB.....	244,687	646,038
#,* International Petroleum Corp.....	1,444,950	13,615,837
# Intrum AB.....	74,539	580,748
Inwido AB.....	1,211,422	13,367,973
ITAB Shop Concept AB.....	135,825	128,476
JM AB.....	897,394	14,099,779
Kabe Group AB, Class B.....	1,549	34,172
#* K-fast Holding AB.....	21,898	41,839
KNOW IT AB.....	20,734	292,908
Lindab International AB.....	1,176,171	18,234,990
Loomis AB.....	358,353	10,454,071
MEKO AB.....	693,913	7,242,987
* Modern Times Group MTG AB, Class B.....	407,612	2,651,180
Momentum Group AB.....	289,288	2,939,166
NCC AB, Class B.....	620,925	6,686,663
# New Wave Group AB, Class B.....	1,831,500	16,609,692
* Nobia AB.....	698,028	754,615
Nordic Waterproofing Holding AB.....	200,680	2,780,397
Pandox AB.....	60,024	707,775
Peab AB, Class B.....	1,561,157	6,906,007
# Pricer AB, Class B.....	147,938	111,011
Ratos AB, Class B.....	3,121,599	10,377,418
Rejlers AB.....	16,766	207,832
Ω Resurs Holding AB.....	669,803	1,623,455
Rottneros AB.....	1,522,717	1,576,376
Scandi Standard AB.....	86,587	420,295
# Sensys Gatso Group AB.....	15,936	112,607
#*Ω Sinch AB.....	770,141	1,996,079
Solid Forsakring AB.....	109,007	663,571
* Stillfront Group AB.....	1,809,677	3,349,030
Storskogen Group AB, Class B.....	1,058,877	1,089,933
Tethys Oil AB.....	477,498	2,407,008
VBG Group AB, Class B.....	63,603	1,187,660
TOTAL SWEDEN.....		<u>259,772,363</u>
SWITZERLAND — (6.6%)		
Adecco Group AG.....	1,620,498	66,042,309
Allreal Holding AG.....	199,830	36,712,423
* ams-OSRAM AG.....	2,067,712	18,302,425
Arbonia AG.....	837,157	9,711,812
* Autoneum Holding AG.....	43,908	7,566,491
Baloise Holding AG.....	350,114	54,193,736
Banque Cantonale de Geneve.....	34,944	8,729,786
Banque Cantonale du Jura SA.....	3,334	196,336
Banque Cantonale Vaudoise.....	44,941	5,044,240
Bell Food Group AG.....	41,533	12,275,542
Bellevue Group AG.....	23,419	713,070
Berner Kantonalbank AG.....	50,709	13,668,776
Bystronic AG.....	5,687	3,984,549

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	49,269	\$ 2,034,307
	8,919	3,747,713
	168,242	12,769,956
#*	21,958	1,118,011
	21,055	2,872,230
	177,056	2,901,271
	1,966,265	24,529,777
	28,470	1,367,972
	71,208	1,936,755
	15,352	3,249,975
#*	1,795,338	1,068,634
#*	28,514	3,050,871
	623,560	92,276,286
	30,639	2,646,396
	317,451	15,462,356
	22,516	2,409,057
	23,673	4,192,256
*	81,167	162,046
	257,519	22,360,210
	202,789	14,066,353
	162,237	13,945,689
Ω	27,422	765,372
	2,657	145,594
	1,174	2,129,930
	130,095	38,471,312
	1,157,571	6,294,356
	244	20,368
	8,036	3,252,044
#*Ω	3,537	83,377
	23,809	2,648,265
	6,241	4,804,019
	63,272	55,902,621
	51,131	29,243,627
	81,974	8,047,519
	675,650	65,409,257
#*	2,829,541	454,031
	11,153	1,548,009
	9,677	1,101,140
	6,249	687,596
	22,405	11,738,152
	133,474	6,726,260
	308,415	20,777,175
	65,083	6,748,922
*	17,959	1,464,854
	17,098	2,199,314
	110,602	8,100,621
	888	1,664,500
	378	3,353,394
TOTAL SWITZERLAND.....		<u>749,091,245</u>
UNITED KINGDOM — (11.2%)		
	27,868	82,934
	985,481	645,094
	332,443	2,875,230
	336,296	891,808
*	1,993	18,159
*	461,086	2,219,738
#Ω	329,076	424,483
	8,646,576	38,830,057

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	852,614	\$35,648,568
	1,991,838	56,640,941
	743,214	4,124,530
	2,036,635	18,082,434
#*	504,752	251,669
	909,476	4,249,447
	550,620	7,441,661
	990,052	1,753,604
	661	47,345
	166,611	169,784
	1,157,515	2,633,248
*	2,500,940	2,893,154
	643,356	1,198,703
	470,165	2,417,864
#*	23,815	43,581
	28,502,744	35,193,881
	1,440,838	3,393,200
	1,369,032	4,993,753
	1,049,743	3,640,737
	3,489,564	41,292,612
Ω	28,656	51,618
	4,316,496	11,830,084
	11,247,772	7,717,145
*	217,547	134,003
	520,794	805,682
	6,160,292	11,895,844
	1,525,418	1,858,345
	2,630,096	20,419,437
	95,538	379,844
	2,823,791	4,135,317
*	7,188,243	10,195,242
*	31,957,832	7,320,709
	229,279	201,562
	1,775,048	3,702,747
	605,343	713,835
	10,401,974	19,481,640
#	90,707	108,373
	1,901,394	971,147
*	2,296,070	23,931,336
*	3,175	23,941
	115,113	1,236,177
	718,008	1,825,092
	195,832	629,062
*	275,133	64,611
	2,599,873	3,473,097
	343,148	1,379,800
*	101,419	1,210,208
	5,241,423	58,951,669
	9,382,954	30,320,554
*	3,576,221	4,024,752
*	11,516	11,626
	3,794,910	6,053,108
*Ω	24,249	32,613
	77,164	427,453
	3,658,583	10,381,350
	18,548	105,453
	331,593	481,691
	375,066	1,071,981
	1,671,495	5,766,405

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	Henry Boot PLC.....	1,343,687
	Hochschild Mining PLC.....	1,230,436
	Hunting PLC.....	1,912,375
Ω	Ibstock PLC.....	1,664,839
	IG Group Holdings PLC.....	537,753
	Inchcape PLC.....	1,113,195
*	International Distributions Services PLC.....	5,673,988
	International Personal Finance PLC.....	1,216,158
	iomart Group PLC.....	55,118
	IP Group PLC.....	566,521
#*	IQE PLC.....	780,306
*	James Fisher & Sons PLC.....	39,842
*	John Wood Group PLC.....	8,648,425
	Johnson Matthey PLC.....	96,214
	Jupiter Fund Management PLC.....	2,917,230
	Keller Group PLC.....	1,783,917
*	Kier Group PLC.....	1,591,766
	Lancashire Holdings Ltd.....	609,954
	Lookers PLC.....	4,770,860
	LSL Property Services PLC.....	49,443
	Man Group PLC.....	1,193,965
*	Marks & Spencer Group PLC.....	21,286,231
*	Marston's PLC.....	5,506,211
	Mears Group PLC.....	2,344,350
*	Mitchells & Butlers PLC.....	5,193,552
	MJ Gleeson PLC.....	546,511
	Mobico Group PLC.....	5,871,063
	Morgan Sindall Group PLC.....	178,464
	MP Evans Group PLC.....	75,585
*	N Brown Group PLC.....	690,728
	NCC Group PLC.....	139,268
	Norcros PLC.....	232,009
	Numis Corp. PLC.....	61,529
*Ω	On the Beach Group PLC.....	22,849
	OSB Group PLC.....	5,441,397
	Pan African Resources PLC.....	3,566,738
	Paragon Banking Group PLC.....	6,524,502
*	Pendragon PLC.....	17,619,743
	Persimmon PLC.....	217,371
*	Petra Diamonds Ltd.....	54,284
	Pets at Home Group PLC.....	5,391,498
	Pharos Energy PLC.....	1,008,706
*	Playtech PLC.....	4,622,050
	Premier Foods PLC.....	16,896,533
	QinetiQ Group PLC.....	1,340,910
Ω	Quilter PLC.....	16,035,810
	Reach PLC.....	5,638,622
	Redde Northgate PLC.....	4,289,965
	Redrow PLC.....	6,919,733
*	Renewi PLC.....	448,408
*	Restaurant Group PLC.....	1,543,255
	RHI Magnesita NV.....	92,609
	Ricardo PLC.....	115,231
	RWS Holdings PLC.....	346,895
	S&U PLC.....	8,638
*	Saga PLC.....	807,171
	Secure Trust Bank PLC.....	597
	Senior PLC.....	2,760,471
	Serco Group PLC.....	3,693,122
		\$ 3,743,921
		1,219,213
		6,489,035
		3,214,062
		4,886,339
		11,707,482
		19,381,048
		1,815,073
		132,698
		434,521
		198,047
		207,901
		16,438,935
		2,225,174
		4,282,435
		19,593,874
		1,792,456
		4,668,543
		7,657,385
		171,369
		3,660,208
		56,385,206
		2,219,031
		8,220,931
		15,314,110
		2,934,251
		7,039,066
		4,377,279
		698,225
		204,491
		172,408
		482,663
		262,814
		26,135
		25,717,179
		660,039
		44,287,455
		3,851,393
		3,231,638
		50,565
		27,093,334
		312,571
		33,251,639
		27,447,545
		5,552,161
		16,096,376
		6,151,272
		18,962,429
		46,001,605
		2,996,258
		845,859
		3,559,425
		865,659
		1,158,390
		268,847
		1,283,467
		4,429
		5,915,738
		7,359,916

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants.....	10,557,095	\$ 0
TOTAL RIGHTS/WARRANTS.....		<u>10</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$9,574,899,224).....		<u>11,067,142,829</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.0%)		
@§ The DFA Short Term Investment Fund.....	19,951,131	<u>230,774,730</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$9,805,655,537)^.....		<u><u>\$11,297,917,559</u></u>

As of July 31, 2023, 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.....	340	09/15/23	\$75,816,215	\$78,446,500	\$2,630,285
Total Futures Contracts.....			<u><u>\$75,816,215</u></u>	<u><u>\$78,446,500</u></u>	<u><u>\$2,630,285</u></u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 670,738,032	\$ 144,496	\$ 670,882,528
Austria.....	—	75,849,517	—	75,849,517
Belgium.....	—	180,591,684	—	180,591,684
Canada.....	\$1,458,022,213	287,971	—	1,458,310,184
China.....	11,757,560	1,639,189	—	13,396,749
Denmark.....	—	376,533,095	—	376,533,095
Finland.....	—	223,596,964	—	223,596,964
France.....	—	529,733,251	—	529,733,251
Germany.....	—	552,023,896	—	552,023,896
Hong Kong.....	—	229,564,098	165,558	229,729,656
Ireland.....	45,908,907	—	—	45,908,907
Israel.....	102,357	93,014,892	—	93,117,249
Italy.....	—	569,308,721	—	569,308,721
Japan.....	—	2,908,739,855	—	2,908,739,855
Netherlands.....	—	268,745,781	—	268,745,781
New Zealand.....	—	23,638,383	—	23,638,383
Norway.....	707,940	107,757,454	—	108,465,394
Portugal.....	—	36,801,246	—	36,801,246
Singapore.....	—	80,154,719	—	80,154,719
Spain.....	—	324,601,102	—	324,601,102
Sweden.....	495,155	259,277,208	—	259,772,363
Switzerland.....	—	749,091,245	—	749,091,245
United Kingdom.....	43,581	1,265,891,752	—	1,265,935,333
United States.....	7	8,912,982	—	8,912,989

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Preferred Stocks				
Germany.....	—	\$ 13,302,008	—	\$ 13,302,008
Rights/Warrants				
Denmark.....	—	10	—	10
Securities Lending Collateral.....	—	230,774,730	—	230,774,730
Futures Contracts**.....	\$ 2,630,285	—	—	2,630,285
TOTAL.....	\$1,519,668,005	\$9,780,569,785	\$310,054[^]	\$11,300,547,844

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

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

INTERNATIONAL VECTOR EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.0%)		
AUSTRALIA — (6.3%)		
* A2B Australia Ltd.....	84,378	\$ 95,136
Accent Group Ltd.....	350,750	417,153
Acrow Formwork & Construction Services Ltd.....	111,412	61,410
# Adairs Ltd.....	108,167	123,892
Adbri Ltd.....	327,958	549,762
AGL Energy Ltd.....	46,695	382,690
AIC Mines Ltd.....	42,548	11,173
* Ainsworth Game Technology Ltd.....	31,523	22,770
* Alkane Resources Ltd.....	338,802	161,593
* Alliance Aviation Services Ltd.....	48,114	106,116
* Allkem Ltd.....	39,920	399,664
ALS Ltd.....	85,381	675,305
Altium Ltd.....	16,864	433,951
Alumina Ltd.....	821,037	792,551
#* AMA Group Ltd.....	431,520	42,086
AMP Ltd.....	1,944,073	1,479,336
Ampol Ltd.....	94,383	2,090,266
Ansell Ltd.....	91,328	1,483,139
#* Appen Ltd.....	62,492	95,617
#* Arafura Rare Earths Ltd.....	1,043,749	200,487
ARB Corp. Ltd.....	25,908	543,908
# Ardent Leisure Group Ltd.....	183,308	63,576
Aristocrat Leisure Ltd.....	45,334	1,200,681
# ARN Media Ltd.....	198,086	138,386
ASX Ltd.....	11,971	500,132
Atlas Arteria Ltd.....	99,259	419,583
AUB Group Ltd.....	37,029	715,293
* Audinate Group Ltd.....	4,108	26,011
#* Aurelia Metals Ltd.....	1,381,617	85,873
Aurelia Metals Ltd.....	21,176	1,309
Aurizon Holdings Ltd.....	1,201,800	3,079,989
Ausgold Ltd.....	1,507,409	41,569
#* Aussie Broadband Ltd.....	28,190	52,271
Austal Ltd.....	293,169	433,856
# Austin Engineering Ltd.....	207,907	39,167
Australia & New Zealand Banking Group Ltd.....	273,533	4,745,569
* Australian Agricultural Co. Ltd.....	340,884	342,015
# Australian Clinical Labs Ltd.....	103,750	221,372
Australian Ethical Investment Ltd.....	20,629	57,452
Australian Finance Group Ltd.....	158,570	195,162
#* Australian Strategic Materials Ltd.....	62,024	62,224
Auswide Bank Ltd.....	13,944	54,068
#*†† AVZ Minerals Ltd.....	100,493	10,537
# Baby Bunting Group Ltd.....	70,664	79,095
Bank of Queensland Ltd.....	498,280	2,024,883
#* Bannerman Energy Ltd.....	43,076	43,870
Bapcor Ltd.....	236,444	994,747
Base Resources Ltd.....	299,933	35,334
Beach Energy Ltd.....	1,492,914	1,627,851
Beacon Lighting Group Ltd.....	69,199	86,099
Bega Cheese Ltd.....	244,658	535,877
# Bell Financial Group Ltd.....	111,621	79,550
* Bellevue Gold Ltd.....	605,345	593,902
Bendigo & Adelaide Bank Ltd.....	299,331	1,884,962
# BHP Group Ltd., Sponsored ADR.....	58,819	3,685,010

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	178,389	\$5,551,799
*	39,949	9,689
	287,588	4,241,066
*	6,080	17,850
*	89,437	175,751
	178,347	1,687,300
#	396,931	133,439
	35,292	536,942
	89,732	1,565,285
#*	108,764	14,611
*	2,819	332
	499,605	78,940
	4,109	20,719
*	75,489	227,747
#*	1,228,400	120,031
	52,800	882,594
	57,706	194,916
*††	13,296	0
	446,603	2,158,616
	266,916	1,081,411
*	62,604	20,767
	652,951	1,211,928
#	15,776	194,716
	36,665	26,809
	27,934	23,845
	5,047	811,923
	72,346	365,709
#*	42,738	40,711
	71,757	877,487
	98,017	661,587
*	392,184	46,288
	72,307	5,144,553
	71,095	1,199,035
*	2,283,009	222,751
	35,713	503,363
	286,549	639,087
	40,836	650,235
	438,908	1,693,052
	87,623	442,826
*	184,303	166,673
#*	76,856	33,531
	116,856	370,333
	23,491	126,423
	124,605	341,193
	16,292	539,024
	579,609	1,713,508
	77,037	766,241
	45,594	51,596
	126,847	621,909
#*	17,371	14,014
#	290,588	139,826
*	84,996	129,947
#*	303,195	153,994
	77,732	317,717
*††	1,371,925	23,960
	40,866	49,185
#*	100,794	6,231
	14,585	256,504
	209,499	392,258

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	2,967	\$ 2,274
	661,665	1,661,082
	73,769	607,008
	214,993	43,369
	18,455	8,863
*	237,697	410,726
*	69,906	102,409
#*	18,614	292,937
	119,009	1,749,519
#*	56,903	16,858
	1,115,211	825,211
#*	10,413	5,443
#*	221,514	38,096
#	195,491	193,649
	559,544	597,693
	12,983	18,959
	206,682	1,125,028
	490,389	178,535
	98,957	664,646
	199,820	263,846
	137,190	483,613
#	487,046	1,239,076
	723,356	1,397,616
	3,249	2,166
	399,142	1,042,130
#	19,262	37,079
#*	75,056	24,749
*	247,186	11,478
	229,895	23,205
*	64,306	63,770
	13,372	253,691
#	288,223	87,227
	25,503	427,390
	81,051	757,362
	179,863	1,242,307
	368,894	486,631
#*	20,551	44,390
	1,212,263	2,465,996
	336,009	387,866
	215,704	406,573
	503,993	1,012,681
	172,005	686,647
	172,500	350,836
	58,370	479,979
*	343,732	67,254
	69,713	371,098
	91,339	638,525
	112,528	174,701
*	35,000	1,025,741
*	1,506	44,578
	44,783	1,377,335
	100,016	356,445
	781,066	107,828
*	498,386	750,964
	107,259	501,471
*	19,892	81,386
	301,748	1,754,233
#	62,748	734,922
	93,856	85,226

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	231,855	\$ 238,817
*	45,532	82,681
	313,747	1,091,806
	23,600	341,178
	11,755	79,435
*	160,229	726,194
	27,305	86,756
	971,526	94,902
	13,642	1,608,808
*	3,231	147,881
#	116,469	732,123
#	68,065	223,244
	49,924	664,798
	415,793	981,648
#*	196,706	151,113
#*	449,738	94,205
	401,307	971,779
#	50,276	31,027
	30,552	1,476,174
*	275,076	241,530
	42,701	392,041
	261,809	211,986
*	506,781	160,560
	960,406	410,343
	91,318	218,943
*	38,363	122,284
	267,552	5,125,239
	141,839	138,457
#*	48,923	16,162
	53,665	548,293
#	477,621	1,710,483
	272,572	4,888,394
*	37,095	318,368
	195,913	1,091,019
	48,096	346,273
#	829,514	462,318
	1,034,270	1,491,542
	165,192	1,289,523
	431,557	800,013
	321,492	1,163,902
	7,318	65,022
*	158,779	224,390
*	176,068	334,069
	442,015	415,201
	127,364	1,351,433
	349,583	1,990,187
	430,408	1,039,654
	51,154	351,540
	19,803	19,573
	127,434	66,040
*	512,786	255,152
#*	1,056,690	35,502
	212,400	7,133
*	1,200,543	64,707
	285,445	240,801
#*	492,784	30,585
#	37,024	61,019
	47,459	49,160
#*	533,613	429,517

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	59,700	\$ 991,036
	1,083,530	1,274,000
*	61,584	549,403
	194,044	634,824
#	20,399	144,549
	343,065	366,052
#*	6,569	7,321
*	595,932	10,419
#*	59,810	22,519
	42,660	636,056
	10,174	471,190
	17,391	51,418
	15,445	48,808
	36,095	222,754
*	77,152	338,988
	152,109	1,614,926
	544,788	1,078,340
#	1,119,559	967,612
	19,064	755,473
	4,186	443,772
*	22,182	49,190
*	1,121,309	136,660
*††	65,097	599
*	56,201	26,349
	20,461	270,185
#	92,021	139,788
*	657,277	747,536
*	19,979	70,139
	460,027	1,306,905
#	22,675	14,297
*	1,646,848	401,240
*	2,461,354	89,370
	228,380	302,133
	28,857	2,285,035
*	72,882	79,952
*††	16,043	0
*	418,949	1,915,109
	1,300,812	6,999,653
	45,271	759,200
	112,351	317,371
#	42,286	83,771
#	440,774	269,753
	32,051	565,830
*	822,457	212,920
	38,794	68,289
	93,308	70,294
#*	136,845	20,255
	1,125,073	593,843
*	844,813	509,969
#*	479,752	58,482
	160,860	1,640,889
	87,111	530,069
	155,923	183,091
	76,269	1,802,068
	2,094,134	5,514,264
	130,917	60,726
	216,813	137,144
*††	198,889	0
	28,702	14,374

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* St Barbara Ltd.....	779,875	\$ 126,546
* Star Entertainment Group Ltd.....	1,228,503	868,774
Steadfast Group Ltd.....	194,270	762,169
#* Strike Energy Ltd.....	324,297	96,934
Suncorp Group Ltd.....	282,414	2,706,093
Super Retail Group Ltd.....	160,643	1,333,283
* Superloop Ltd.....	304,048	136,079
Symbio Holdings Ltd.....	30,212	48,437
#* Syrah Resources Ltd.....	391,534	185,071
Tabcorp Holdings Ltd.....	1,795,994	1,274,049
Technology One Ltd.....	118,496	1,255,483
Telstra Group Ltd.....	225,970	646,774
#* Temple & Webster Group Ltd.....	15,717	69,784
#†† Ten Sixty Four Ltd.....	189,882	54,844
# Terracom Ltd.....	328,405	90,783
TPG Telecom Ltd.....	96,322	325,175
Treasury Wine Estates Ltd.....	143,209	1,083,903
* Tuas Ltd.....	41,766	55,341
#* Tyro Payments Ltd.....	97,397	91,589
* United Malt Group Ltd.....	230,209	746,182
*†† Virgin Australia Holdings Pty. Ltd.....	272,729	0
Ω Viva Energy Group Ltd.....	612,416	1,299,293
* Webjet Ltd.....	84,776	449,996
Wesfarmers Ltd.....	6,773	226,309
* West African Resources Ltd.....	738,130	447,766
* Westgold Resources Ltd.....	551,180	618,092
Westpac Banking Corp.....	306,685	4,609,741
Whitehaven Coal Ltd.....	948,133	4,430,157
#* Widgie Nickel Ltd.....	11,598	1,716
WiseTech Global Ltd.....	4,313	249,072
# Woodside Energy Group Ltd., ADR.....	21,257	548,435
Woodside Energy Group Ltd.....	229,697	5,920,481
Woolworths Group Ltd.....	37,895	984,089
Worley Ltd.....	138,501	1,620,963
* Xero Ltd.....	3,462	284,581
XRF Scientific Ltd.....	44,848	42,262
# Yancoal Australia Ltd.....	223,796	768,492
#* Zip Co. Ltd.....	42,892	12,854
TOTAL AUSTRALIA.....		215,658,094
AUSTRIA — (0.6%)		
Addiko Bank AG.....	6,257	84,913
Agrana Beteiligungs AG.....	8,154	145,261
ANDRITZ AG.....	37,161	1,962,025
AT&S Austria Technologie & Systemtechnik AG.....	25,068	946,784
Ω BAWAG Group AG.....	23,691	1,154,164
CA Immobilien Anlagen AG.....	3,204	102,178
* DO & Co. AG.....	3,767	509,026
Erste Group Bank AG.....	49,550	1,872,785
EVN AG.....	35,368	838,360
* FACC AG.....	6,832	45,392
* Immofinanz AG.....	7,951	0
* Kapsch TrafficCom AG.....	2,499	29,413
* Lenzing AG.....	6,790	341,815
Mayr Melnhof Karton AG.....	3,500	534,317
Oberbank AG.....	847	111,751
Oesterreichische Post AG.....	6,903	251,816
OMV AG.....	50,897	2,293,118
Palfinger AG.....	8,370	245,286

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
POLYTEC Holding AG.....	14,925	\$ 75,482
Porr AG.....	16,942	236,181
* Raiffeisen Bank International AG.....	84,793	1,371,053
* Rosenbauer International AG.....	1,017	32,633
Schoeller-Bleckmann Oilfield Equipment AG.....	3,639	220,538
Semperit AG Holding.....	6,893	153,936
Telekom Austria AG.....	83,736	637,387
UBM Development AG.....	2,555	69,701
UNIQA Insurance Group AG.....	66,625	544,209
Verbund AG.....	3,257	269,865
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	32,292	863,682
voestalpine AG.....	93,552	3,091,459
Wienerberger AG.....	53,822	1,767,560
Zumtobel Group AG.....	17,773	155,296
TOTAL AUSTRIA.....		<u>20,957,386</u>
BELGIUM — (1.4%)		
Ackermans & van Haaren NV.....	21,194	3,690,213
Ageas SA.....	124,854	5,285,467
* AGFA-Gevaert NV.....	143,373	368,792
Anheuser-Busch InBev SA.....	22,429	1,283,065
# Anheuser-Busch InBev SA/NV, Sponsored ADR.....	6,428	368,324
* Argenx SE, ADR.....	768	387,441
* Argenx SE.....	66	33,240
# Atenor.....	3,834	118,143
Azelis Group NV.....	6,234	161,185
Barco NV.....	15,337	356,924
Bekaert SA.....	34,138	1,629,433
bpost SA.....	78,179	376,494
Cie d'Entreprises CFE.....	8,983	90,857
Deceuninck NV.....	68,481	173,749
* Deme Group NV.....	8,565	1,134,260
D'ieteren Group.....	2,222	388,064
Econocom Group SA.....	87,162	251,014
Elia Group SA.....	3,377	415,793
Etablissements Franz Colruyt NV.....	45,435	1,731,712
#* Euronav NV.....	79,698	1,313,493
EVS Broadcast Equipment SA.....	9,185	222,995
Fagron.....	40,102	713,601
* Galapagos NV.....	37,711	1,584,782
#* Galapagos NV, Sponsored ADR.....	249	10,545
Gimv NV.....	19,452	898,272
* Greenyard NV.....	12,710	93,324
Immobel SA.....	4,049	160,161
Ion Beam Applications.....	12,464	201,231
KBC Group NV.....	102,841	7,740,306
Kinepolis Group NV.....	6,411	312,493
Lotus Bakeries NV.....	202	1,616,466
Melexis NV.....	10,065	1,085,059
#* Ontex Group NV.....	72,655	622,667
* Orange Belgium SA.....	15,562	236,936
Proximus SADP.....	127,985	981,233
# Recticel SA.....	42,061	534,021
Roularta Media Group NV.....	432	7,501
Shurgard Self Storage Ltd.....	4,178	190,645
Sipef NV.....	5,278	328,948
Solvay SA.....	74,197	8,910,929
Tessengerlo Group SA.....	22,758	763,354
UCB SA.....	7,473	661,714

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Umicore SA.....	33,892	\$ 1,003,716
* Unifiedpost Group SA.....	7,022	30,180
Van de Velde NV.....	4,118	153,992
VGP NV.....	6,238	665,988
Viohalco SA.....	27,214	196,191
What's Cooking BV.....	16	1,391
TOTAL BELGIUM.....		<u>49,486,304</u>
CANADA — (10.5%)		
* 5N Plus, Inc.....	42,183	118,361
Acadian Timber Corp.....	7,976	101,617
* Advantage Energy Ltd.....	215,003	1,516,345
Aecon Group, Inc.....	54,035	449,523
Africa Oil Corp.....	329,400	779,379
AG Growth International, Inc.....	12,160	502,482
AGF Management Ltd., Class B.....	90,237	537,186
# Agnico Eagle Mines Ltd.....	79,553	4,170,185
* Aimia, Inc.....	62,327	157,395
* Air Canada.....	12,900	237,720
# AirBoss of America Corp.....	12,431	45,156
Alamos Gold, Inc., Class A.....	176,218	2,176,693
# Algoma Central Corp.....	4,796	55,210
# Algonquin Power & Utilities Corp.....	70	578
Alimentation Couche-Tard, Inc.....	17,532	887,602
AltaGas Ltd.....	157,555	3,110,118
Altius Minerals Corp.....	24,907	404,398
Altus Group Ltd.....	10,266	342,784
#* Americas Gold & Silver Corp.....	57,200	23,424
Amerigo Resources Ltd.....	110,614	135,893
Andlauer Healthcare Group, Inc.....	6,905	230,507
# Andrew Peller Ltd., Class A.....	27,192	84,546
ARC Resources Ltd.....	457,247	6,907,333
* Argonaut Gold, Inc.....	295,915	125,668
* Aritzia, Inc.....	44,100	839,092
* Ascot Resources Ltd.....	12,500	5,308
Atco Ltd., Class I.....	13,800	393,912
* Athabasca Oil Corp.....	399,533	1,030,154
* ATS Corp.....	31,845	1,444,152
#* Aurora Cannabis, Inc.....	87,883	49,466
* AutoCanada, Inc.....	26,419	451,186
B2Gold Corp.....	1,175,863	4,087,031
Badger Infrastructure Solutions Ltd.....	24,570	598,109
# Bank of Montreal.....	84,216	7,825,454
# Bank of Nova Scotia.....	138,643	6,981,865
Barrick Gold Corp.....	100,384	1,745,109
#* Bausch & Lomb Corp.....	2,161	42,939
* Bausch Health Cos., Inc.....	25,253	245,207
* Baytex Energy Corp.....	470,586	1,898,546
BCE, Inc.....	3,481	150,449
# Birchcliff Energy Ltd.....	241,836	1,445,166
Bird Construction, Inc.....	46,651	313,802
Black Diamond Group Ltd.....	21,857	102,104
#* BlackBerry Ltd.....	74,077	377,793
* Bombardier, Inc., Class A.....	244	12,220
* Bombardier, Inc., Class B.....	12,533	627,276
* Bonterra Energy Corp.....	29,574	152,507
Boralex, Inc., Class A.....	18,928	489,761
Boyd Group Services, Inc.....	5,105	937,881
Bridgemarq Real Estate Services.....	1,900	22,449

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	1	\$ 30
	22,327	779,212
	9,704	453,855
	4,900	450,778
*	34,167	780,696
	24,846	99,486
	5,688	273,605
*	65,939	85,508
	14,151	497,549
	110,266	694,046
#	19,062	168,407
#*	14,018	255,724
	89,839	3,958,309
#	8,400	1,018,332
#	66,550	4,046,240
	11,600	954,564
#	22,383	3,074,193
	10,100	251,533
	87,418	1,746,835
*	54,824	865,194
*	6,149	9,419
	21,084	657,791
*	334,485	1,747,698
#	116,611	634,941
*	5,125	8,356
#	1,500	110,261
#	78,272	713,479
	25,267	1,211,375
*	119,111	2,617,996
	165,286	3,143,740
	186,287	1,195,150
	212,968	453,828
*	25,155	2,555,932
	6,897	43,673
	146,298	1,850,567
	12,103	613,204
	6,264	247,871
	6,244	632,391
	48,622	265,482
*	13,656	13,981
	1,092	2,307,108
	7,550	87,715
#	189,381	208,245
	512,452	4,155,601
*	221,085	933,867
#*	80,820	156,791
	17,341	436,467
*	414,890	541,168
*	4,000	311,480
	29,187	128,375
	25,498	1,679,563
	61,405	315,256
#*	25,818	116,104
	31,388	492,487
	176,518	1,227,521
	11,117	166,841
#	93,728	186,226
	977	686,289
#*	162,101	1,589,656

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	248,905	\$4,014,871
	1,377	55,857
	72,780	1,976,455
	125,055	3,021,470
#*	72,822	255,605
	105,763	858,199
*	24,915	159,660
	176,129	2,944,921
	25,432	575,892
*	137,467	260,621
#*	16,282	9,919
#	26,670	1,573,725
*	208,472	1,097,688
*	23,172	557,049
	18,956	194,929
	14,890	580,288
	20,517	137,387
#	41,301	226,135
	7,672	6,120,844
#	60,771	301,401
	107,909	3,716,852
	34,100	271,528
#	58,520	390,914
#*	344,000	43,044
	9,600	284,582
	90,032	2,670,271
	7,401	1,159,173
*	337,775	161,376
*	56,346	76,914
#*	177,149	631,103
	2,832	413,081
#	69,242	731,461
*	37,553	305,003
*	16,500	6,256
#*	123,493	77,730
	6,382	45,204
*	10,440	375,512
#	163,204	107,676
	10,030	1,155,011
	6,500	221,910
	78,274	1,274,442
	47,614	1,480,796
	9,293	896,495
*	44,852	50,680
#	7,579	55,234
	24,689	175,435
	38,828	1,171,038
	10,833	334,277
	100,932	568,706
*	30,496	358,926
	20,331	217,240
#	1,200	5,733
#	59,891	1,944,817
	339,339	2,022,678
	76,148	5,275,760
*	654,898	1,786,693
	26,911	838,564
*	59,862	115,307
	16,220	874,530

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	7,500	\$ 150,154
	32,589	320,050
	8,100	16,585
	14,156	2,091,329
*	70,212	1,256,591
*	5,000	4,200
*	29,103	308,543
Ω	23,636	544,543
#*	17,806	82,370
*	41,221	142,858
	5,946	149,975
*	148,312	716,449
#	43,187	1,081,108
*	4,642	630,304
	733,161	3,652,580
*	70,655	258,798
#	7,100	55,943
#	43,351	1,040,832
#*	5,058	23,823
	2,103	197,326
#	38,117	1,148,439
	23,548	396,619
*	58,641	1,030,909
*††	116,588	0
	54,028	3,135,193
	9,600	851,747
	39,284	33,068
*	322,221	98,964
*	3,276	51,998
	35,883	481,107
	438,316	3,918,967
	14,036	85,686
#	76,270	4,906,347
*	1,005	106,037
*	76,787	553,782
*	2,837	3,636
#	186,321	3,726,420
	29,136	608,063
	92,113	1,031,744
*	2,600	16,424
	25,782	167,168
*	295,454	5,267,602
	7,353	63,568
	53,404	2,406,155
	27,751	1,493,583
	900	70,067
	13,274	675,782
#	78,284	941,557
	57,679	4,517,565
	11,691	75,626
*	1,114,427	1,309,947
#	36,478	298,762
	30,957	752,887
	48,708	1,185,703
	62,222	1,203,718
	63,193	4,353,384
*	5,308	181,056
*	163,674	1,413,754
*	28,898	206,501

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	641,616	\$1,342,934
	54,948	3,374,844
	47,078	2,022,026
*††	121,500	0
#	41,625	62,995
	94,074	1,394,211
*	140,514	334,595
#	242,880	4,105,840
	70,661	1,670,267
	161,830	3,584,768
	30,543	534,586
	75,641	2,065,622
	44,420	443,307
	40,363	1,278,667
*	6,110	23,096
#	164,719	1,421,531
	41,391	221,292
	17,100	35,272
	23,135	263,693
	19,845	216,111
	2,900	57,158
	130,631	2,596,473
*	10,919	725,230
	10,873	884,830
	94,901	1,344,850
#	105,924	122,901
	32,000	783,347
#*	62,560	9,488
	14,768	952,342
*	7,529	39,682
	17,096	1,308,870
*	2,704	18,005
	27,580	920,693
	47,491	2,079,357
	86,462	371,774
	76,833	7,616,871
	62,695	1,845,215
*	1,500	6,757
	15,024	317,194
#	24,400	309,198
*	26,265	334,996
	192,691	1,006,817
*	58,212	887,317
#	36,511	317,860
Ω	32,571	713,097
	85,068	2,471,433
*	23,678	39,543
	2,735	31,526
*††	135,301	0
	39,284	129,293
Ω	18,447	491,864
	7,886	263,086
	195,856	2,852,860
	29,433	1,993,092
	32,544	1,186,604
	50,198	2,549,015
#*Ω	11,760	34,781
	29,319	1,542,473
	187,507	5,867,094

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* SunOpta, Inc.....	35,516	\$ 235,146
Superior Plus Corp.....	81,632	611,629
Supremex, Inc.....	17,058	82,531
# Surge Energy, Inc.....	27,356	171,770
Sylogist Ltd.....	5,900	32,617
# Tamarack Valley Energy Ltd.....	255,189	698,618
#* Taseko Mines Ltd.....	205,176	312,747
TC Energy Corp.....	35,774	1,283,108
Teck Resources Ltd., Class A.....	1,500	66,659
Teck Resources Ltd., Class B.....	316,985	14,083,574
TELUS Corp.....	21,200	377,489
TELUS Corp.....	8,604	153,197
* TELUS International CDA, Inc.....	1,057	9,851
TerraVest Industries, Inc.....	3,633	94,527
TFI International, Inc.....	14,071	1,806,024
Thomson Reuters Corp.....	2,324	313,709
# Tidewater Midstream & Infrastructure Ltd.....	165,800	135,793
# Timbercreek Financial Corp.....	73,896	418,052
TMX Group Ltd.....	20,905	464,503
Topaz Energy Corp.....	2,288	37,218
* Torex Gold Resources, Inc.....	75,710	1,062,179
Toromont Industries Ltd.....	13,740	1,170,659
Toronto-Dominion Bank.....	99,536	6,563,769
Total Energy Services, Inc.....	34,721	269,627
#* Touchstone Exploration, Inc.....	34,400	35,479
Tourmaline Oil Corp.....	92,414	4,789,423
TransAlta Corp.....	115,536	1,179,623
TransAlta Corp.....	66,278	676,024
# TransAlta Renewables, Inc.....	23,543	239,599
Transcontinental, Inc., Class A.....	66,771	662,824
Tree Island Steel Ltd.....	3,300	8,008
*†† Trevali Mining Corp.....	33,236	0
Trican Well Service Ltd.....	188,619	592,184
Tricon Residential, Inc.....	45,528	425,363
Triple Flag Precious Metals Corp.....	16,673	229,727
* Trisura Group Ltd.....	18,684	478,347
* Uni-Select, Inc.....	31,300	1,136,973
Vecima Networks, Inc.....	1,400	18,962
Vermilion Energy, Inc.....	116,592	1,623,069
VersaBank.....	3,600	31,560
* Victoria Gold Corp.....	11,886	76,707
* Viamed Healthcare, Inc.....	23,412	197,831
* Village Farms International, Inc.....	1,355	853
Wajax Corp.....	20,712	425,816
Waste Connections, Inc.....	1,884	265,964
* Well Health Technologies Corp.....	9,613	34,409
* Wesdome Gold Mines Ltd.....	68,285	363,006
# West Fraser Timber Co. Ltd.....	75,159	6,332,662
# Western Forest Products, Inc.....	287,084	224,242
Westshore Terminals Investment Corp.....	40,553	939,210
# Wheaton Precious Metals Corp.....	13,400	600,722
Whitecap Resources, Inc.....	685,734	5,475,888
#* WildBrain Ltd.....	43,011	56,102
Winpak Ltd.....	15,056	463,103
WSP Global, Inc.....	11,085	1,527,009
#* Xtract One Technologies, Inc.....	141,605	85,909
* Yangarra Resources Ltd.....	29,500	43,177
Yellow Pages Ltd.....	13,824	130,309
TOTAL CANADA.....		358,229,519

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (0.0%)		
* AustAsia Group Ltd.....	120,308	\$ 27,807
Ω BOC Aviation Ltd.....	7,500	62,866
China Gold International Resources Corp. Ltd.....	243,398	976,435
* Fountain SET Holdings Ltd.....	1,240,000	101,143
* Goodbaby International Holdings Ltd.....	395,000	29,079
*†† Hanfeng Evergreen, Inc.....	5,700	0
* Neo-Neon Holdings Ltd.....	613,000	33,801
SIIC Environment Holdings Ltd.....	665,760	102,770
TOTAL CHINA.....		<u>1,333,901</u>
DENMARK — (2.5%)		
* ALK-Abello AS.....	67,800	738,239
Alm Brand AS.....	707,360	1,127,359
* Ambu AS, Class B.....	42,266	623,583
AP Moller - Maersk AS, Class A.....	273	548,901
AP Moller - Maersk AS, Class B.....	401	823,737
* Bang & Olufsen AS.....	69,915	109,900
BankNordik P/F.....	3,257	72,800
#* Bavarian Nordic AS.....	62,931	1,350,186
* Brodrene Hartmann AS.....	2,130	89,064
Carlsberg AS, Class B.....	15,005	2,250,482
cBrain AS.....	1,135	25,062
* Chemometec AS.....	4,606	309,087
Chr Hansen Holding AS.....	41,475	3,134,001
Coloplast AS, Class B.....	7,805	970,211
Columbus AS.....	64,216	60,979
D/S Norden AS.....	32,500	1,628,055
* Danske Bank AS.....	174,629	4,146,576
* Demant AS.....	33,554	1,335,274
Dfds AS.....	29,846	1,069,989
DSV AS.....	16,827	3,367,680
FLSmidth & Co. AS.....	42,403	2,006,243
Fluegger Group AS.....	66	3,308
* Genmab AS.....	4,233	1,744,841
* GN Store Nord AS.....	106,289	2,834,174
H Lundbeck AS.....	236,642	1,174,560
H Lundbeck AS, Class A.....	34,815	156,135
#* H+H International AS, Class B.....	19,897	248,834
#* Huscompagniet AS.....	9,014	72,849
ISS AS.....	138,829	2,805,209
Jeudan AS.....	1,369	51,325
* Jyske Bank AS.....	61,980	4,688,457
Matas AS.....	30,680	450,848
#* MT Hoejgaard Holding AS.....	904	14,197
#*Ω Netcompany Group AS.....	27,948	1,297,308
* Nilfisk Holding AS.....	13,812	260,137
* NKT AS.....	51,661	2,951,717
*Ω NNIT AS.....	4,632	55,753
North Media AS.....	7,929	73,675
Novo Nordisk AS, Class B.....	47,591	7,674,153
Novozymes AS, Class B.....	17,618	883,601
* NTG Nordic Transport Group AS, Class A.....	8,124	506,998
Pandora AS.....	48,744	4,875,956
Parken Sport & Entertainment AS.....	3,780	61,364
Per Aarsleff Holding AS.....	17,531	832,119
Ringkjoebing Landbobank AS.....	29,794	4,240,238
Rockwool AS, Class A.....	2,816	753,643
Rockwool AS, Class B.....	6,226	1,674,539
Royal Unibrew AS.....	36,734	3,175,024

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
#* RTX AS.....	7,253	\$ 110,843
Ω Scandinavian Tobacco Group AS, Class A.....	63,134	1,098,191
Schouw & Co. AS.....	12,762	1,012,677
SimCorp AS.....	26,884	2,882,679
Solar AS, Class B.....	5,383	402,398
SP Group AS.....	4,203	144,838
Spar Nord Bank AS.....	91,682	1,457,802
Sparekassen Sjaelland-Fyn AS.....	7,694	206,633
Sydbank AS.....	42,354	2,031,223
* TCM Group AS.....	3,262	33,242
Tivoli AS.....	881	99,312
Topdanmark AS.....	25,260	1,145,034
TORM PLC, Class A.....	30,726	756,273
Tryg AS.....	106,954	2,111,678
UIE PLC.....	13,280	355,504
* Vestas Wind Systems AS.....	45,016	1,204,019
* Zealand Pharma AS.....	26,444	917,680
TOTAL DENMARK.....		<u>85,318,396</u>
FINLAND — (1.6%)		
Aktia Bank Oyj.....	47,921	495,351
# Alandsbanken Abp, Class B.....	1,791	67,716
#* Alisa Pankki Oyj.....	1,283	27,697
Alma Media Oyj.....	16,671	166,186
Anora Group Oyj.....	15,715	81,571
Apetit Oyj.....	2,895	41,134
Aspo Oyj.....	15,585	117,670
Atria Oyj.....	11,413	120,234
# Bittium Oyj.....	11,330	49,626
Cargotec Oyj, Class B.....	34,630	1,653,939
Caverion Oyj.....	14,015	131,948
# Citycon Oyj.....	19,538	121,286
Digia Oyj.....	6,411	41,020
Elisa Oyj.....	29,960	1,562,876
Ω Enento Group Oyj.....	5,136	124,611
eQ Oyj.....	3,023	56,700
# Evli Oyj, Class B.....	1,283	27,661
* Finnair Oyj.....	179,457	111,103
Fiskars Oyj Abp.....	37,019	659,861
Fortum Oyj.....	188,554	2,552,502
F-Secure Oyj.....	45,107	111,129
Gofore Oyj.....	2,156	51,196
Harvia Oyj.....	3,467	90,681
Huhtamaki Oyj.....	59,977	2,132,034
Ilkka Oyj.....	7,050	25,219
* Incap Oyj.....	3,456	40,760
# Kamux Corp.....	7,881	45,335
Kemira Oyj.....	109,715	1,720,951
Kesko Oyj, Class A.....	30,000	600,948
Kesko Oyj, Class B.....	82,366	1,648,036
Kojamo Oyj.....	21,751	212,512
Kone Oyj, Class B.....	31,808	1,631,521
Konecranes Oyj.....	46,376	1,685,613
# Lassila & Tikanoja Oyj.....	27,742	297,830
Marimekko Oyj.....	10,270	101,637
# Metsa Board Oyj, Class B.....	103,863	837,953
Metso Oyj.....	166,958	1,897,322
Musti Group Oyj.....	9,888	193,968
Neste Oyj.....	15,384	566,363

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	862,506	\$ 3,390,549
	95,774	890,810
	281,351	3,184,652
	10,348	329,366
	1,158	27,842
	109,357	133,178
	11,860	462,580
	41,386	1,590,510
	309,483	1,601,157
*	14,918	141,659
#	7,483	262,417
	11,058	90,399
*	5,450	452,042
	86,750	183,393
	2,750	9,601
	11,265	398,513
Ω	16,079	162,671
	55,070	2,426,749
	62,193	492,056
	4,421	50,942
	229,127	2,808,927
#	6,463	20,290
	7,765	82,962
	1,081	7,912
Ω	73,672	598,012
	81,922	2,090,042
	41,662	643,394
	90,346	2,991,146
	52,312	1,655,362
	9,648	391,230
	82,499	2,188,346
	83,133	1,044,387
*	72,818	80,328
#	108,188	261,039
TOTAL FINLAND.....		53,246,163
FRANCE — (7.9%)		
	16,971	110,880
	56,738	2,140,840
	3,047	420,766
	16,489	2,964,623
	12,957	1,908,566
	9,391	169,080
Ω	79,456	844,179
#	118,287	3,621,977
	17,275	522,241
	17,116	2,465,283
Ω	26,695	1,638,150
	51,529	5,556,836
	5,099	256,551
*	87,692	910,895
	6,151	288,830
	12,088	372,673
	180,809	5,557,860
	6,553	172,114
*	2,869	86,782
	42,605	695,598
#	14,042	73,108
	8,488	911,181

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	106,510	\$7,024,099
	3,024	167,328
	197,548	1,249,038
	11,878	141,379
*††	9,346	0
	195,376	6,998,670
#	65,918	1,810,358
	17,671	3,202,313
	438,347	8,763,053
#*	34,093	88,870
	21,782	176,493
	2,641	10,368
#	7,735	181,959
*	633,458	445,677
#	21,049	258,806
	139,932	9,463,790
	19,762	290,617
	286,751	9,390,250
	51,344	999,913
#	65,572	510,594
	103,870	1,521,580
	168,398	2,090,724
	23,058	1,408,077
	1,395	270,995
	3,767	160,996
	110,840	683,378
	18,822	1,222,496
	49,767	5,177,636
*	6,186	54,459
	88	8,997
#*Ω	129,425	329,857
	177,784	3,673,037
	320,120	5,251,672
	3,137	288,731
	7,629	642,334
*	396	64,705
	9,172	1,845,179
#*	1,610	90,345
	71,160	335,611
	28,024	1,711,138
*	2,044	23,851
	34,819	2,394,732
Ω	26,998	2,054,917
#	124,352	837,656
*	1,181	24,083
	5,483	117,020
	805	47,625
#	12,860	448,375
*	137,125	3,445,795
	12,868	1,569,423
#*	16,765	61,401
	46,202	812,109
*	9,119	184,634
	2,385	205,641
	15,420	32,608
	5,874	137,972
	1,933	32,293
*	2,185	626,565
	31,718	1,101,414

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	2,281	\$ 132,352
	1,533	110,649
	16,479	2,076,796
	38,098	1,904,518
#	10,777	215,030
*	57,501	1,077,524
#	10,850	298,695
	2,794	1,604,218
Ω	23,945	914,157
	502	20,507
	1,743	235,765
	19,003	605,220
	18,741	1,878,873
	862	54,226
	6,001	156,859
#	6,024	193,951
	6,421	2,986,468
*	654	11,077
	4,908	4,558,391
#Ω	20,852	218,941
	9,491	273,955
	20,969	986,943
	23,214	327,914
#*	13,041	28,436
	27,096	2,405,590
	33,186	561,917
	16,447	124,394
	12,484	188,071
	1,286,762	14,545,345
*	769	8,678
	4,661	1,027,618
#*	2,569	5,352
	27,802	2,241,547
	30,654	683,411
#*††	4,720	0
#	2,646	454,208
	99,015	4,348,900
	244,826	5,905,756
	140	127,584
	31,792	1,350,593
	20,778	512,351
	10,495	1,742,308
#	250	51,948
	49,096	5,237,783
	1,380	431,763
	4,869	290,224
	14,664	2,616,624
	122,465	3,659,923
	13,516	1,513,060
	4,299	550,447
	330,325	2,140,010
*	997	128,941
*Ω	39,788	298,535
	15,197	929,064
	536	64,857
	195,230	5,309,618
	690	96,293
	7,168	419,326
	14,114	1,447,777

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* SOITEC.....	5,858	\$ 1,151,220
Sopra Steria Group SACA.....	12,430	2,702,827
SPIE SA.....	90,996	2,731,513
Stef SA.....	3,236	392,261
STMicroelectronics NV.....	33,324	1,782,379
STMicroelectronics NV.....	1,679	90,129
Sword Group.....	9,760	456,110
Synergie SE.....	6,994	253,431
Technip Energies NV.....	109,596	2,497,913
Teleperformance.....	8,764	1,271,120
# Television Francaise 1.....	37,945	310,306
Thales SA.....	7,054	1,055,206
Thermador Groupe.....	4,498	398,683
Tikehau Capital SCA.....	16,729	425,734
Totalenergies EP Gabon.....	636	125,813
TotalEnergies SE.....	402,956	24,482,199
Trigano SA.....	7,260	1,063,089
* Ubisoft Entertainment SA.....	59,389	1,997,353
Valeo.....	184,058	4,160,480
* Vallourec SA.....	97,721	1,274,927
#* Vantiva SA.....	68,758	14,490
Ω Verallia SA.....	43,193	1,914,546
Vetoquinol SA.....	2,629	266,736
Vicat SA.....	15,104	513,424
VIEL & Cie SA.....	15,605	132,196
Vinci SA.....	36,490	4,285,655
Virbac SA.....	2,652	816,848
Vivendi SE.....	300,703	2,684,784
* Voltalia SA.....	548	9,522
Vranken-Pommery Monopole SA.....	1,534	30,203
Wavestone.....	8,634	512,577
*Ω Worldline SA.....	93,161	3,692,846
*Ω X-Fab Silicon Foundries SE.....	51,294	621,733
#* Xilam Animation SA.....	361	9,921
TOTAL FRANCE.....		<u>270,272,104</u>
GERMANY — (6.3%)		
1&1 AG.....	33,789	385,221
7C Solarparken AG.....	44,217	184,767
Adesso SE.....	1,846	215,602
Adidas AG.....	11,432	2,307,950
#* Adtran Networks SE.....	4,597	101,055
All for One Group SE.....	2,007	86,281
Allgeier SE.....	3,364	89,258
Allianz SE.....	21,119	5,047,427
Amadeus Fire AG.....	2,943	349,504
* Aroundtown SA.....	62,375	96,907
Atoss Software AG.....	2,010	488,056
#Ω Aumann AG.....	4,058	59,745
Aurubis AG.....	32,751	3,082,925
#*Ω Auto1 Group SE.....	21,285	229,371
BASF SE.....	104,111	5,581,494
Basler AG.....	4,706	77,167
Bayer AG.....	97,265	5,688,390
Bayerische Motoren Werke AG.....	41,352	5,042,875
BayWa AG.....	15,030	629,877
Bechtle AG.....	37,861	1,666,400
Ω Befesa SA.....	25,377	972,560
Beiersdorf AG.....	2,807	363,521

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	4,653	\$ 244,347
	3,016	152,235
	28,038	1,015,094
#*	68,947	329,244
	69,086	5,360,011
	20,026	576,604
	2,019	233,963
*	132,720	397,689
	3,984	55,169
	4,963	512,947
*	2,105	10,450
	436,352	5,219,412
	13,658	693,632
	41,720	3,330,910
*Ω	98,424	5,287,227
	27,276	274,405
	25,133	1,715,226
	77,999	2,927,325
*Ω	21,406	971,612
	7,158	349,654
	408,778	4,548,852
	13,957	465,011
	8,851	1,695,865
*	366,551	3,697,128
Ω	122,611	1,020,479
	6,767	147,047
	252,721	5,509,630
	1,876	47,065
	71,111	391,276
	65,436	3,364,929
#	15,876	78,201
	1,359	63,507
*	2,767	68,753
	2,439	108,282
	39,169	1,222,092
Ω	17,152	602,152
	261,347	3,306,123
	11,832	468,274
	6,901	82,371
	7,448	663,379
	26,663	228,653
*	37,879	635,147
	3,525	306,138
	116,268	2,408,259
	1,817	36,623
	9,854	506,269
*	53,921	531,539
*	29,648	1,566,450
	108,061	2,674,852
	66,216	3,438,895
	128,494	4,032,417
	12,719	419,812
	49,110	2,084,317
	30,386	3,599,033
	7,358	183,746
	20,390	591,717
#*	11,779	6,791
*	16,714	137,841
	19,697	543,258

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	9,526	\$ 55,179
	23,992	315,351
	4,287	914,735
#Ω	3,663	836,422
	1,608	65,955
	74,417	6,031,337
#*	208,551	332,333
	2,224	176,237
*	56,875	1,621,796
	4,855	339,278
	17,351	589,934
*	13,766	51,182
	12,032	1,185,213
	9,349	756,197
	28,027	2,263,140
#*	951	198,429
	18,216	487,496
	19,259	846,153
	25,149	1,107,562
	3,426	117,176
Ω	29,947	208,099
	4,153	68,483
	37,872	1,224,956
Ω	12,719	741,082
	80,366	1,534,459
	607	9,115
	53,627	2,247,133
	65,858	697,523
	2,589	170,602
	8,852	622,631
*	11,310	217,058
#	30,185	656,501
	7,349	885,573
	83	59,403
	7,097	446,798
	64,406	2,172,169
*	4,955	350,331
	5,800	121,448
*	3,105	27,420
*	1,585	29,442
*	1,669	10,566
*	10,026	193,205
	139,707	11,157,408
	3,598	632,258
*	127,805	1,111,288
	66,421	398,526
	3,436	802,345
	5,012	1,886,747
	8,181	197,445
#*	4,431	419,775
	11,975	871,409
	1,591	187,352
	7,174	458,588
*	12,072	170,584
	27,599	486,943
	5,091	177,200
	35,953	367,858
	5,271	872,773
	45,311	663,620

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* ProCredit Holding AG & Co. KGaA.....	11,349	\$ 92,150
ProSiebenSat.1 Media SE.....	121,724	1,210,093
PSI Software AG.....	5,104	157,919
Puma SE.....	43,995	2,973,238
* PVA TePla AG.....	10,545	248,383
PWO AG.....	1,001	36,371
* q.beyond AG.....	80,281	59,145
* QIAGEN NV.....	22,203	1,039,787
* R Stahl AG.....	1,041	25,414
Rational AG.....	1,087	813,682
Rheinmetall AG.....	12,054	3,414,247
RTL Group SA.....	24,981	1,079,057
RWE AG.....	102,049	4,392,050
SAF-Holland SE.....	27,426	391,906
Salzgitter AG.....	26,108	904,787
SAP SE.....	5,803	791,596
Ω Scout24 SE.....	11,579	765,438
Secunet Security Networks AG.....	836	191,807
#* SGL Carbon SE.....	57,680	482,590
Siemens AG.....	18,539	3,159,827
* Siemens Energy AG.....	158,018	2,677,083
Ω Siemens Healthineers AG.....	5,426	315,269
Siltronic AG.....	16,787	1,477,805
Sixt SE.....	8,138	981,293
#* SMA Solar Technology AG.....	6,053	577,083
# SNP Schneider-Neureither & Partner SE.....	819	30,166
Software AG.....	37,046	1,271,892
Stabilus SE.....	18,893	1,077,127
Stemmer Imaging AG.....	603	24,198
STRATEC SE.....	2,274	127,635
Stroeer SE & Co. KGaA.....	14,889	720,053
Suedzucker AG.....	68,228	1,181,181
SUESS MicroTec SE.....	10,896	271,843
Surteco Group SE.....	7,490	145,639
* SUSE SA.....	3,123	36,787
Symrise AG.....	6,257	683,463
Synlab AG.....	15,846	156,936
* TAG Immobilien AG.....	32,103	360,856
Takkt AG.....	22,688	325,959
* Talanx AG.....	10,869	665,616
*Ω TeamViewer SE.....	66,746	1,134,591
Technotrans SE.....	3,475	101,684
Telefonica Deutschland Holding AG.....	766,725	2,065,848
thyssenkrupp AG.....	409,830	3,258,301
United Internet AG.....	33,971	508,582
USU Software AG.....	554	13,409
Varta AG.....	1,519	34,471
# VERBIO Vereinigte BioEnergie AG.....	17,548	855,405
* Vitesco Technologies Group AG, Class A.....	20,586	1,760,562
Volkswagen AG.....	5,366	857,571
Vossloh AG.....	7,264	325,750
Wacker Chemie AG.....	12,231	1,900,548
Wacker Neuson SE.....	30,516	791,542
Washtec AG.....	6,761	260,078
* Westwing Group SE.....	2,817	24,884
Wuestenrot & Wuerttembergische AG.....	20,398	353,014
*Ω Zalando SE.....	7,333	253,170
Zeal Network SE.....	5,251	202,190
TOTAL GERMANY.....		<u>215,771,874</u>

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (2.0%)		
* Aceso Life Science Group Ltd.....	1,631,933	\$ 28,373
Aeon Credit Service Asia Co. Ltd.....	42,000	29,896
AIA Group Ltd.....	448,200	4,484,123
#* Aidigong Maternal & Child Health Ltd.....	1,608,000	74,449
Allied Group Ltd.....	236,000	50,907
Analogue Holdings Ltd.....	278,000	50,343
APAC Resources Ltd.....	208,425	30,423
#* Apollo Future Mobility Group Ltd.....	1,892,000	31,756
Asia Financial Holdings Ltd.....	136,000	58,525
* Asia Standard International Group Ltd.....	322,000	25,134
ASMPT Ltd.....	240,200	2,342,933
Associated International Hotels Ltd.....	10,000	10,337
Bank of East Asia Ltd.....	787,375	1,208,883
BOC Hong Kong Holdings Ltd.....	311,500	950,711
* BOCOM International Holdings Co. Ltd.....	194,000	10,147
Bright Smart Securities & Commodities Group Ltd.....	504,000	121,962
*†† Brightoil Petroleum Holdings Ltd.....	1,027,000	0
Ω Budweiser Brewing Co. APAC Ltd.....	53,400	130,249
*†† Burwill Holdings Ltd.....	2,638,000	0
Cafe de Coral Holdings Ltd.....	292,000	383,746
#* Cathay Pacific Airways Ltd.....	814,000	924,039
* Century City International Holdings Ltd.....	292,000	9,560
Cheuk Nang Holdings Ltd.....	24,781	5,712
Chevalier International Holdings Ltd.....	30,055	27,427
China Baoli Technologies Holdings Ltd.....	3,250	308
* China Best Group Holding Ltd.....	291,000	9,474
* China Energy Development Holdings Ltd.....	4,676,000	44,285
*†† China Solar.....	64,000	0
* China Star Entertainment Ltd.....	1,612,000	165,811
* Chinese Estates Holdings Ltd.....	396,000	112,628
Chinney Investments Ltd.....	112,000	16,670
Chow Sang Sang Holdings International Ltd.....	310,000	361,561
Chow Tai Fook Jewellery Group Ltd.....	254,000	443,460
Chuang's Consortium International Ltd.....	638,925	47,571
CITIC Telecom International Holdings Ltd.....	1,924,000	772,774
CK Asset Holdings Ltd.....	322,152	1,865,605
CK Hutchison Holdings Ltd.....	362,460	2,235,409
CK Infrastructure Holdings Ltd.....	85,500	453,094
# CK Life Sciences International Holdings, Inc.....	672,000	66,593
CMBC Capital Holdings Ltd.....	22,250	2,996
* C-Mer Eye Care Holdings Ltd.....	310,000	161,600
CN Logistics International Holdings Ltd.....	11,000	10,256
#†† Convoy, Inc.....	5,166,000	20,733
* Cowell e Holdings, Inc.....	180,000	337,499
Ω Crystal International Group Ltd.....	378,500	137,405
* CSC Holdings Ltd.....	6,810,000	29,024
CSI Properties Ltd.....	3,691,515	63,992
*†† CW Group Holdings Ltd.....	443,000	0
Dah Sing Banking Group Ltd.....	350,995	262,952
Dah Sing Financial Holdings Ltd.....	171,066	422,638
Dickson Concepts International Ltd.....	83,500	46,910
Dynamic Holdings Ltd.....	2,000	2,879
Eagle Nice International Holdings Ltd.....	242,000	139,691
# EC Healthcare.....	327,000	196,041
*†† EcoGreen International Group Ltd.....	234,000	10,691
Emperor International Holdings Ltd.....	515,750	36,034
Emperor Watch & Jewellery Ltd.....	1,020,000	25,729
* ENM Holdings Ltd.....	992,000	67,571
* Esprit Holdings Ltd.....	1,890,548	138,586

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Ω	ESR Group Ltd.....	544,000
*	Eternity Investment Ltd.....	1,200,000
	EuroEyes International Eye Clinic Ltd., Class C.....	44,000
	Fairwood Holdings Ltd.....	67,000
	Far East Consortium International Ltd.....	1,767,938
	Far East Hotels & Entertainment Ltd.....	66,000
	First Pacific Co. Ltd.....	1,857,200
*Ω	FIT Hon Teng Ltd.....	1,277,000
*Ω	Fosun Tourism Group.....	132,200
*Ω	Frontage Holdings Corp.....	320,000
	FSE Lifestyle Services Ltd.....	75,000
*	Galaxy Entertainment Group Ltd.....	10,000
	Get Nice Financial Group Ltd.....	152,150
	Giordano International Ltd.....	916,000
	Glorious Sun Enterprises Ltd.....	447,000
#*	Gold Fin Holdings.....	204,000
	Golden Resources Development International Ltd.....	218,000
*††	Good Resources Holdings, Ltd.....	2,080,000
*	GR Properties Ltd.....	668,000
	Great Eagle Holdings Ltd.....	184,003
*	Greentech Technology International Ltd.....	564,000
	G-Resources Group Ltd.....	336,930
	Guoco Group Ltd.....	18,000
	Guotai Junan International Holdings Ltd.....	2,197,000
#*	Haitong International Securities Group Ltd.....	2,053,565
	Hang Lung Group Ltd.....	620,000
	Hang Lung Properties Ltd.....	871,000
	Hang Seng Bank Ltd.....	31,700
	Hanison Construction Holdings Ltd.....	381,459
*	Harbour Centre Development Ltd.....	53,000
	Henderson Land Development Co. Ltd.....	251,575
	HK Electric Investments & HK Electric Investments Ltd.....	182,788
	HKBN Ltd.....	703,500
	HKR International Ltd.....	675,588
	HKT Trust & HKT Ltd.....	1,480,000
	Hon Kwok Land Investment Co. Ltd.....	110,000
	Hong Kong & China Gas Co. Ltd.....	792,735
	Hong Kong Ferry Holdings Co. Ltd.....	112,000
	Hong Kong Technology Venture Co. Ltd.....	327,000
*	Hongkong & Shanghai Hotels Ltd.....	370,220
	Hongkong Chinese Ltd.....	296,000
*††	Hsin Chong Group Holdings Ltd.....	1,532,000
	Hung Hing Printing Group Ltd.....	90,000
	Hutchison Telecommunications Hong Kong Holdings Ltd.....	838,000
	Hysan Development Co. Ltd.....	117,000
*	IGG, Inc.....	462,000
*	Imagi International Holdings Ltd.....	216,799
	International Housewares Retail Co. Ltd.....	248,000
*	IPE Group Ltd.....	365,000
*	IRC Ltd.....	4,494,000
	Jacobson Pharma Corp. Ltd.....	284,000
	Johnson Electric Holdings Ltd.....	285,988
	K Wah International Holdings Ltd.....	919,000
*	Kader Holdings Co. Ltd.....	104,000
	Karrie International Holdings Ltd.....	396,000
	Kerry Logistics Network Ltd.....	383,250
	Kerry Properties Ltd.....	428,000
#	Kowloon Development Co. Ltd.....	391,000
*	KRP Development Holdings Ltd.....	99,000
		13,497

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Lai Sun Development Co. Ltd.....	256,069	\$ 44,995
* Lai Sun Garment International Ltd.....	45,334	7,855
Langham Hospitality Investments & Langham Hospitality Investments Ltd....	742,750	100,308
* Lippo Ltd.....	9,000	1,944
Liu Chong Hing Investment Ltd.....	128,000	100,049
L'Occitane International SA.....	330,750	1,016,259
Luk Fook Holdings International Ltd.....	287,000	757,768
Man Wah Holdings Ltd.....	1,115,200	967,819
* Mason Group Holdings Ltd.....	723,999	3,065
MECOM Power & Construction Ltd.....	495,747	65,699
* Melco International Development Ltd.....	184,000	195,218
Miramar Hotel & Investment.....	155,000	224,119
Modern Dental Group Ltd.....	285,000	115,479
* Mongolian Mining Corp.....	459,000	142,440
MTR Corp. Ltd.....	58,716	270,581
* NagaCorp Ltd.....	635,784	400,487
*†† National United Resources Holdings Ltd.....	35,000	474
New Focus Auto Tech Holdings Ltd.....	1,256,000	8,779
New World Development Co. Ltd.....	650,644	1,609,023
*†† NewOcean Energy Holdings Ltd.....	788,000	707
Nissin Foods Co. Ltd.....	269,000	214,332
NWS Holdings Ltd.....	1,275,830	1,463,306
Oriental Watch Holdings.....	390,368	224,655
* Oshidori International Holdings Ltd.....	3,201,000	94,208
*†† Pacific Andes International Holdings Ltd.....	1,218,336	0
Pacific Basin Shipping Ltd.....	4,190,000	1,364,139
Pacific Textiles Holdings Ltd.....	875,000	218,164
* Paliburg Holdings Ltd.....	246,000	38,554
* Paradise Entertainment Ltd.....	220,000	37,654
PC Partner Group Ltd.....	230,000	114,639
PCCW Ltd.....	1,719,415	879,136
Pentamaster International Ltd.....	144,000	18,466
Perfect Medical Health Management Ltd.....	244,000	136,471
Pico Far East Holdings Ltd.....	550,000	96,172
Playmates Toys Ltd.....	8,000	811
Plover Bay Technologies Ltd.....	144,000	45,456
Prada SpA.....	58,500	416,393
* PT International Development Co. Ltd.....	204,000	2,466
Public Financial Holdings Ltd.....	292,000	75,311
#* Realord Group Holdings Ltd.....	94,000	70,763
* Regal Hotels International Holdings Ltd.....	240,000	95,217
Ω Regina Miracle International Holdings Ltd.....	210,000	78,216
* Sa Sa International Holdings Ltd.....	236,000	43,176
*Ω Samsonite International SA.....	415,200	1,237,355
* Sands China Ltd.....	33,600	129,444
SAS Dragon Holdings Ltd.....	294,000	118,097
SEA Holdings Ltd.....	162,968	45,267
* Shangri-La Asia Ltd.....	959,666	800,810
* Shin Hwa World Ltd.....	1,281,000	13,142
* Shun Ho Property Investments Ltd.....	13,497	2,142
* Shun Tak Holdings Ltd.....	1,249,249	209,363
Singamas Container Holdings Ltd.....	1,338,000	115,164
Sino Land Co. Ltd.....	934,546	1,147,177
SITC International Holdings Co. Ltd.....	961,000	2,105,701
#* SJM Holdings Ltd.....	1,063,750	493,852
SmarTone Telecommunications Holdings Ltd.....	247,166	149,504
# Solomon Systech International Ltd.....	1,188,000	68,237
Soundwill Holdings Ltd.....	69,000	53,272
* South China Holdings Co. Ltd.....	1,200,000	7,071

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	400,500	\$ 393,517
	447,341	166,582
	92,282	1,158,750
	486,000	252,592
	149,500	1,249,706
	285,000	381,726
#	214,000	99,812
	217,000	21,917
	106,500	1,209,898
*	274,500	173,043
	247,500	182,605
	538,000	85,694
*	2,790,000	312,006
#*	1,270,000	15,702
	1,265,899	52,065
	220,000	25,985
	167,048	215,031
	867,000	695,410
††	436,000	4,349
*††	590,000	0
#	623,000	235,904
*	136,000	6,108
	55,000	23,287
	286,000	380,249
	593,200	301,033
	129,100	805,114
*	9,480,000	69,752
Ω	6,117,568	3,338,908
	4,000	21,466
	30,000	50,682
	154,000	65,452
*	121,000	16,326
	612,000	1,018,427
	644,500	863,539
*	1,224,000	52,621
TOTAL HONG KONG		<u>67,200,123</u>
IRELAND — (0.7%)		
	692,787	3,258,636
	648,419	6,841,339
	584,665	701,980
	97,737	5,893,541
*	160,302	749,953
	15,411	218,583
*	3,145	625,907
	89,364	1,386,389
*Ω	505,668	597,125
	98,751	523,340
	3,556	353,292
	21,865	1,754,962
*	51,764	129,765
	62,185	2,460,724
TOTAL IRELAND		<u>25,495,536</u>
ISRAEL — (0.8%)		
	10,959	14,519
*	2,858	115,978
	1,245	60,990

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Airport City Ltd.....	5,279	\$ 79,598
* Allot Ltd.....	9,849	24,419
Alony Hetz Properties & Investments Ltd.....	9,320	78,302
Alrov Properties & Lodgings Ltd.....	4,709	209,587
Amot Investments Ltd.....	8,270	44,325
Arad Ltd.....	1,380	21,705
Ashtrom Group Ltd.....	15,945	240,167
AudioCodes Ltd.....	9,278	93,151
# Aura Investments Ltd.....	59,775	129,758
Automatic Bank Services Ltd.....	4,388	18,138
#* Azorim-Investment Development & Construction Co. Ltd.....	51,981	180,685
Azrieli Group Ltd.....	1,145	65,156
Bank Hapoalim BM.....	142,714	1,267,705
Bank Leumi Le-Israel BM.....	189,968	1,516,442
* Bet Shemesh Engines Holdings 1997 Ltd.....	3,699	100,426
Bezeq The Israeli Telecommunication Corp. Ltd.....	211,150	279,361
* Big Shopping Centers Ltd.....	848	79,754
Blue Square Real Estate Ltd.....	1,129	68,999
* Brack Capital Properties NV.....	528	58,009
* Camtek Ltd.....	1,177	54,401
Carasso Motors Ltd.....	26,998	122,902
* Cellcom Israel Ltd.....	93,324	325,483
* Ceragon Networks Ltd.....	21,364	43,155
* Clal Insurance Enterprises Holdings Ltd.....	50,245	765,356
Danel Adir Yeoshua Ltd.....	3,169	250,149
Delek Automotive Systems Ltd.....	27,018	195,672
Delek Group Ltd.....	7,384	1,043,041
Delta Galil Ltd.....	6,912	272,710
Diplomat Holdings Ltd.....	2,153	18,446
Dor Alon Energy in Israel 1988 Ltd.....	4,660	90,983
* Doral Group Renewable Energy Resources Ltd.....	9,859	21,470
Elbit Systems Ltd.....	666	141,345
Electra Consumer Products 1970 Ltd.....	8,420	210,309
# Electra Ltd.....	594	261,523
Electra Real Estate Ltd.....	11,184	140,401
#* Ellomay Capital Ltd.....	2,696	46,067
Energix-Renewable Energies Ltd.....	24,922	91,201
* Enlight Renewable Energy Ltd.....	3,073	59,183
* Equital Ltd.....	21,344	643,679
* Fattal Holdings 1998 Ltd.....	1,772	186,990
First International Bank of Israel Ltd.....	7,414	313,391
FMS Enterprises Migun Ltd.....	2,031	64,138
Formula Systems 1985 Ltd.....	7,015	509,041
Fox Wizel Ltd.....	4,279	357,010
Gav-Yam Lands Corp. Ltd.....	17,901	128,519
* Gilat Satellite Networks Ltd.....	18,284	115,003
* Hagag Group Real Estate Development.....	3,409	12,807
* Hamat Group Ltd.....	13,740	53,836
Harel Insurance Investments & Financial Services Ltd.....	102,513	808,526
Hilan Ltd.....	8,673	424,739
ICL Group Ltd.....	28,451	189,441
IDI Insurance Co. Ltd.....	5,105	105,542
* IES Holdings Ltd.....	2,142	148,640
Ilex Medical Ltd.....	3,707	76,678
Inrom Construction Industries Ltd.....	86,258	314,515
Isracard Ltd.....	153,720	637,479
Israel Canada T.R Ltd.....	43,856	108,587
Israel Discount Bank Ltd., Class A.....	212,185	1,123,891
Israel Land Development Co. Ltd.....	12,597	118,660

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	1,899	\$ 49,205
	1,463	299,898
#	5,009	108,026
*	19,848	98,620
	52,592	56,300
	10,689	281,026
	3,188	73,421
	252	12,577
#	14,754	14,265
	3,072	55,282
	817	16,972
	2,887	131,252
	16,267	205,890
	5,570	95,472
	12,231	244,474
	22,556	49,485
	20,174	274,777
	60,937	140,294
#	5,500	121,316
*	500	20,428
#*	30,969	113,563
	1,206	79,697
	25,601	546,423
	1,224	98,081
	352,860	436,365
	55,653	146,724
*	4,987	133,591
	8,964	323,648
	30,324	150,092
	15,620	108,250
*	7,694	137,075
#*	302	65,791
*	4,163	517,478
#	270,594	149,530
	1,888,934	603,823
	13,213	175,440
*	7,062	50,293
*	932	21,880
	8,917	70,185
*	76,810	327,731
*	7,737	841,207
*	5,120	185,116
	54,003	554,106
	2,970	131,687
#	24,917	64,337
	5,889	136,707
*	5,848	142,205
	4,544	274,469
	5,166	111,719
*	6,302	221,305
	9,371	66,799
#*	77,058	211,003
*	43,556	230,976
*	1,965	46,276
	33,615	465,832
	45,907	17,369
	1,603	128,840
Ω	38,928	166,689
*	13,896	74,005

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	967	\$ 65,791
* Telsys Ltd.....		
* Tera Light Ltd.....	18,659	32,463
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	46,637	391,751
# Tiv Taam Holdings 1 Ltd.....	51,620	82,362
* Tower Semiconductor Ltd.....	30,990	1,165,803
Victory Supermarket Chain Ltd.....	3,836	37,829
YH Dimri Construction & Development Ltd.....	3,211	226,863
TOTAL ISRAEL.....		<u>28,020,232</u>
ITALY — (2.8%)		
A2A SpA.....	1,053,396	2,009,836
ACEA SpA.....	34,869	427,210
Amplifon SpA.....	25,120	849,862
Ω Anima Holding SpA.....	112,332	432,836
Aquafil SpA.....	7,568	30,684
Ariston Holding NV.....	11,355	105,839
Arnoldo Mondadori Editore SpA.....	120,441	283,764
Ascopiave SpA.....	59,015	148,216
Assicurazioni Generali SpA.....	68,642	1,462,110
* Avio SpA.....	15,324	152,734
Azimut Holding SpA.....	58,148	1,373,024
Banca Generali SpA.....	22,527	843,874
Banca IFIS SpA.....	25,424	449,010
Banca Mediolanum SpA.....	64,894	630,570
* Banca Monte dei Paschi di Siena SpA.....	291,571	842,028
Banca Popolare di Sondrio SPA.....	485,733	2,346,450
Banca Profilo SpA.....	193,938	44,970
Ω Banca Sistema SpA.....	49,274	65,076
Banco BPM SpA.....	1,560,523	7,808,931
Banco di Desio e della Brianza SpA.....	26,638	99,585
Ω BFF Bank SpA.....	39,967	451,123
Biesse SpA.....	1,204	16,226
BPER Banca.....	648,820	2,245,114
Brembo SpA.....	63,727	902,035
Brunello Cucinelli SpA.....	17,481	1,478,027
Buzzi SpA.....	60,307	1,713,811
Cairo Communication SpA.....	46,610	89,339
Ω Carel Industries SpA.....	10,474	299,790
Cembre SpA.....	363	12,931
Cementir Holding NV.....	38,268	361,175
* CIR SpA-Compagnie Industriali.....	482,488	214,704
Credito Emiliano SpA.....	87,133	744,906
d'Amico International Shipping SA.....	64,551	267,484
Danieli & C Officine Meccaniche SpA.....	40,409	776,630
Danieli & C Officine Meccaniche SpA.....	13,360	330,516
# Datalogic SpA.....	12,311	91,580
Davide Campari-Milano NV.....	17,111	230,124
De' Longhi SpA.....	23,240	589,704
DiaSorin SpA.....	2,301	258,154
# Digital Bros SpA.....	1,461	22,579
Ω doValue SpA.....	33,180	165,749
Elica SpA.....	24,501	69,153
Emak SpA.....	71,008	82,338
Ω Enav SpA.....	63,749	274,115
Enel SpA.....	257,461	1,775,243
Eni SpA.....	293,880	4,486,627
ERG SpA.....	6,652	191,216
Esprinet SpA.....	40,275	236,873
* Eurotech SpA.....	11,968	40,625

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	6,093	\$1,953,431
	15,968	142,212
#*	351,618	201,787
	53,283	827,338
	128,567	60,668
*	12,152	55,592
	3,892	37,891
*	47,794	43,344
	3,153	37,933
	14,143	506,400
	393,188	1,220,864
	149,021	78,827
Ω	30,353	380,651
	16,136	877,941
	573,095	1,657,202
	110,577	224,084
	126,896	747,651
#	4,840	40,399
	11,221	308,413
*	66,853	634,072
*	223,182	244,061
	276,617	3,745,220
	2,828	91,502
#	134,585	552,944
	169,218	2,255,100
	1,149,441	608,134
#	266,884	205,895
	17,688	1,276,607
*	8,758	59,183
*Ω	180,066	1,559,372
	2,042	19,224
	5,442	76,741
Ω	259,224	712,327
	1,682	107,433
	240,865	947,114
#Ω	251,397	1,340,202
Ω	137,318	1,568,650
	25,242	1,006,528
Ω	55,432	315,724
	17,565	907,058
	8,013	868,105
	94,930	75,114
*	5,680	110,743
	1,059	34,158
	1,929	61,960
*	70,674	90,122
*	1	2
	23,886	388,996
	4,317	167,676
	475,996	680,690
	4,033	472,530
	128,817	677,161
*	19,561	28,035
	26,480	747,706
	21,918	149,892
	247,465	5,077,458
	107,823	2,215,763
	68,503	664,664
Ω	66,182	610,528

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
* Technoprobe SpA.....	30,212	\$ 276,266
#* Telecom Italia SpA.....	8,440,367	2,433,116
* Telecom Italia SpA.....	2,360,204	661,765
Tenaris SA, ADR.....	21,027	704,194
Terna - Rete Elettrica Nazionale.....	91,450	772,661
Tinexta SpA.....	8,107	151,418
TXT e-solutions SpA.....	5,832	139,774
UniCredit SpA.....	284,351	7,199,830
#Ω Unieuro SpA.....	9,160	97,747
Unipol Gruppo SpA.....	341,821	1,903,153
# UnipolSai Assicurazioni SpA.....	169,969	436,776
Webuild SpA.....	97,000	189,888
# Wiit SpA.....	3,344	70,934
Zignago Vetro SpA.....	14,273	255,728
TOTAL ITALY.....		<u>94,874,772</u>
JAPAN — (22.9%)		
&Do Holdings Co. Ltd.....	7,500	58,155
77 Bank Ltd.....	47,200	1,005,767
A&D HOLON Holdings Co. Ltd.....	22,300	295,316
ABC-Mart, Inc.....	1,300	71,977
* Access Co. Ltd.....	15,100	96,545
Achilles Corp.....	11,100	118,855
Acom Co. Ltd.....	127,800	314,192
AD Works Group Co. Ltd.....	23,460	31,524
Adastria Co. Ltd.....	15,460	315,107
ADEKA Corp.....	78,500	1,591,573
Ad-sol Nissin Corp.....	5,100	59,932
# Adtec Plasma Technology Co. Ltd.....	3,600	41,262
Advan Group Co. Ltd.....	13,700	95,664
Advance Create Co. Ltd.....	5,700	49,499
# Advanced Media, Inc.....	6,200	77,297
Advantest Corp.....	9,600	1,327,775
# Adventure, Inc.....	1,000	65,093
Aeon Co. Ltd.....	37,119	803,947
Aeon Delight Co. Ltd.....	14,000	290,105
Aeon Fantasy Co. Ltd.....	5,700	114,186
AEON Financial Service Co. Ltd.....	80,800	726,013
# Aeon Hokkaido Corp.....	20,200	122,827
Aeon Mall Co. Ltd.....	10,300	127,303
AFC-HD AMS Life Science Co. Ltd.....	8,000	48,515
AGC, Inc.....	109,600	3,960,246
Agro-Kanesho Co. Ltd.....	3,900	41,298
Ahresty Corp.....	17,600	90,321
Ai Holdings Corp.....	11,400	179,742
Aica Kogyo Co. Ltd.....	23,700	563,136
Aichi Corp.....	36,000	227,327
Aichi Financial Group, Inc.....	36,739	634,196
Aichi Steel Corp.....	7,100	186,565
Aichi Tokei Denki Co. Ltd.....	7,400	82,033
Aida Engineering Ltd.....	46,200	330,133
#* Aidma Holdings, Inc.....	2,900	45,157
Aiful Corp.....	224,200	563,392
Ain Holdings, Inc.....	19,518	693,978
Aiphone Co. Ltd.....	8,300	146,127
Air Water, Inc.....	125,200	1,763,276
Airport Facilities Co. Ltd.....	20,400	80,799
Airtech Japan Ltd.....	7,800	69,707
Airtrip Corp.....	6,700	122,032

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	30,300	\$ 250,678
	71,806	2,333,343
#	5,900	77,294
#	26,400	153,885
	10,400	405,235
	2,000	33,603
	17,800	48,174
	6,500	96,646
*	92,900	95,462
	10,600	137,222
	5,800	100,383
	21,900	221,270
	88,200	1,406,589
	12,100	92,996
	12,500	88,990
*	58,600	51,929
	15,500	215,210
#	3,800	34,010
	500	11,996
*	600	11,794
	169,178	1,495,356
	11,900	131,591
	11,920	236,919
	122,700	1,207,554
	19,000	431,757
	3,600	85,821
	7,900	97,702
	12,400	251,729
	4,600	70,386
	27,400	226,195
	27,500	122,332
	71,700	564,541
	3,700	46,871
	32,978	213,333
	33,100	302,296
	21,200	148,715
#	65,683	1,350,816
	14,800	106,695
	12,333	426,728
	3,200	59,655
#	13,200	281,287
	10,000	115,183
	37,396	652,506
#	5,770	15,137
	51,700	694,039
	7,427	141,904
	9,500	234,238
	30,000	229,573
	19,500	271,045
	14,800	81,424
*	7,290	51,789
	9,100	361,809
	17,000	150,035
	36,743	232,670
	22,200	872,665
	12,400	254,464
	469,200	3,197,480
#	7,800	134,823
	8,500	39,305

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	12,400	\$ 384,651
	16,000	392,748
	28,100	125,219
	17,800	561,504
	24,000	263,491
	20,600	287,421
	45,300	662,392
	32,700	102,125
#	9,100	54,122
	3,200	67,988
	7,800	37,787
	10,800	135,903
	45,900	503,996
	11,700	124,462
	6,100	38,647
	35,000	369,335
	33,297	503,828
	14,600	389,958
	8,900	280,842
	19,100	262,626
	16,800	380,093
	27,700	285,005
	12,300	195,478
	32,200	1,900,436
#	9,301	255,192
	12,271	157,504
	35,300	252,691
	2,200	84,371
	18,000	581,305
	2,300	75,932
	6,900	326,874
	26,300	257,169
	58,400	293,425
	31,800	328,558
	49,000	640,206
#*	3,600	107,846
#	53,300	400,382
	17,600	431,976
	19,700	416,361
#	8,100	68,358
	5,800	87,027
	30,300	85,705
	9,600	63,080
	39,100	1,622,470
	12,200	12,454
	10,400	127,025
	168,600	2,628,123
#	59,800	463,921
	5,500	29,113
	3,100	49,274
	1,400	29,960
	1,600	57,674
	5,200	344,175
	13,400	162,360
	19,200	372,279
	19,100	242,770
	16,400	430,406
#	24,859	642,854
	15,700	405,773

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	20,400	\$ 917,327
	4,300	89,288
	14,100	82,290
	3,300	29,160
	12,100	103,390
	11,200	178,113
#	800	9,881
#*	2,200	34,407
#	19,343	93,465
	9,600	241,458
	38,100	826,941
	7,500	154,412
#	3,200	53,964
#	10,200	134,818
	13,500	130,003
	158,500	1,114,469
	35,000	164,967
	13,400	124,378
	5,900	94,439
	12,582	88,796
*	41,500	100,794
	10,500	181,314
	16,094	283,111
	10,800	222,440
	20,800	160,261
	1,500	22,119
	23,700	388,508
#	1,989	19,400
	5,500	79,526
	110,700	743,418
*	21,600	149,893
	39,000	338,068
	10,900	53,696
	1,100	8,611
	39,200	159,168
	158,100	1,033,304
	34,100	518,616
	3,400	102,313
	21,000	109,361
	8,200	113,610
	48,800	175,723
	87,273	1,005,060
	35,000	163,841
#	26,300	390,529
#	10,300	124,183
#	20,880	82,258
	34,959	698,783
	10,500	149,287
	327,638	1,498,623
*	20,600	23,043
	900	10,969
	12,300	78,920
	23,300	200,887
	82,200	2,548,623
	7,700	33,792
#	3,800	439,080
	8,926	103,012
#	10,400	101,416
	59,800	457,473

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,500	\$ 333,509
	126,400	2,021,196
	8,400	119,610
	9,900	144,371
	7,700	45,576
	13,000	322,884
	17,700	93,796
	5,200	44,215
	27,500	155,686
*	1,500	29,330
	55,570	351,300
	13,800	216,167
	17,500	497,454
	19,300	130,492
	210,200	1,947,831
	11,900	249,089
	37,506	140,474
	24,900	1,067,528
	22,800	487,627
	15,500	84,019
	11,900	459,187
	10,300	287,978
	5,900	59,750
	8,900	335,692
#	15,530	106,458
	79,100	1,616,148
	5,400	166,318
	3,200	64,639
	13,100	216,119
#	6,000	21,980
	34,000	370,952
	2,100	424,617
#	7,900	227,065
	5,500	233,533
	36,500	203,315
	11,300	176,829
	76,300	655,930
	16,900	569,566
#	4,600	41,489
	35,200	879,902
#	32,000	142,634
	7,600	74,708
	10,618	174,800
	7,400	796,007
	10,400	229,580
	45,400	1,233,922
	30,600	311,944
	332,147	1,800,537
	64,800	1,255,810
	124,400	1,053,484
	24,400	151,624
	55,100	675,483
	66,000	1,303,821
#	6,000	138,483
	17,100	1,190,630
	20,700	692,650
	14,300	219,650
	32,800	744,617
	70,200	1,325,139

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,600	\$ 261,183
	1,400	40,764
	7,100	69,767
#	14,600	109,797
	6,700	85,042
	16,400	414,006
	15,900	88,880
	5,400	1,015,069
	9,000	152,997
	7,153	88,394
	70,500	1,199,621
	19,100	314,889
	2,600	43,380
	31,200	489,969
	41,400	1,337,048
#	9,700	33,866
	20,600	486,977
	27,800	627,660
	7,800	283,435
	23,101	286,880
	3,800	135,837
	2,000	29,907
	31,400	1,483,901
	5,100	106,007
	10,600	213,321
	16,000	81,456
	8,100	115,041
	79,600	818,474
	12,361	50,413
	15,100	224,065
#	7,000	101,646
	30,029	186,303
	26,500	281,214
	2,800	176,662
	15,200	540,137
	9,400	108,401
	22,100	137,199
	29,700	319,692
	8,200	129,728
	17,148	215,360
	15,300	91,629
	13,092	258,775
	10,000	90,459
	1,584,170	5,747,588
	5,700	71,102
	9,700	415,405
#	5,600	39,669
	10,600	42,115
	8,000	63,853
	3,400	47,993
	19,000	107,512
	8,300	176,652
	15,900	264,727
	29,364	513,823
	67,654	1,406,659
	38,700	1,022,666
	3,700	77,482
	600	11,941
	7,700	101,789

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,509	\$ 113,997
	17,000	520,071
	29,655	388,707
*	5,300	33,003
	20,268	109,421
#	36,900	892,839
	5,700	56,355
	19,320	202,345
	22,100	213,333
	6,400	27,883
	39,200	209,157
#	7,900	61,851
	13,800	135,045
	18,500	135,472
	5,600	40,700
	33,900	667,047
	7,100	64,260
	20,500	130,486
	20,300	427,865
	24,800	208,293
	8,100	67,235
	600	2,826
	6,600	42,324
	6,300	47,420
	12,876	171,291
	58,800	1,076,567
	12,400	152,423
	19,399	95,417
	20,300	917,754
	1,400	41,972
	900	10,627
	9,400	375,055
	27,400	303,391
#	40,100	84,412
	35,701	503,680
	12,500	102,651
	35,072	392,811
	15,800	526,431
	8,700	230,458
	16,385	217,967
	15,000	870,984
	18,600	129,801
	21,300	69,265
	187,200	1,565,213
	16,800	407,394
	13,200	331,900
	16,300	10,428
	4,600	96,071
	7,500	971,173
	8,800	148,123
	9,000	101,468
	5,300	185,818
	15,000	475,513
	17,000	189,707
	9,200	169,819
	55,108	1,327,863
	7,300	259,101
	21,623	611,142
	10,900	176,442

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,300	\$ 10,825
	18,760	348,287
	10,900	77,985
	23,900	274,444
	61,600	1,182,697
	24,800	225,193
#	2,100	163,259
	18,000	186,990
	14,000	441,455
	5,100	74,016
	37,200	129,920
	48,000	211,268
	23,400	255,275
	23,500	1,939,203
	18,000	158,392
*	6,700	61,554
	25,200	157,971
	3,300	48,507
#	7,000	96,054
	13,700	90,294
	4,900	158,225
	8,400	297,308
	39,700	550,717
	5,000	79,149
	11,000	162,514
	7,000	120,101
	17,400	287,519
	38,273	787,459
	15,700	48,291
	1,500	124,386
#	32,200	165,220
	3,300	70,664
	18,400	365,394
	5,600	427,218
	10,300	288,748
	13,890	188,646
	3,400	279,183
	14,800	87,151
	13,500	57,656
	22,900	101,221
	2,400	25,145
	2,100	40,554
	56,600	1,138,904
	9,200	133,926
	21,032	273,808
	4,600	99,476
	31,270	613,759
	315,400	1,334,882
*	10,800	44,085
	15,300	481,039
	49,500	977,307
	76,300	821,262
	287,350	1,480,468
	9,695	105,123
	6,900	156,182
#	5,700	94,396
	73,000	839,822
#	5,200	205,066
	8,300	216,079

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	16,400	\$ 453,278
	8,000	385,451
	4,200	31,410
	16,852	559,872
	34,400	1,176,709
	19,600	308,427
	8,200	87,978
	12,200	72,649
	2,800	77,117
	151,200	1,968,440
#	3,800	32,367
	145,650	1,165,321
	37,700	638,590
	15,500	433,094
#	29,100	495,557
#*	5,200	32,345
	16,700	264,449
	2,100	311,613
	21,000	174,955
	1,100	11,096
*	190,500	764,057
#	6,100	348,686
	10,100	125,583
	11,200	176,405
#	7,300	409,439
	227,900	1,409,501
	1,900	240,649
	16,700	45,001
	19,000	124,174
	12,800	409,050
	15,300	459,130
	43,100	2,821,519
	303	39,681
	190,240	1,253,527
	3,700	40,301
	13,400	170,127
	8,100	195,540
	15,300	335,202
	1,900	33,537
*	13,300	62,028
	2,400	41,044
	8,000	79,152
	17,500	108,973
	18,300	622,105
#	109,000	661,017
#	18,500	244,315
	156,437	1,400,667
#	6,200	55,430
*	21,400	130,483
	13,199	85,747
	13,800	180,731
	29,040	926,957
	128,435	4,094,686
	19,000	111,809
	18,370	202,472
	29,600	220,198
	23,200	1,368,642
	2,600	99,712
	58,000	749,976

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hosokawa Micron Corp.....	13,300	\$ 330,604
Hotland Co. Ltd.....	4,600	55,107
House Foods Group, Inc.....	19,500	450,187
Howa Machinery Ltd.....	12,800	73,328
HS Holdings Co. Ltd.....	16,600	119,417
Hulic Co. Ltd.....	58,067	494,394
Hyakugo Bank Ltd.....	184,367	616,290
Hyakujushi Bank Ltd.....	8,401	126,433
Ibiden Co. Ltd.....	24,800	1,507,326
IBJ, Inc.....	11,100	55,584
Ichigo, Inc.....	109,600	208,478
Ichiken Co. Ltd.....	5,200	74,819
Ichikoh Industries Ltd.....	36,800	138,724
Ichinen Holdings Co. Ltd.....	16,400	158,800
Ichiyoshi Securities Co. Ltd.....	29,300	137,559
Icom, Inc.....	10,300	205,528
ID Holdings Corp.....	3,000	28,441
IDEA Consultants, Inc.....	4,600	55,282
Idec Corp.....	28,400	604,281
Idemitsu Kosan Co. Ltd.....	111,567	2,355,941
IDOM, Inc.....	67,000	393,024
IHI Corp.....	69,100	1,698,987
Iida Group Holdings Co. Ltd.....	35,120	616,092
Iino Kaiun Kaisha Ltd.....	95,700	617,974
IJTT Co. Ltd.....	17,000	72,592
I'll, Inc.....	3,700	67,657
Imagica Group, Inc.....	19,800	88,873
# Imasen Electric Industrial.....	14,000	61,288
# i-mobile Co. Ltd.....	3,300	28,675
Imuraya Group Co. Ltd.....	5,900	94,671
Inaba Denki Sangyo Co. Ltd.....	27,300	606,435
# Inaba Seisakusho Co. Ltd.....	7,400	79,786
Inabata & Co. Ltd.....	48,600	1,132,910
Inageya Co. Ltd.....	3,300	34,822
* I-NE Co. Ltd.....	4,400	82,143
Ines Corp.....	20,800	211,070
I-Net Corp.....	10,100	118,669
Infocom Corp.....	13,300	225,667
Information Services International-Dentsu Ltd.....	6,400	226,966
INFRONEER Holdings, Inc.....	212,068	2,065,128
Innotech Corp.....	12,900	153,730
Inpex Corp.....	294,500	3,802,648
Insource Co. Ltd.....	24,000	212,129
Intage Holdings, Inc.....	28,500	340,538
Integrated Design & Engineering Holdings Co. Ltd.....	11,800	283,556
Intelligent Wave, Inc.....	2,400	13,840
Inter Action Corp.....	10,100	79,270
Internet Initiative Japan, Inc.....	22,400	417,076
# Inui Global Logistics Co. Ltd.....	4,900	45,211
I-PEX, Inc.....	11,900	111,738
# IPS, Inc.....	4,900	78,711
IR Japan Holdings Ltd.....	4,400	51,140
Iriso Electronics Co. Ltd.....	12,500	347,379
# I'rom Group Co. Ltd.....	6,200	83,197
ISB Corp.....	6,700	74,313
Ise Chemicals Corp.....	1,600	91,834
Iseki & Co. Ltd.....	14,208	125,672
Isetan Mitsukoshi Holdings Ltd.....	138,100	1,498,229
Ishihara Chemical Co. Ltd.....	10,500	120,825

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	34,900	\$ 337,069
	1,900	35,609
*	10,500	36,008
	168,500	2,188,941
	19,000	147,062
	9,300	89,986
	9,481	270,606
#	68,400	2,766,458
	66,100	648,867
	9,200	233,166
	5,200	198,301
	117,425	595,907
	29,353	243,115
	17,200	197,826
	9,600	97,947
	29,900	1,596,040
*	6,100	34,324
	1,400	50,896
	200,682	1,417,506
	28,100	708,066
	150,800	1,467,808
#	43,500	144,395
	13,700	272,150
	23,600	865,842
*	6,300	75,750
	60,100	785,777
	17,800	81,054
	9,000	194,856
	1,400	65,241
	47,200	958,668
	10,600	58,243
	8,900	69,960
*	77,800	133,032
	9,900	123,274
	28,600	353,707
	48,600	846,767
#	16,100	56,631
*	900	17,734
	51,700	362,263
	29,700	525,196
	18,700	129,122
	6,900	237,156
	150,800	1,101,230
	26,800	433,093
	10,700	82,481
	11,500	374,041
	1,100	19,678
	94,200	800,035
	12,900	268,725
	3,400	58,568
	56,200	1,247,055
	33,400	150,319
	50,700	430,418
	6,100	58,755
	15,100	275,599
	8,400	79,823
	16,700	397,884
	28,900	123,993
	23,700	812,908

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	312,960	\$5,062,412
	1,500	30,469
	66,400	930,965
*	2,700	100,296
	6,400	158,761
#	10,000	134,107
	14,300	102,110
	2,100	35,252
	10,400	141,875
	1,000	38,222
	20,300	83,153
*	3,900	34,224
	17,400	207,268
	14,601	210,051
	34,800	403,120
	42,700	98,264
	2,200	82,511
	12,401	164,080
	11,200	321,291
	133,675	1,260,899
#	24,600	99,782
	23,200	573,826
	16,900	480,989
	146,001	481,906
	14,800	246,042
	11,353	281,411
#	1,400	33,954
	18,700	837,685
	12,500	278,676
	105,521	1,667,499
	17,600	263,083
	13,200	328,661
	7,700	126,812
#	9,000	44,721
	7,700	236,390
	18,600	195,091
	58,700	1,361,623
	14,900	140,077
	5,000	116,401
	11,800	38,798
	26,275	463,422
	96,400	845,593
	43,800	1,290,507
	8,100	82,516
	80,300	1,177,963
	1,400	29,523
	1,200	15,515
	2,600	26,483
	21,300	349,135
	36,600	244,470
	14,500	550,878
*	1,000	14,583
	18,300	208,028
	23,400	430,411
	18,300	502,117
	8,400	67,376
	3,800	155,087
	6,200	158,166
	80,900	2,063,210

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Kawasaki Kisen Kaisha Ltd.....	12,597 \$ 379,858
	KDDI Corp.....	96,900 2,851,932
	KeePer Technical Laboratory Co. Ltd.....	8,300 366,675
	Keihan Holdings Co. Ltd.....	16,300 461,659
	Keihanshin Building Co. Ltd.....	9,500 84,487
#	Keihin Co. Ltd.....	3,500 44,563
	Keikyu Corp.....	17,800 169,183
	Keisei Electric Railway Co. Ltd.....	1,558 64,665
	KEIWA, Inc.....	5,200 40,650
	Keiyo Bank Ltd.....	104,100 437,016
	Keiyo Co. Ltd.....	34,800 209,097
#	KEL Corp.....	4,100 54,658
	Kenko Mayonnaise Co. Ltd.....	9,696 89,836
	Kewpie Corp.....	33,100 536,332
	KeyHolder, Inc.....	7,300 52,049
	KFC Holdings Japan Ltd.....	13,300 278,178
	KH Neochem Co. Ltd.....	29,800 487,786
	Kibun Foods, Inc.....	5,200 39,533
	Kikkoman Corp.....	9,600 553,256
	Kimura Chemical Plants Co. Ltd.....	18,500 95,338
#	Kimura Unity Co. Ltd.....	5,600 50,835
	Kinden Corp.....	69,000 951,622
	King Jim Co. Ltd.....	1,500 9,345
	Kinki Sharyo Co. Ltd.....	1,500 17,423
	Kintetsu Department Store Co. Ltd.....	4,900 84,442
	Kirin Holdings Co. Ltd.....	26,280 388,167
	Kissei Pharmaceutical Co. Ltd.....	24,700 522,955
	Ki-Star Real Estate Co. Ltd.....	9,100 331,799
	Kitagawa Corp.....	6,700 55,869
	Kita-Nippon Bank Ltd.....	8,000 122,345
	Kitano Construction Corp.....	3,200 69,426
	Kitanotatsujin Corp.....	8,100 13,796
	Kitz Corp.....	70,000 520,949
	Kiyo Bank Ltd.....	55,333 594,174
#*	KLab, Inc.....	17,800 37,436
*	KNT-CT Holdings Co. Ltd.....	7,700 77,919
	Koa Corp.....	34,600 428,433
	Koa Shoji Holdings Co. Ltd.....	7,200 34,789
	Koatsu Gas Kogyo Co. Ltd.....	25,300 137,860
	Kobayashi Pharmaceutical Co. Ltd.....	3,600 197,897
	Kobe Bussan Co. Ltd.....	16,800 447,478
#*	Kobe Electric Railway Co. Ltd.....	1,600 34,377
	Kobe Steel Ltd.....	272,680 2,982,392
	Koei Tecmo Holdings Co. Ltd.....	2,200 37,644
	Kohnan Shoji Co. Ltd.....	33,000 807,842
	Kohoku Kogyo Co. Ltd.....	1,500 66,511
	Kohsoku Corp.....	9,200 138,365
	Koito Manufacturing Co. Ltd.....	14,200 261,101
#	Kojima Co. Ltd.....	39,300 183,049
	Kokuyo Co. Ltd.....	54,800 879,123
	Komatsu Ltd.....	49,600 1,389,516
	Komatsu Matere Co. Ltd.....	24,100 127,053
	Komatsu Wall Industry Co. Ltd.....	6,800 137,933
	KOMEDA Holdings Co. Ltd.....	23,800 461,281
#	Komehyo Holdings Co. Ltd.....	8,100 270,547
	Komeri Co. Ltd.....	28,400 595,275
	Komori Corp.....	34,200 266,717
	Konaka Co. Ltd.....	8,900 25,291
	Konami Group Corp.....	14,800 830,230

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	18,600	\$ 158,099
	397,100	1,471,906
	25,700	412,321
	25,500	319,682
	5,200	60,163
	11,900	185,428
	600	58,756
	13,200	109,863
	4,400	334,904
	2,400	39,983
	3,200	77,508
	42,100	187,807
	5,600	427,673
#	12,200	80,619
	126,320	1,159,401
	11,700	101,722
	34,200	516,624
*	15,200	44,134
	27,832	630,349
	41,874	314,428
	13,300	219,634
	234,000	2,354,636
	13,100	783,210
	8,300	142,963
	11,600	466,496
	9,500	63,594
	8,300	476,572
	14,700	520,901
	23,485	1,263,776
#	13,100	42,235
	6,100	138,843
	18,700	281,457
	9,200	115,637
	32,400	416,013
	11,501	62,412
	7,900	208,546
	27,900	347,884
	14,700	576,082
	39,000	145,199
	10,500	200,505
*	33,100	954,553
	30,800	209,133
	291,780	1,420,368
	9,600	210,508
	1,200	39,554
#	10,100	53,373
	8,000	111,311
	4,400	666,080
	9,100	456,590
	18,200	114,894
#*	105,700	227,837
	15,800	396,341
	54,700	117,876
	5,800	67,324
#	6,700	37,226
	20,000	60,337
	34,900	575,985
	64,300	614,391
	9,600	151,020

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Lixil Corp.....	162,600	\$2,077,999
Look Holdings, Inc.....	5,800	111,254
* LTS, Inc.....	200	5,035
* M&A Capital Partners Co. Ltd.....	10,700	219,451
Mabuchi Motor Co. Ltd.....	20,000	574,311
#* Macbee Planet, Inc.....	800	117,585
Macnica Holdings, Inc.....	26,650	1,116,953
Macromill, Inc.....	36,803	204,992
Maeda Kosen Co. Ltd.....	11,100	245,350
Maezawa Industries, Inc.....	16,300	105,192
# Maezawa Kasei Industries Co. Ltd.....	11,300	121,593
Maezawa Kyuso Industries Co. Ltd.....	16,800	139,326
Makino Milling Machine Co. Ltd.....	20,289	813,418
Makita Corp., Sponsored ADR.....	3,976	119,598
Makita Corp.....	11,743	329,756
Management Solutions Co. Ltd.....	4,900	140,479
Mandom Corp.....	34,000	341,353
Mani, Inc.....	14,700	189,035
MarkLines Co. Ltd.....	5,700	106,277
# Mars Group Holdings Corp.....	10,500	222,853
Marubeni Corp.....	99,200	1,756,335
Marubun Corp.....	13,800	117,124
Marudai Food Co. Ltd.....	15,000	162,363
Maruha Nichiro Corp.....	34,317	595,271
Marui Group Co. Ltd.....	35,200	630,580
Maruichi Steel Tube Ltd.....	45,500	1,078,402
MARUKA FURUSATO Corp.....	17,169	322,321
# Marumae Co. Ltd.....	1,900	24,494
# Marusan Securities Co. Ltd.....	52,510	195,108
Maruwa Co. Ltd.....	6,400	1,062,890
# Maruzen CHI Holdings Co. Ltd.....	10,600	25,571
Maruzen Co. Ltd.....	7,900	117,559
Maruzen Showa Unyu Co. Ltd.....	13,900	404,536
Marvelous, Inc.....	26,500	131,030
Matsuda Sangyo Co. Ltd.....	10,500	172,107
Matsui Construction Co. Ltd.....	17,600	93,547
Matsui Securities Co. Ltd.....	59,900	338,462
MatsukiyoCocokara & Co.....	11,060	647,249
Max Co. Ltd.....	17,300	324,070
Maxell Ltd.....	34,000	386,252
Maxvalu Tokai Co. Ltd.....	6,700	131,311
Mazda Motor Corp.....	135,300	1,342,242
McDonald's Holdings Co. Japan Ltd.....	5,700	224,384
MCJ Co. Ltd.....	52,900	419,826
Mebuki Financial Group, Inc.....	540,023	1,434,676
MEC Co. Ltd.....	11,600	288,627
* Media Do Co. Ltd.....	6,800	64,947
Medical Data Vision Co. Ltd.....	14,600	71,573
Medical System Network Co. Ltd.....	20,600	55,791
Medikit Co. Ltd.....	2,800	49,687
Medipal Holdings Corp.....	95,100	1,630,636
Medius Holdings Co. Ltd.....	8,400	46,730
* MedPeer, Inc.....	2,000	14,388
Megachips Corp.....	12,900	386,090
Megmilk Snow Brand Co. Ltd.....	36,800	506,959
Meidensha Corp.....	32,100	478,493
# Meiho Facility Works Ltd.....	5,000	27,198
Meiji Electric Industries Co. Ltd.....	6,100	66,250
MEIJI Holdings Co. Ltd.....	24,700	570,666

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Meiji Shipping Co. Ltd.....	6,100	\$ 28,223
Meiko Electronics Co. Ltd.....	21,000	417,782
Meisei Industrial Co. Ltd.....	33,800	233,366
Meitec Corp.....	38,700	705,513
Meito Sangyo Co. Ltd.....	9,300	108,148
# Meiwa Corp.....	24,900	119,653
Meiwa Estate Co. Ltd.....	10,900	87,339
Melco Holdings, Inc.....	5,900	132,563
# Members Co. Ltd.....	3,400	39,625
Menicon Co. Ltd.....	33,500	600,867
* Mercari, Inc.....	5,500	139,328
# Mercuria Holdings Co. Ltd.....	4,800	26,409
* MetaReal Corp.....	3,000	33,685
METAWATER Co. Ltd.....	13,400	172,789
Micronics Japan Co. Ltd.....	23,000	366,876
Midac Holdings Co. Ltd.....	2,900	33,024
Mie Kotsu Group Holdings, Inc.....	47,700	190,610
# Mikuni Corp.....	12,600	45,157
Milbon Co. Ltd.....	10,504	377,945
MIMAKI ENGINEERING Co. Ltd.....	12,300	82,575
Mimasu Semiconductor Industry Co. Ltd.....	14,900	311,783
Minebea Mitsumi, Inc.....	54,639	1,012,066
# Ministop Co. Ltd.....	12,300	127,420
# Mipox Corp.....	10,400	45,957
Mirai Industry Co. Ltd.....	6,700	140,746
# Miraial Co. Ltd.....	6,700	72,970
Mirait One Corp.....	81,810	1,050,274
Mirarth Holdings, Inc.....	75,700	257,312
Miroku Jyoho Service Co. Ltd.....	12,800	152,083
MISUMI Group, Inc.....	26,100	477,477
Mitani Corp.....	32,000	311,001
Mitani Sangyo Co. Ltd.....	14,200	32,451
Mitani Sekisan Co. Ltd.....	4,500	152,483
Mito Securities Co. Ltd.....	48,000	131,404
Mitsuba Corp.....	31,661	185,224
Mitsubishi Chemical Group Corp.....	690,480	4,130,331
Mitsubishi Corp.....	90,600	4,635,681
Mitsubishi Electric Corp.....	83,800	1,209,329
Mitsubishi Estate Co. Ltd.....	90,000	1,103,012
Mitsubishi Gas Chemical Co., Inc.....	86,690	1,300,230
Mitsubishi HC Capital, Inc.....	561,770	3,716,314
Mitsubishi Heavy Industries Ltd.....	25,100	1,190,845
Mitsubishi Kakoki Kaisha Ltd.....	5,900	114,481
Mitsubishi Logisnext Co. Ltd.....	29,000	260,888
Mitsubishi Logistics Corp.....	32,399	813,832
Mitsubishi Materials Corp.....	72,880	1,302,770
Mitsubishi Motors Corp.....	381,200	1,539,486
# Mitsubishi Paper Mills Ltd.....	5,500	23,680
Mitsubishi Pencil Co. Ltd.....	28,350	371,131
Mitsubishi Research Institute, Inc.....	7,800	295,324
Mitsubishi Shokuhin Co. Ltd.....	14,500	386,381
Mitsubishi Steel Manufacturing Co. Ltd.....	9,900	120,390
Mitsubishi UFJ Financial Group, Inc.....	1,117,000	8,994,361
Mitsuboshi Belting Ltd.....	6,900	218,693
Mitsui & Co. Ltd.....	71,100	2,775,038
Mitsui Chemicals, Inc.....	113,000	3,249,197
Mitsui DM Sugar Holdings Co. Ltd.....	13,599	272,759
Mitsui E&S Co. Ltd.....	42,500	142,735
Mitsui Fudosan Co. Ltd.....	57,800	1,187,497

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,400	\$ 237,834
# Mitsui High-Tec, Inc.....	13,300	248,998
# Mitsui Matsushima Holdings Co. Ltd.....	69,200	1,635,666
# Mitsui Mining & Smelting Co. Ltd.....	35,100	907,399
# Mitsui OSK Lines Ltd.....	28,300	721,737
Mitsui-Soko Holdings Co. Ltd.....	33,400	316,209
Mitsuuroko Group Holdings Co. Ltd.....	12,300	310,329
Miura Co. Ltd.....	23,000	434,431
MIXI, Inc.....	5,800	180,295
Miyaji Engineering Group, Inc.....	16,500	304,934
Miyazaki Bank Ltd.....	5,400	39,487
Miyoshi Oil & Fat Co. Ltd.....	219,305	3,720,589
Mizuho Financial Group, Inc.....	25,800	886,029
# Mizuho Leasing Co. Ltd.....	3,000	44,347
# Mizuho Medy Co. Ltd.....	18,200	477,119
Mizuno Corp.....	19,200	446,467
* Mochida Pharmaceutical Co. Ltd.....	12,100	127,321
Modec, Inc.....	36,100	140,699
Monex Group, Inc.....	15,300	374,610
Monogatari Corp.....	32,400	395,437
MonotaRO Co. Ltd.....	24,300	788,827
Morinaga & Co. Ltd.....	33,100	1,114,824
Morinaga Milk Industry Co. Ltd.....	7,800	115,106
Moriroku Holdings Co. Ltd.....	27,900	304,249
Morita Holdings Corp.....	17,800	152,411
Morito Co. Ltd.....	5,200	133,434
Morozoff Ltd.....	4,800	120,135
Mory Industries, Inc.....	23,300	99,361
MrMax Holdings Ltd.....	41,282	1,535,414
MS&AD Insurance Group Holdings, Inc.....	14,700	116,166
m-up Holdings, Inc.....	4,500	91,655
Murakami Corp.....	19,300	1,146,453
Murata Manufacturing Co. Ltd.....	42,700	532,462
Musashi Seimitsu Industry Co. Ltd.....	32,400	572,001
Musashino Bank Ltd.....	1,300	14,105
Muto Seiko Co.....	25,900	549,375
Nabtesco Corp.....	13,126	354,670
Nachi-Fujikoshi Corp.....	9,700	128,639
Nafco Co. Ltd.....	13,900	202,680
Nagano Keiki Co. Ltd.....	100,900	1,734,862
Nagase & Co. Ltd.....	10,200	155,385
Nagatanien Holdings Co. Ltd.....	400	20,152
Nagawa Co. Ltd.....	13,900	223,823
Nagoya Railroad Co. Ltd.....	3,000	58,585
Naigai Trans Line Ltd.....	16,400	61,400
Nakabayashi Co. Ltd.....	3,100	35,719
Nakamoto Packs Co. Ltd.....	3,208	69,937
Nakamura Co. Ltd.....	25,800	594,467
Nakanishi, Inc.....	300	11,941
# Nakano Refrigerators Co. Ltd.....	21,500	138,561
# Nakayama Steel Works Ltd.....	38,900	150,001
# Namura Shipbuilding Co. Ltd.....	14,600	309,423
Nankai Electric Railway Co. Ltd.....	23,453	429,663
Nanto Bank Ltd.....	1,500	22,905
Nanyo Corp.....	2,400	39,961
Narasaki Sangyo Co. Ltd.....	400	26,112
Nasu Denki Tekko Co. Ltd.....	6,700	92,535
Natori Co. Ltd.....	10,200	232,932
NEC Capital Solutions Ltd.....	39,300	1,988,399
NEC Corp.....		

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	21,400	\$ 282,183
	31,600	694,312
	29,000	215,778
	6,700	80,151
	7,400	141,188
#	29,500	774,837
*	2,500	35,710
	144,200	1,768,506
	45,200	1,304,146
	177,269	1,420,400
#	6,100	35,615
#	5,300	58,322
	45,039	925,932
	10,100	144,139
	32,000	316,525
	10,600	183,098
	25,000	575,127
	2,900	83,156
	38,000	866,928
	25,300	384,955
	9,620	196,269
	12,000	716,699
	26,000	774,950
	10,480	88,768
	20,100	170,572
	2,200	69,956
	6,600	99,176
	18,600	126,794
#	30,526	79,505
	10,600	84,248
	11,600	305,771
	35,400	202,730
	32,800	171,248
	66,600	520,920
	18,500	60,046
	11,600	92,385
	57,500	366,614
	23,800	115,064
	58,000	1,219,126
	128,200	1,694,518
#	14,000	633,286
	1,599	42,790
	47,300	620,491
	16,100	89,684
	9,500	60,440
	10,300	141,198
	6,900	73,741
	7,200	218,339
	8,000	110,254
*	17,523	176,303
*	164,800	128,741
	4,800	66,562
*	38,600	91,600
	94,965	193,239
	30,100	455,134
	2,900	35,246
	70,600	1,282,354
	28,700	1,682,715
	12,300	253,218

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	68,400	\$1,006,546
	16,100	86,310
	110,800	1,022,587
	5,300	79,434
	59,230	632,427
	8,500	77,879
*	80,500	782,345
#	143,500	216,258
	21,300	667,521
	7,000	84,234
#	13,300	133,208
	3,100	209,700
	31,900	771,385
	64,400	450,919
	2,200	74,012
	6,500	92,988
*	82,400	375,602
	9,300	376,088
	16,400	631,345
	30,600	219,343
	24,800	932,532
	145,050	3,315,325
	48,200	195,009
	17,900	549,041
#	143,663	3,494,769
	132,000	958,427
	1,400	14,235
	16,500	429,830
	15,900	190,974
	3,700	122,698
	116,500	1,241,001
	11,200	202,298
	17,600	447,170
	12,300	552,709
	182,974	806,027
	58,100	370,226
	18,900	53,359
	7,600	219,289
	12,600	89,468
	44,000	532,281
	25,100	91,822
	23,700	636,158
	64,000	793,664
	144,439	1,241,327
	12,300	227,220
	2,600	219,220
	10,600	65,549
	258,100	1,229,150
	102,600	2,169,479
	5,200	636,753
	16,604	379,305
#	12,000	63,710
	11,400	407,920
	21,100	412,018
	21,300	1,514,664
	2,600	89,627
	19,800	506,619
	9,500	129,311
	27,700	118,015

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nittoc Construction Co. Ltd.....	27,600	\$ 222,630
NJS Co. Ltd.....	5,300	112,930
Noda Corp.....	10,400	86,845
Noevir Holdings Co. Ltd.....	6,800	259,176
NOF Corp.....	15,500	668,881
Nohmi Bosai Ltd.....	15,300	185,759
Nojima Corp.....	56,900	555,413
NOK Corp.....	72,300	1,088,655
Nomura Holdings, Inc.....	417,300	1,726,358
Nomura Holdings, Inc., Sponsored ADR.....	29,168	121,922
Nomura Micro Science Co. Ltd.....	2,700	119,666
Nomura Real Estate Holdings, Inc.....	34,000	843,303
Nomura Research Institute Ltd.....	2,200	62,513
Noritake Co. Ltd.....	10,700	417,268
Noritsu Koki Co. Ltd.....	21,100	365,891
Noritz Corp.....	23,800	292,230
North Pacific Bank Ltd.....	237,000	517,679
NS Solutions Corp.....	7,800	204,716
NS Tool Co. Ltd.....	5,800	46,202
NS United Kaiun Kaisha Ltd.....	9,900	266,500
NSD Co. Ltd.....	28,480	557,830
NSK Ltd.....	202,200	1,308,757
NSW, Inc.....	8,700	151,985
NTN Corp.....	363,800	817,442
NTT Data Group Corp.....	26,500	368,647
Oat Agrio Co. Ltd.....	3,100	43,983
Obara Group, Inc.....	8,300	242,467
Obayashi Corp.....	201,700	1,864,884
OBIC Business Consultants Co. Ltd.....	3,200	134,400
# Oenon Holdings, Inc.....	45,000	110,750
Ogaki Kyoritsu Bank Ltd.....	37,000	509,519
Ohara, Inc.....	6,500	64,224
# Ohashi Technica, Inc.....	9,700	108,904
Ohmoto Gumi Co. Ltd.....	700	36,461
Ohsho Food Service Corp.....	3,500	166,644
Oiles Corp.....	19,216	261,945
#* Oisix ra daichi, Inc.....	8,500	139,739
Oita Bank Ltd.....	13,000	224,509
Oji Holdings Corp.....	551,400	2,177,092
Okabe Co. Ltd.....	27,741	141,236
Okada Aiyon Corp.....	1,400	22,940
Okamoto Industries, Inc.....	6,200	172,380
Okamoto Machine Tool Works Ltd.....	3,700	149,372
Okamura Corp.....	35,100	503,642
Okasan Securities Group, Inc.....	125,100	498,450
Oki Electric Industry Co. Ltd.....	72,758	459,646
Okinawa Cellular Telephone Co.....	16,200	342,227
* Okinawa Electric Power Co., Inc.....	11,152	90,473
Okinawa Financial Group, Inc.....	17,800	280,228
OKUMA Corp.....	16,500	837,051
Okumura Corp.....	26,600	795,561
Okura Industrial Co. Ltd.....	8,700	146,398
Okuwa Co. Ltd.....	23,726	145,264
Omron Corp.....	12,300	660,218
Ono Pharmaceutical Co. Ltd.....	32,200	590,075
Onoken Co. Ltd.....	17,600	210,423
Onward Holdings Co. Ltd.....	56,600	228,400
Ootoya Holdings Co. Ltd.....	1,700	49,969
Open House Group Co. Ltd.....	15,300	582,200

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,700	\$ 26,665
	22,900	300,494
*	7,600	52,225
	22,400	371,939
#	4,200	294,414
	10,100	292,733
	42,940	335,993
	101,400	221,809
	95,500	1,837,087
	3,600	47,544
	12,600	233,761
	9,700	395,033
	3,600	41,561
#	6,600	166,597
	33,900	136,736
	60,300	803,744
	13,500	562,185
	13,000	477,975
	2,700	46,705
	95,700	979,087
	18,100	335,029
	36,600	352,299
*	18,499	216,465
	13,500	315,416
	19,800	581,075
	9,650	324,227
	48,600	960,900
	255,423	3,152,784
	26,580	327,731
	3,600	51,362
	30,700	502,853
*	44,200	583,112
	8,500	44,205
	2,600	33,581
	20,400	241,763
#	3,400	26,900
	17,900	72,111
	188,600	1,023,706
	5,600	70,527
*	29,700	378,089
	30,400	601,331
	14,700	155,895
*	2,200	52,308
	8,605	75,648
	50,000	675,331
	21,300	701,878
	32,600	507,894
#	2,800	55,139
	6,500	95,331
	26,400	125,102
*	3,400	54,616
*	2,500	28,235
	27,600	348,404
	1,400	26,914
	83,400	373,615
#	16,200	230,690
	73,100	298,305
	19,400	302,435
	15,234	227,038

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Pronexus, Inc.....	11,500	\$ 85,527
Pro-Ship, Inc.....	7,700	74,027
Proto Corp.....	26,000	232,862
PS Mitsubishi Construction Co. Ltd.....	40,900	228,525
Punch Industry Co. Ltd.....	17,500	57,785
QB Net Holdings Co. Ltd.....	6,800	71,492
Qol Holdings Co. Ltd.....	22,000	262,463
Quick Co. Ltd.....	6,500	111,426
# Raccoon Holdings, Inc.....	11,000	55,239
Raito Kogyo Co. Ltd.....	26,400	382,437
Raiznext Corp.....	24,900	255,142
* Raksul, Inc.....	5,200	51,389
Rakus Co. Ltd.....	12,600	213,891
Rakuten Group, Inc.....	41,400	162,154
* RaQualia Pharma, Inc.....	8,700	43,222
Rasa Corp.....	5,700	61,010
Rasa Industries Ltd.....	7,800	117,985
Raysum Co. Ltd.....	2,754	58,417
Relo Group, Inc.....	38,200	527,513
Renaissance, Inc.....	7,800	49,952
* Renesas Electronics Corp.....	58,500	1,128,689
Rengo Co. Ltd.....	173,800	1,106,961
#* RENOVA, Inc.....	18,000	190,122
Resona Holdings, Inc.....	572,931	3,119,085
Resonac Holdings Corp.....	146,000	2,391,737
Resorttrust, Inc.....	34,300	542,340
Restar Holdings Corp.....	15,900	265,435
Retail Partners Co. Ltd.....	22,000	239,929
Rheon Automatic Machinery Co. Ltd.....	13,100	133,894
# Rhythm Co. Ltd.....	5,400	61,709
Ricoh Co. Ltd.....	174,700	1,554,073
Ricoh Leasing Co. Ltd.....	18,000	558,117
* Right On Co. Ltd.....	6,100	25,441
Riken Corp.....	10,300	241,800
Riken Keiki Co. Ltd.....	6,700	253,481
Riken Technos Corp.....	35,100	169,088
Riken Vitamin Co. Ltd.....	16,500	241,021
Rinnai Corp.....	23,700	516,001
Rion Co. Ltd.....	7,900	123,905
Riso Kagaku Corp.....	2,158	35,422
Riso Kyoiku Co. Ltd.....	76,100	140,783
Rix Corp.....	800	18,074
Rock Field Co. Ltd.....	10,200	107,553
Rohm Co. Ltd.....	6,600	618,474
Rohto Pharmaceutical Co. Ltd.....	22,000	468,921
Rokko Butter Co. Ltd.....	10,000	93,169
Roland Corp.....	6,300	179,614
Roland DG Corp.....	11,400	285,968
Rorze Corp.....	7,600	594,433
Round One Corp.....	117,800	471,541
RS Technologies Co. Ltd.....	9,600	205,926
Ryobi Ltd.....	22,700	472,415
RYODEN Corp.....	16,900	269,504
Ryohin Keikaku Co. Ltd.....	89,200	1,158,278
Ryosan Co. Ltd.....	19,600	620,443
S Foods, Inc.....	16,700	393,984
S&B Foods, Inc.....	4,100	105,796
Sac's Bar Holdings, Inc.....	13,350	95,523
Saibu Gas Holdings Co. Ltd.....	7,100	104,183

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,000	\$ 181,468
	3,400	124,431
	6,400	240,617
	37,400	322,373
#	14,000	106,503
	45,400	232,925
#	1,300	48,737
	14,600	233,220
	8,400	135,112
	15,760	192,627
	9,500	314,859
	62,600	712,837
	7,900	85,258
	32,600	598,462
	121,477	786,324
	8,000	817,347
	39,400	428,138
	22,601	99,998
	3,300	106,078
	18,900	799,500
	3,200	86,047
	35,800	173,622
	19,800	133,988
	33,500	1,161,686
	25,700	156,044
	1,100	51,219
	8,000	70,242
	10,000	104,147
	9,400	143,598
#	4,100	87,246
	37,700	329,435
	121,000	1,645,616
	10,608	322,884
	9,200	466,646
	5,100	79,410
	9,037	130,268
	13,700	275,222
	21,700	208,176
	21,600	569,083
	1,800	5,913
	800	28,979
	22,500	315,094
	13,300	143,597
#	8,800	91,964
	34,500	859,302
	1,900	27,941
	7,700	140,207
	15,700	60,338
	53,651	1,132,964
	3,000	22,803
	17,900	424,606
	8,900	961,640
	28,200	192,274
	16,565	275,394
	1,500	112,309
	6,700	449,602
	13,700	299,545
	60,800	676,061
	7,000	99,188

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	37,300	\$ 203,079
#	28,400	288,567
	62,900	1,032,925
	23,800	439,990
	4,700	19,155
	2,100	22,919
	102,300	1,610,051
#	20,200	349,028
	48,200	732,134
#	39,140	798,522
	20,300	318,980
	16,300	51,946
#	4,000	64,443
	99,500	720,254
	13,400	378,016
	203,272	373,577
*	23,300	65,388
#	4,500	43,284
	24,500	410,950
	51,800	2,148,927
	242,200	526,051
	28,700	418,834
#*	99,533	591,839
#	6,000	302,515
	15,300	489,141
	4,700	786,745
	9,500	206,185
	14,400	266,531
#	9,600	43,083
*	1,600	378,492
	30,967	663,407
	11,600	84,618
	27,501	180,218
*	31,300	220,504
	28,200	281,237
	21,700	297,027
	13,500	410,006
	6,400	633,829
	3,100	467,254
	9,200	99,104
	115,700	797,119
#	10,700	82,461
	9,800	164,403
#	14,500	213,942
	4,300	190,698
	6,200	142,963
	59,500	1,960,218
	30,100	298,956
	400	9,615
	13,500	545,816
	30,300	241,923
	43,800	442,259
	20,800	185,525
	8,700	34,451
#	6,800	70,762
	4,800	206,522
	9,200	145,196
	7,500	41,527
	21,100	884,259

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	38,200	\$ 618,706
#	12,600	47,605
	145,400	1,214,396
	51,900	401,203
#	4,600	186,829
	26,000	472,696
	6,600	200,847
	9,900	165,616
	17,200	332,126
	6,100	67,485
	21,800	203,936
	32,200	348,519
*	2,700	54,514
	8,100	223,433
	26,300	319,148
	19,500	269,780
	31,500	231,849
	200	10,336
	9,300	104,733
	128,700	537,428
*	59,500	769,899
	1,100	574,819
	3,400	63,846
	28,000	594,731
#	10,200	126,750
	14,300	86,638
	39,900	204,091
#	7,600	72,475
	29,300	325,362
	61,000	3,102,606
	7,400	88,488
	2,200	158,990
	145,000	886,523
	102,540	2,434,532
	7,400	99,860
	33,600	164,929
	6,200	54,178
	13,550	599,056
	23,600	2,210,523
	40,092	3,752,611
	10,800	209,000
	12,300	95,527
	16,579	176,359
	6,364	82,350
	39,100	150,962
	6,100	282,547
	8,200	186,110
	8,700	93,211
	1,400	19,080
	41,600	768,739
	23,400	101,638
	25,600	318,908
	25,700	532,923
	13,700	224,262
	10,200	56,251
	9,400	206,762
	8,400	104,602
	1,100	26,732
	3,900	82,367

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Studio Alice Co. Ltd.....	8,000	\$ 121,530
Subaru Corp.....	246,700	4,675,845
Subaru Enterprise Co. Ltd.....	2,000	142,635
Sugi Holdings Co. Ltd.....	11,000	490,387
Sugimoto & Co. Ltd.....	7,500	111,560
SUMCO Corp.....	64,100	934,060
Sumida Corp.....	26,800	276,367
# Sumiseki Holdings, Inc.....	38,800	93,908
Sumitomo Bakelite Co. Ltd.....	29,000	1,262,134
Sumitomo Chemical Co. Ltd.....	306,500	945,294
Sumitomo Corp.....	107,300	2,301,894
Sumitomo Densetsu Co. Ltd.....	13,100	291,948
Sumitomo Electric Industries Ltd.....	229,583	2,943,705
Sumitomo Forestry Co. Ltd.....	102,900	2,482,967
Sumitomo Heavy Industries Ltd.....	71,400	1,757,426
Sumitomo Metal Mining Co. Ltd.....	87,000	3,004,562
Sumitomo Mitsui Construction Co. Ltd.....	119,860	317,970
# Sumitomo Mitsui Financial Group, Inc., Sponsored ADR.....	100,020	932,186
Sumitomo Mitsui Financial Group, Inc.....	104,441	4,893,233
Sumitomo Mitsui Trust Holdings, Inc.....	50,900	1,980,097
Sumitomo Osaka Cement Co. Ltd.....	27,100	760,859
Sumitomo Pharma Co. Ltd.....	147,845	612,816
Sumitomo Realty & Development Co. Ltd.....	78,900	2,114,474
Sumitomo Riko Co. Ltd.....	15,900	91,578
Sumitomo Rubber Industries Ltd.....	110,853	1,133,466
Sumitomo Seika Chemicals Co. Ltd.....	8,300	271,764
# Sumitomo Warehouse Co. Ltd.....	61,600	1,058,597
Sun Corp.....	4,900	67,199
Sun Frontier Fudousan Co. Ltd.....	44,300	470,344
Suncall Corp.....	20,100	76,562
Sundrug Co. Ltd.....	21,200	625,811
Suntory Beverage & Food Ltd.....	18,400	654,985
Sun-Wa Technos Corp.....	8,900	142,144
Suruga Bank Ltd.....	150,400	632,876
Suzuden Corp.....	4,800	74,489
Suzuken Co. Ltd.....	34,346	1,002,823
Suzuki Co. Ltd.....	12,200	79,438
Suzuki Motor Corp.....	22,000	883,642
SWCC Corp.....	41,900	576,759
#* Symbio Pharmaceuticals Ltd.....	10,973	32,284
Systemex Corp.....	11,200	758,409
System Information Co. Ltd.....	10,900	56,238
System Research Co. Ltd.....	1,100	19,874
System Support, Inc.....	2,400	33,187
Systems Engineering Consultants Co. Ltd.....	900	18,888
Systema Corp.....	124,000	237,517
Syuppin Co. Ltd.....	15,300	117,325
T Hasegawa Co. Ltd.....	21,900	523,072
T RAD Co. Ltd.....	4,100	53,099
T&D Holdings, Inc.....	42,200	686,122
T&K Toka Co. Ltd.....	18,600	155,984
Tachibana Eletech Co. Ltd.....	16,820	324,218
Tachikawa Corp.....	10,200	90,878
Tachi-S Co. Ltd.....	27,100	296,942
Tadano Ltd.....	90,700	711,767
Taihei Dengyo Kaisha Ltd.....	16,500	516,169
Taiheiyo Cement Corp.....	64,189	1,340,531
Taiho Kogyo Co. Ltd.....	10,500	61,829
Taikisha Ltd.....	14,300	425,783

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Taiko Bank Ltd.....	5,600	\$ 46,044
Taisei Corp.....	12,900	488,864
Taisei Lamick Co. Ltd.....	5,000	106,830
Taisho Pharmaceutical Holdings Co. Ltd.....	20,500	790,425
Taiyo Holdings Co. Ltd.....	25,200	471,605
Taiyo Yuden Co. Ltd.....	51,300	1,529,730
Takamatsu Construction Group Co. Ltd.....	13,300	252,613
Takamiya Co. Ltd.....	15,500	57,716
Takaoka Toko Co. Ltd.....	8,664	129,483
Takara & Co. Ltd.....	8,500	139,101
Takara Bio, Inc.....	26,400	324,398
Takara Holdings, Inc.....	108,800	957,488
Takara Standard Co. Ltd.....	27,400	358,982
Takasago International Corp.....	11,900	239,237
Takasago Thermal Engineering Co. Ltd.....	29,300	529,030
Takashima & Co. Ltd.....	2,500	64,254
Takashimaya Co. Ltd.....	114,400	1,662,974
# Takasho Co. Ltd.....	17,200	80,090
Take & Give Needs Co. Ltd.....	7,900	66,732
TAKEBISHI Corp.....	5,800	73,253
Takeda Pharmaceutical Co. Ltd.....	59,552	1,820,793
Takeuchi Manufacturing Co. Ltd.....	20,700	648,695
Taki Chemical Co. Ltd.....	1,900	55,302
Takuma Co. Ltd.....	28,400	310,763
Tama Home Co. Ltd.....	10,100	249,122
Tamron Co. Ltd.....	14,400	456,558
Tamura Corp.....	77,200	334,951
Tanabe Engineering Corp.....	3,100	27,986
#* Tanaka Chemical Corp.....	1,200	11,565
# Tanseisha Co. Ltd.....	42,350	233,335
Tatsuta Electric Wire & Cable Co. Ltd.....	43,700	219,714
Tayca Corp.....	14,400	151,404
Tazmo Co. Ltd.....	7,000	123,072
#* Tbk Co. Ltd.....	7,500	22,913
TBS Holdings, Inc.....	18,300	342,432
TDC Soft, Inc.....	13,200	180,741
TDK Corp.....	50,500	1,934,567
TechMatrix Corp.....	20,800	228,199
* Techno Horizon Co. Ltd.....	10,400	40,478
Techno Medica Co. Ltd.....	4,900	73,230
Techno Quartz, Inc.....	400	11,886
Techno Ryowa Ltd.....	7,000	53,108
Techno Smart Corp.....	8,600	98,239
# TechnoPro Holdings, Inc.....	22,100	572,170
# Tecnos Japan, Inc.....	4,600	20,403
Teijin Ltd.....	136,500	1,459,967
Teikoku Electric Manufacturing Co. Ltd.....	6,300	117,249
Teikoku Sen-I Co. Ltd.....	17,100	204,176
Teikoku Tsushin Kogyo Co. Ltd.....	5,200	60,840
Tekken Corp.....	11,400	163,794
# Temairazu, Inc.....	1,200	33,304
Tenma Corp.....	15,500	287,659
Terumo Corp.....	12,300	402,814
TESEC Corp.....	2,200	51,023
Tess Holdings Co. Ltd.....	7,500	30,349
T-Gaia Corp.....	14,200	179,292
THK Co. Ltd.....	37,400	749,795
TIS, Inc.....	33,000	837,005
TKC Corp.....	11,500	299,021

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* TKP Corp.....	4,100	\$ 82,013
Toa Corp.....	20,800	148,245
Toa Corp.....	13,800	314,996
TOA ROAD Corp.....	8,800	297,275
Toagosei Co. Ltd.....	94,000	891,543
Tobishima Corp.....	16,673	161,126
TOC Co. Ltd.....	29,100	125,400
Tocalo Co. Ltd.....	53,100	539,668
Tochigi Bank Ltd.....	89,000	178,674
Toda Corp.....	163,800	912,311
Toda Kogyo Corp.....	4,000	61,485
# Toei Animation Co. Ltd.....	1,200	108,846
Toei Co. Ltd.....	1,400	177,997
Toell Co. Ltd.....	1,700	9,037
Toenec Corp.....	6,900	182,315
Toho Bank Ltd.....	175,300	304,596
Toho Co. Ltd.....	4,400	171,525
Toho Co. Ltd.....	6,600	125,157
Toho Gas Co. Ltd.....	4,800	89,935
Toho Holdings Co. Ltd.....	46,500	906,642
# Toho Titanium Co. Ltd.....	29,600	422,778
Toho Zinc Co. Ltd.....	14,400	179,463
Tohoku Bank Ltd.....	7,400	56,018
* Tohoku Electric Power Co., Inc.....	36,300	241,439
Tohokushinsha Film Corp.....	11,900	87,434
Tokai Carbon Co. Ltd.....	130,400	1,160,111
Tokai Corp.....	17,235	232,373
TOKAI Holdings Corp.....	69,000	439,583
Tokai Rika Co. Ltd.....	47,500	751,561
Tokai Tokyo Financial Holdings, Inc.....	171,252	527,950
Token Corp.....	4,520	238,205
Tokio Marine Holdings, Inc.....	76,748	1,764,819
Tokushu Tokai Paper Co. Ltd.....	7,800	185,476
Tokuyama Corp.....	56,606	973,722
# Tokyo Base Co. Ltd.....	4,700	11,287
Tokyo Century Corp.....	36,000	1,410,029
* Tokyo Electric Power Co. Holdings, Inc.....	99,600	395,516
Tokyo Electron Device Ltd.....	5,300	381,567
Tokyo Energy & Systems, Inc.....	19,300	134,855
Tokyo Individualized Educational Institute, Inc.....	11,900	39,590
Tokyo Keiki, Inc.....	8,400	76,991
Tokyo Kiraboshi Financial Group, Inc.....	20,499	542,466
Tokyo Ohka Kogyo Co. Ltd.....	5,700	360,021
# Tokyo Rakutenchi Co. Ltd.....	2,300	66,551
Tokyo Rope Manufacturing Co. Ltd.....	13,300	120,672
Tokyo Sangyo Co. Ltd.....	14,200	87,270
Tokyo Seimitsu Co. Ltd.....	18,500	1,024,763
Tokyo Steel Manufacturing Co. Ltd.....	36,500	441,536
Tokyo Tatemono Co. Ltd.....	151,700	2,027,241
Tokyo Tekko Co. Ltd.....	6,600	160,977
Tokyotokeiba Co. Ltd.....	10,500	284,480
Tokyu Construction Co. Ltd.....	64,330	348,110
Tokyu Corp.....	7,092	89,981
Tokyu Fudosan Holdings Corp.....	469,382	2,790,449
Toli Corp.....	35,000	87,667
Tomen Devices Corp.....	2,800	98,706
Tomoe Corp.....	20,300	76,017
Tomoe Engineering Co. Ltd.....	6,200	127,425
Tomoku Co. Ltd.....	12,436	194,339

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	136,900	\$ 388,336
	61,000	825,250
	5,100	184,363
	63,800	776,412
	56,900	1,339,342
	31,400	361,876
	16,000	278,357
	396,500	2,220,167
#	7,100	121,107
	25,200	622,446
	13,900	61,691
	12,200	309,836
	14,500	192,923
	28,900	358,334
	17,800	574,695
	11,900	345,650
	9,000	90,891
	166,400	2,174,959
	3,400	126,866
	20,470	391,946
	10,899	335,058
#	6,400	55,233
	1,400	61,756
	31,800	131,394
	18,300	345,279
	24,200	306,178
	94,700	719,542
	22,900	226,792
*	28,599	130,874
	2,700	161,861
	30,400	468,661
	6,600	172,446
	12,000	58,434
	47,300	113,898
	83,900	1,363,872
	3,300	136,495
	13,800	553,260
	95,700	1,295,803
	67,302	513,573
	45,700	975,434
	50,600	923,193
	14,600	1,055,100
	22,210	3,736,610
	430,090	7,231,425
	22,000	1,287,113
	21,200	269,493
	20,039	91,268
	6,104	302,479
	13,100	163,163
	12,000	294,179
	45,236	392,956
	13,100	618,919
	12,500	232,120
	1,800	11,738
	29,800	459,131
	79,400	1,025,824
	40,672	206,385
#	34,801	201,448
	23,828	635,301

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Tsubakimoto Kogyo Co. Ltd.....	2,900	\$ 97,083
Tsuburaya Fields Holdings, Inc.....	11,500	246,755
Tsugami Corp.....	39,200	344,047
Tsukishima Holdings Co. Ltd.....	23,970	216,262
Tsukuba Bank Ltd.....	74,400	115,726
Tsumura & Co.....	49,400	919,320
Tsuruha Holdings, Inc.....	12,600	967,632
Tsurumi Manufacturing Co. Ltd.....	13,600	247,625
Tsutsumi Jewelry Co. Ltd.....	4,600	77,156
Tsuzuki Denki Co. Ltd.....	4,100	61,383
TV Asahi Holdings Corp.....	18,900	238,486
Tv Tokyo Holdings Corp.....	5,900	143,912
UACJ Corp.....	30,107	602,915
UBE Corp.....	101,321	1,849,327
Ubicom Holdings, Inc.....	3,200	32,189
Uchida Yokko Co. Ltd.....	8,200	318,497
# Ueki Corp.....	3,600	36,041
ULS Group, Inc.....	1,600	42,679
Ultrafabrics Holdings Co. Ltd.....	5,000	82,407
Ulvac, Inc.....	26,300	1,129,348
Union Tool Co.....	4,700	108,856
Unipres Corp.....	24,800	198,000
United Arrows Ltd.....	12,700	214,347
United Super Markets Holdings, Inc.....	47,500	373,853
UNITED, Inc.....	17,800	107,581
* Unitika Ltd.....	46,401	76,438
* Universal Entertainment Corp.....	21,800	394,351
Urbanet Corp. Co. Ltd.....	16,300	38,393
Usen-Next Holdings Co. Ltd.....	7,700	178,103
User Local, Inc.....	1,700	26,422
Ushio, Inc.....	69,500	962,864
USS Co. Ltd.....	27,900	483,788
* UT Group Co. Ltd.....	11,700	236,489
#* UUUM Co. Ltd.....	6,900	32,638
V Technology Co. Ltd.....	7,600	132,381
Valor Holdings Co. Ltd.....	32,200	483,602
Valqua Ltd.....	12,400	339,154
* Vaites Co. Ltd.....	500	13,177
Value HR Co. Ltd.....	6,000	55,202
ValueCommerce Co. Ltd.....	12,400	118,623
# Valuence Holdings, Inc.....	2,500	49,294
V-Cube, Inc.....	11,100	35,799
Vector, Inc.....	17,700	163,289
Vertex Corp.....	21,480	235,051
VINX Corp.....	4,200	38,258
* Vision, Inc.....	5,200	64,448
* Visional, Inc.....	7,600	418,146
Vital KSK Holdings, Inc.....	28,854	201,444
VT Holdings Co. Ltd.....	68,100	255,466
Wacoal Holdings Corp.....	37,700	820,316
Wacom Co. Ltd.....	62,300	265,419
Wakachiku Construction Co. Ltd.....	9,500	208,229
Wakita & Co. Ltd.....	32,400	292,726
Warabeya Nichiyo Holdings Co. Ltd.....	12,400	238,865
Waseda Academy Co. Ltd.....	5,000	49,378
Watahan & Co. Ltd.....	14,000	133,579
WDB Holdings Co. Ltd.....	7,700	113,909
Weathernews, Inc.....	2,800	125,391
Welcia Holdings Co. Ltd.....	18,900	355,769

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,600	\$ 155,229
	11,500	46,432
#	11,581	226,693
	9,400	74,546
*	12,667	243,878
	3,700	28,331
#	6,600	57,048
#	2,800	102,204
	20,500	253,634
	7,300	137,093
#*	18,400	199,274
	9,801	78,417
	13,800	134,251
	24,500	230,997
	6,500	360,658
	8,917	158,688
	41,800	456,801
	2,300	26,008
	320,388	967,936
	7,200	168,052
	19,799	158,359
	150,201	1,168,021
	7,800	302,236
	72,600	2,129,278
	23,500	377,410
#	26,300	188,435
	23,900	238,342
	43,800	94,425
	7,400	96,704
	16,500	106,381
	20,000	374,559
	32,000	1,530,216
#	4,200	80,381
	54,800	788,647
	46,000	391,396
	8,900	469,476
	11,200	106,935
	11,700	508,602
	13,600	96,547
	31,600	415,194
	21,500	515,609
	26,400	474,946
	14,400	270,416
	104,099	2,334,259
	50,700	435,170
	14,500	187,441
	6,700	88,363
	8,000	131,567
	12,000	163,664
	19,700	192,550
	700	11,412
	12,900	85,120
	16,900	334,303
	12,200	133,862
	17,800	570,154
	10,500	68,292
	32,100	199,583
	16,200	83,798
	5,700	48,304

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yutaka Giken Co. Ltd.....	1,200	\$ 16,941
Z Holdings Corp.....	197,700	551,189
Zaoh Co. Ltd.....	3,100	54,599
Zenitaka Corp.....	2,200	49,991
Zenkoku Hoshu Co. Ltd.....	19,700	691,558
Zenrin Co. Ltd.....	23,800	149,426
Zensho Holdings Co. Ltd.....	14,850	791,301
Zeon Corp.....	92,400	996,558
ZERIA Pharmaceutical Co. Ltd.....	8,100	132,667
ZIGExN Co. Ltd.....	40,700	224,972
ZOZO, Inc.....	14,100	275,260
Zuiko Corp.....	10,200	91,174
TOTAL JAPAN.....		<u>785,022,882</u>
NETHERLANDS — (3.4%)		
Aalberts NV.....	81,901	3,695,742
Ω ABN AMRO Bank NV, CVA.....	91,092	1,548,856
Acomo NV.....	17,507	396,868
*Ω Adyen NV.....	384	712,710
Aegon NV.....	1,301,517	7,065,000
Aegon NV, Class NY.....	26,405	142,322
* AFC Ajax NV.....	70	851
Akzo Nobel NV.....	57,183	4,891,931
#*Ω Alfen NV.....	8,585	595,740
Allfunds Group PLC.....	39,641	258,457
AMG Critical Materials NV.....	20,899	854,455
APERAM SA.....	42,895	1,353,725
Arcadis NV.....	54,043	2,369,350
ArcelorMittal SA.....	196,387	5,667,746
ASM International NV.....	4,555	2,163,991
ASML Holding NV.....	7,716	5,527,583
ASR Nederland NV.....	149,446	6,774,299
* Avantium NV.....	12,879	49,727
Ω B&S Group Sarl.....	27,789	122,230
#*Ω Basic-Fit NV.....	18,587	627,391
BE Semiconductor Industries NV.....	44,264	5,285,060
Brunel International NV.....	22,936	319,287
Coca-Cola Europacific Partners PLC.....	21,542	1,358,625
Corbion NV.....	41,114	966,188
Flow Traders Ltd.....	28,177	612,993
ForFarmers NV.....	35,387	111,069
* Fugro NV.....	97,544	1,739,331
Heijmans NV, CVA.....	27,429	379,379
Heineken NV.....	17,748	1,737,200
IMCD NV.....	17,545	2,658,583
# ING Groep NV, Sponsored ADR.....	33,099	482,252
ING Groep NV.....	334,691	4,885,372
* InPost SA.....	41,245	492,870
JDE Peet's NV.....	34,473	1,040,379
Kendrion NV.....	12,372	230,963
Koninklijke Ahold Delhaize NV, Sponsored ADR.....	2,505	86,289
Koninklijke Ahold Delhaize NV.....	335,294	11,557,121
Koninklijke BAM Groep NV.....	256,297	596,365
Koninklijke KPN NV.....	691,053	2,500,406
* Koninklijke Philips NV.....	14,824	307,948
#* Koninklijke Philips NV.....	95,364	1,974,988
Koninklijke Vopak NV.....	61,770	2,328,841
*Ω Lucas Bols NV.....	5,802	67,294
Nedap NV.....	4,185	279,882

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
NN Group NV.....	118,869	\$ 4,556,834
OCI NV.....	70,092	1,997,606
Ordina NV.....	115,800	725,749
* Pharming Group NV.....	422,229	532,935
# PostNL NV.....	213,693	433,940
Prosus NV.....	31,858	2,520,202
Randstad NV.....	69,092	4,047,788
SBM Offshore NV.....	162,450	2,360,069
#* SIF Holding NV.....	4,260	60,411
Ω Signify NV.....	116,515	3,663,403
Sligro Food Group NV.....	20,189	389,774
#*†† SRH NV.....	28,066	0
TKH Group NV.....	36,555	1,907,308
* TomTom NV.....	49,227	430,052
Universal Music Group NV.....	26,829	688,161
Van Lanschot Kempen NV.....	23,095	756,756
Wolters Kluwer NV.....	33,972	4,266,068
TOTAL NETHERLANDS.....		<u>116,154,715</u>
NEW ZEALAND — (0.3%)		
* a2 Milk Co. Ltd.....	57,074	195,818
* Air New Zealand Ltd.....	1,441,502	707,771
Arvida Group Ltd.....	362,751	281,934
* Auckland International Airport Ltd.....	85,754	447,660
Channel Infrastructure NZ Ltd.....	228,510	232,792
Chorus Ltd.....	303,287	1,620,308
Chorus Ltd., ADR.....	462	12,171
# Comvita Ltd.....	15,006	29,696
Contact Energy Ltd.....	32,849	169,617
EBOS Group Ltd.....	8,802	210,933
# Fletcher Building Ltd.....	304,917	1,057,229
# Fonterra Co-operative Group Ltd.....	18,144	39,780
Freightways Group Ltd.....	89,817	477,777
Genesis Energy Ltd.....	67,649	113,936
#* Gentrack Group Ltd.....	19,890	55,388
# Hallenstein Glasson Holdings Ltd.....	26,425	105,060
Heartland Group Holdings Ltd.....	602,339	673,568
Infratil Ltd.....	26,416	163,390
# Investore Property Ltd.....	51,879	48,047
KMD Brands Ltd.....	439,840	248,704
Mainfreight Ltd.....	5,267	222,135
# Manawa Energy Ltd.....	26,450	78,915
Mercury NZ Ltd.....	15,712	64,342
Meridian Energy Ltd.....	40,121	140,820
Napier Port Holdings Ltd.....	31,850	47,497
NZME Ltd.....	54,625	33,566
# NZX Ltd.....	214,331	163,735
Oceania Healthcare Ltd.....	482,351	227,648
PGG Wrightson Ltd.....	5,415	14,105
Port of Tauranga Ltd.....	15,785	60,818
* Rakon Ltd.....	70,895	32,162
# Restaurant Brands New Zealand Ltd.....	26,307	106,097
Ryman Healthcare Ltd.....	86,313	365,582
Sanford Ltd.....	35,012	90,571
Scales Corp. Ltd.....	87,224	179,408
* Serko Ltd.....	16,505	41,049
Skellerup Holdings Ltd.....	82,005	227,298
SKY Network Television Ltd.....	142,840	221,733
SKYCITY Entertainment Group Ltd.....	538,554	756,114

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Spark New Zealand Ltd.....	53,014	\$ 170,681
Steel & Tube Holdings Ltd.....	101,052	80,959
Summerset Group Holdings Ltd.....	135,663	868,068
* Synlait Milk Ltd.....	64,734	65,344
* Tourism Holdings Ltd.....	81,884	180,138
TOWER Ltd.....	130,375	51,039
Turners Automotive Group Ltd.....	20,821	45,767
Vector Ltd.....	9,350	23,522
#* Vista Group International Ltd.....	67,769	77,503
# Warehouse Group Ltd.....	89,569	100,179
TOTAL NEW ZEALAND.....		11,628,374
NORWAY — (0.9%)		
2020 Bulkens Ltd.....	13,441	138,482
ABG Sundal Collier Holding ASA.....	188,942	104,793
* Adevinta ASA.....	15,382	113,781
AF Gruppen ASA.....	10,026	134,518
* Agilyx ASA.....	7,408	21,960
* Akastor ASA.....	111,833	120,478
Aker ASA, Class A.....	1,929	122,660
Aker BP ASA.....	20,554	575,770
* Aker Carbon Capture ASA.....	27,212	41,275
Aker Solutions ASA.....	98,454	437,648
AMSC ASA.....	43,636	173,120
* ArcticZymes Technologies ASA.....	11,820	43,702
Arendals Fossekompagni ASA.....	853	14,197
Atea ASA.....	29,537	401,135
#* Atlantic Sapphire ASA.....	27,177	16,526
Austevoll Seafood ASA.....	50,072	375,957
Ω Avance Gas Holding Ltd.....	9,467	80,881
* Axactor ASA.....	88,882	48,836
B2Holding ASA.....	181,255	124,932
Bakkafrost P/F.....	3,644	212,059
Belships ASA.....	68,728	122,941
* BLUENORD ASA.....	13,867	609,762
Bonheur ASA.....	19,973	501,979
* Borr Drilling Ltd.....	69,960	614,249
Borregaard ASA.....	24,753	403,977
Bouvet ASA.....	38,590	237,401
* BW Energy Ltd.....	75,020	222,924
Ω BW LPG Ltd.....	97,983	1,048,631
BW Offshore Ltd.....	53,784	147,302
#* Cadeler AS.....	24,341	101,026
#* Carasent ASA.....	3,306	5,311
* Cloudberry Clean Energy ASA.....	89,317	104,082
*Ω Crayon Group Holding ASA.....	14,613	155,593
DNB Bank ASA.....	90,436	1,863,658
# DNO ASA.....	391,667	424,859
Ω Elkem ASA.....	206,844	490,673
Ω Elmera Group ASA.....	59,985	120,356
Elopak ASA.....	33,230	72,605
Equinor ASA.....	58,301	1,783,339
Ω Europris ASA.....	99,014	600,676
FLEX LNG Ltd.....	20,270	642,848
Froey ASA.....	9,282	69,148
Frontline PLC.....	17,269	287,723
* Gaming Innovation Group, Inc.....	31,975	86,216
Golar LNG Ltd.....	3,400	82,008
Golden Ocean Group Ltd.....	96,482	756,008

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	930	\$ 14,663
	29,186	210,307
	82,199	446,766
*	48,310	144,135
#*	16,580	33,754
	21,354	123,422
#*	68,923	4,660
*	74,448	256,094
Ω	18,511	148,526
	68,056	251,526
Ω	5,786	40,823
*	541,218	135,083
	3,017	130,911
	38,837	161,579
*	132,143	184,531
	2,484	63,655
*	101,556	45,127
	9,964	175,173
	202,387	377,576
Ω	5,251	79,737
#*	66,164	89,736
*	12,027	177,120
	87,938	575,943
*Ω	33,988	152,382
*	23,557	23,514
*	5,207	5,595
#*	43,830	125,914
*	102,839	292,408
	11,269	102,787
	18,940	96,454
*	37,674	142,141
Ω	10,412	252,809
	498	8,334
	27,609	217,858
	60,863	185,435
	28,337	150,280
*	41,282	75,206
*	748,679	526,471
*	9,424	46,143
	25,552	417,367
	5,142	29,428
*	71,698	122,213
	3,208	148,219
Ω	44,639	373,093
	7,998	171,343
	10,242	200,839
	31,739	100,784
*Ω	133,751	328,541
*	28,461	58,594
*	49,454	117,339
	1,689	21,325
	7,985	100,345
	19,867	97,949
	47,249	609,820
	9,915	74,893
	26,310	650,529
	119,758	1,046,806
	70,130	942,488
	16,697	178,740

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
# TGS ASA	80,182	\$ 1,070,213
TOMRA Systems ASA	15,468	238,373
#* Ultimovacs ASA	4,370	33,240
# Var Energi ASA	30,881	94,501
Veidekke ASA	49,555	558,727
* Volue ASA	9,430	19,933
Wallenius Wilhelmsen ASA	35,432	246,028
Wilh Wilhelmsen Holding ASA, Class A	10,229	279,207
# Yara International ASA	18,306	747,653
* Zaptec ASA	9,134	26,635
TOTAL NORWAY		<u>30,237,748</u>
PORTUGAL — (0.3%)		
# Altri SGPS SA	69,122	325,023
* Banco Comercial Portugues SA, Class R	7,451,368	2,035,005
Corticeira Amorim SGPS SA	25,645	290,660
CTT-Correios de Portugal SA	77,262	304,975
EDP Renovaveis SA	19,841	378,981
Galp Energia SGPS SA	327,211	4,348,507
#* Greenvolt-Energias Renovaveis SA	21,704	151,636
Ibersol SGPS SA	12,755	97,069
Jeronimo Martins SGPS SA	23,185	631,230
Mota-Engil SGPS SA	64,984	178,859
# Navigator Co. SA	253,850	889,784
NOS SGPS SA	211,237	802,085
REN - Redes Energeticas Nacionais SGPS SA	92,454	252,458
Semapa-Sociedade de Investimento e Gestao	5,923	85,929
Sonae SGPS SA	907,317	986,490
TOTAL PORTUGAL		<u>11,758,691</u>
SINGAPORE — (1.0%)		
AEM Holdings Ltd	135,900	385,511
* Avarga Ltd	188,200	28,216
Aztech Global Ltd	73,800	40,793
* Banyan Tree Holdings Ltd	210,000	66,320
Boustead Singapore Ltd	217,432	145,608
BRC Asia Ltd	17,400	21,858
Bukit Sembawang Estates Ltd	128,900	397,622
Bund Center Investment Ltd	22,000	7,785
Capitaland India Trust	262,069	224,677
Capitaland Investment Ltd	98,801	252,879
Centurion Corp. Ltd	103,500	34,650
# China Aviation Oil Singapore Corp. Ltd	191,200	133,117
# China Sunshine Chemical Holdings Ltd	284,600	87,843
City Developments Ltd	332,900	1,852,351
Civmec Ltd	140,800	86,806
ComfortDelGro Corp. Ltd	385,100	365,245
* COSCO Shipping International Singapore Co. Ltd	951,900	109,594
CSE Global Ltd	287,240	103,647
DBS Group Holdings Ltd	43,298	1,116,960
Del Monte Pacific Ltd	430,559	54,989
Delfi Ltd	179,000	162,926
DFI Retail Group Holdings Ltd	50,300	135,404
Dyna-Mac Holdings Ltd	229,500	71,697
*†† Ezion Holdings Ltd	70,344	0
#*†† Ezra Holdings Ltd	730,927	0
Far East Orchard Ltd	137,020	107,094
First Resources Ltd	422,100	479,577

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Food Empire Holdings Ltd.....	115,500	\$ 93,881
Frasers Property Ltd.....	193,800	123,214
Frencken Group Ltd.....	316,400	205,875
Fu Yu Corp. Ltd.....	518,400	65,633
* Gallant Venture Ltd.....	254,500	24,962
Genting Singapore Ltd.....	222,300	157,238
Geo Energy Resources Ltd.....	462,600	76,634
Golden Agri-Resources Ltd.....	5,018,400	945,010
* Golden Energy & Resources Ltd.....	219,900	29,772
Great Eastern Holdings Ltd.....	13,900	193,882
GuocoLand Ltd.....	173,633	202,426
Haw Par Corp. Ltd.....	74,600	539,376
Hiap Hoe Ltd.....	39,000	20,535
Ho Bee Land Ltd.....	164,100	243,264
Hong Fok Corp. Ltd.....	406,380	302,663
Hong Leong Asia Ltd.....	153,400	74,423
Hong Leong Finance Ltd.....	107,000	205,186
Hongkong Land Holdings Ltd.....	181,000	645,033
Hotel Grand Central Ltd.....	68,447	45,808
Hour Glass Ltd.....	179,100	280,058
HRnetgroup Ltd.....	21,600	11,874
Hutchison Port Holdings Trust.....	3,907,200	723,254
*†† Hyflux Ltd.....	455,600	0
iFAST Corp. Ltd.....	32,300	137,492
InnoTek Ltd.....	60,000	19,368
ISDN Holdings Ltd.....	28,600	9,483
Japfa Ltd.....	448,740	77,685
Jardine Cycle & Carriage Ltd.....	21,844	563,790
Keppel Corp. Ltd.....	198,300	1,101,206
Keppel Infrastructure Trust.....	579,808	222,166
KSH Holdings Ltd.....	19,525	4,920
Low Keng Huat Singapore Ltd.....	98,100	29,181
* Mandarin Oriental International Ltd.....	79,000	132,641
* Marco Polo Marine Ltd.....	2,024,500	80,504
Metro Holdings Ltd.....	281,800	126,045
Micro-Mechanics Holdings Ltd.....	5,500	7,817
#*†† Midas Holdings Ltd.....	1,120,000	0
Nanofilm Technologies International Ltd.....	126,700	108,676
Netlink NBN Trust.....	796,000	514,887
* Oceanus Group Ltd.....	2,050,000	17,058
Olam Group Ltd.....	174,435	172,103
OUE Ltd.....	245,700	197,820
Oversea-Chinese Banking Corp. Ltd.....	188,346	1,884,920
Oxley Holdings Ltd.....	641,546	59,779
Pacific Century Regional Developments Ltd.....	79,400	20,901
Pan-United Corp. Ltd.....	58,750	17,480
Propnex Ltd.....	72,000	55,237
PSC Corp. Ltd.....	179,100	44,516
Q&M Dental Group Singapore Ltd.....	134,040	31,211
QAF Ltd.....	135,353	81,444
Raffles Medical Group Ltd.....	321,998	339,294
Riverstone Holdings Ltd.....	263,100	123,834
Samudera Shipping Line Ltd.....	76,300	47,976
* SATS Ltd.....	91,392	192,461
* Seatrium Ltd.....	14,294,162	1,514,972
Sembcorp Industries Ltd.....	440,400	1,805,366
Sheng Siong Group Ltd.....	408,200	503,518
* SIA Engineering Co. Ltd.....	46,300	85,357
Silverlake Axis Ltd.....	173,000	37,746

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Sinarmas Land Ltd.....	415,000	\$ 60,863
Sing Holdings Ltd.....	86,800	22,842
Sing Investments & Finance Ltd.....	20,250	15,150
Singapore Airlines Ltd.....	298,950	1,693,559
Singapore Exchange Ltd.....	100,600	735,365
Singapore Land Group Ltd.....	91,984	145,537
Singapore Post Ltd.....	1,067,900	401,621
Singapore Technologies Engineering Ltd.....	102,600	288,050
Singapore Telecommunications Ltd.....	131,000	262,712
* Sinostar PEC Holdings Ltd.....	133,500	14,259
Stamford Land Corp. Ltd.....	456,511	139,054
StarHub Ltd.....	280,000	218,959
Straits Trading Co. Ltd.....	131,232	208,255
#*†† Swiber Holdings Ltd.....	189,500	0
*†† Swiber Holdings Ltd.....	189,500	0
Thomson Medical Group Ltd.....	1,296,800	58,551
Tuan Sing Holdings Ltd.....	452,937	109,139
UMS Holdings Ltd.....	343,227	284,048
United Overseas Bank Ltd.....	75,282	1,707,658
UOB-Kay Hian Holdings Ltd.....	261,393	269,362
UOL Group Ltd.....	185,587	981,973
Valuetronics Holdings Ltd.....	255,300	105,636
Venture Corp. Ltd.....	87,700	988,722
Wee Hur Holdings Ltd.....	112,000	15,797
Wilmar International Ltd.....	1,026,300	2,982,153
Wing Tai Holdings Ltd.....	458,668	493,197
Yangzijiang Shipbuilding Holdings Ltd.....	1,415,900	1,640,268
Yeo Hiap Seng Ltd.....	10,387	5,074
TOTAL SINGAPORE.....		35,899,828
SPAIN — (2.4%)		
Acciona SA.....	9,885	1,481,749
Acerinox SA.....	148,952	1,568,078
ACS Actividades de Construccion y Servicios SA.....	48,669	1,702,380
Ω Aedas Homes SA.....	9,287	166,159
Ω Aena SME SA.....	5,791	924,777
#* Artificial Intelligence Structures SA.....	253,298	32,523
Alantra Partners SA.....	1,451	16,130
Almirall SA.....	48,380	464,096
* Amadeus IT Group SA.....	29,167	2,092,327
#* Amper SA.....	490,630	57,059
Applus Services SA.....	117,624	1,261,815
Atresmedia Corp. de Medios de Comunicacion SA.....	72,852	301,988
Banco Bilbao Vizcaya Argentaria SA.....	820,087	6,500,316
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	225,400	1,789,676
Banco de Sabadell SA.....	4,141,513	5,103,888
Banco Santander SA.....	1,549,267	6,278,066
Banco Santander SA, Sponsored ADR.....	76,315	307,548
Bankinter SA.....	382,403	2,474,164
CaixaBank SA.....	610,477	2,469,502
Ω Cellnex Telecom SA.....	12,803	522,863
Cia de Distribucion Integral Logista Holdings SA.....	34,685	965,112
CIE Automotive SA.....	37,064	1,161,607
Construcciones y Auxiliar de Ferrocarriles SA.....	15,152	516,695
* Deoleo SA.....	6,806	1,944
* Distribuidora Internacional de Alimentacion SA.....	7,680,894	129,016
Ebro Foods SA.....	42,511	783,661
* eDreams ODIGEO SA.....	37,385	274,430
Elecnor SA.....	21,392	328,091

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
# Enagas SA.....	124,705	\$ 2,213,080
# Ence Energia y Celulosa SA.....	107,249	326,617
Endesa SA.....	35,103	752,357
Ercros SA.....	80,582	282,920
Faes Farma SA.....	269,685	934,486
Ferrovial SE.....	21,295	705,701
Fluidra SA.....	28,405	628,182
# Fomento de Construcciones y Contratas SA.....	32,794	435,172
Ω Gestamp Automocion SA.....	151,060	733,396
Ω Global Dominion Access SA.....	67,965	286,094
* Grifols SA.....	83,769	1,230,592
Grupo Catalana Occidente SA.....	23,468	784,562
Grupo Empresarial San Jose SA.....	8,089	34,689
Iberdrola SA.....	226,278	2,824,296
Iberpapel Gestion SA.....	3,944	69,433
Indra Sistemas SA.....	110,672	1,609,566
Industria de Diseno Textil SA.....	48	1,837
Laboratorio Reig Jofre SA.....	5,729	17,615
Laboratorios Farmaceuticos Rovi SA.....	9,465	454,441
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	351,523	340,885
Mapfre SA.....	727,253	1,511,565
* Melia Hotels International SA.....	66,946	491,473
Miquel y Costas & Miquel SA.....	14,881	187,337
Naturgy Energy Group SA.....	10,254	312,652
Ω Neinor Homes SA.....	25,058	248,084
#* Obrascon Huarte Lain SA.....	301,945	163,056
Pharma Mar SA.....	5,263	197,875
* Promotora de Informaciones SA, Class A.....	55,966	24,007
Ω Prosegur Cash SA.....	150,442	105,266
Prosegur Compania de Seguridad SA.....	159,561	293,454
* Realia Business SA.....	69,253	77,178
Redeia Corp. SA.....	38,398	642,232
Repsol SA, Sponsored ADR.....	2,816	42,944
Repsol SA.....	825,552	12,604,050
Sacyr SA.....	370,112	1,265,305
* Solaria Energia y Medio Ambiente SA.....	36,340	568,403
* Solttec Power Holdings SA.....	1,913	8,793
#*Ω Talgo SA.....	23,403	96,726
Talgo SA.....	668	2,754
* Tecnicas Reunidas SA.....	14,017	135,070
Telefonica SA, Sponsored ADR.....	30,820	130,060
Telefonica SA.....	910,913	3,881,186
Tubacex SA.....	81,389	260,927
Ω Unicaja Banco SA.....	1,043,647	1,218,114
Vidrala SA.....	10,721	1,091,522
Viscofan SA.....	26,608	1,727,418
TOTAL SPAIN.....		<u>81,629,032</u>
SWEDEN — (2.5%)		
AAK AB.....	6,365	122,343
Ω AcadeMedia AB.....	75,192	362,563
AddLife AB, Class B.....	35,580	289,756
Addnode Group AB.....	44,046	336,742
AddTech AB, Class B.....	31,649	589,615
AFRY AB.....	58,866	816,922
Alfa Laval AB.....	6,113	228,831
Ω Alimak Group AB.....	29,795	216,675
Alleima AB.....	36,686	159,359
Alligo AB, Class B.....	17,026	184,185

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Ω Ambea AB.....	63,455	\$ 205,641
* Annehem Fastigheter AB, Class B.....	23,093	41,007
# AQ Group AB.....	5,415	230,443
Arise AB.....	7,471	29,939
Arjo AB, Class B.....	125,064	535,086
Assa Abloy AB, Class B.....	37,101	892,015
Atlas Copco AB, Class A.....	4,644	65,972
*Ω Attendo AB.....	69,313	210,678
# Avanza Bank Holding AB.....	24,123	546,274
Axfood AB.....	15,489	394,870
Beijer Alma AB.....	23,618	432,074
Beijer Ref AB.....	20,444	278,008
Bergman & Beving AB.....	20,380	302,025
Betsson AB, Class B.....	111,000	1,343,092
* Better Collective AS.....	16,813	386,099
* BHG Group AB.....	22,758	42,245
Bilia AB, Class A.....	81,311	854,522
Billerud Aktiebolag.....	125,275	1,068,299
*Ω BioArctic AB.....	1,672	47,909
BioGaia AB, Class B.....	23,129	229,281
Biotage AB.....	19,899	245,626
Bjorn Borg AB.....	5,390	20,770
Boliden AB.....	123,797	3,640,776
Bonava AB, Class B.....	71,862	135,209
*Ω Boozt AB.....	2,801	33,357
Ω Bravida Holding AB.....	63,022	506,514
Bufab AB.....	21,549	630,767
Bulten AB.....	14,852	113,505
Bure Equity AB.....	59,793	1,272,113
* Byggfakta Group Nordic Holdco AB.....	22,817	71,700
* Byggmax Group AB.....	53,942	176,895
* Cantargia AB.....	68,672	33,651
Catella AB.....	27,843	77,758
Catena AB.....	5,215	200,336
* Catena Media PLC.....	46,036	108,458
* Cavotec SA.....	14,187	18,483
Cellavision AB.....	6,413	133,783
Cibus Nordic Real Estate AB.....	2,251	25,312
Clas Ohlson AB, Class B.....	34,934	284,539
Cloetta AB, Class B.....	186,328	333,559
* Collector Bank AB.....	48,614	157,609
Concentric AB.....	30,097	536,498
Ω Coor Service Management Holding AB.....	84,159	387,089
# Corem Property Group AB, Class B.....	61,043	41,174
Dios Fastigheter AB.....	9,684	66,033
Ω Dometic Group AB.....	193,103	1,438,854
Duni AB.....	29,057	260,447
*Ω Dustin Group AB.....	67,381	175,763
Eastnine AB.....	14,309	150,924
Elanders AB, Class B.....	9,022	86,473
Electrolux AB, Class B.....	18,853	232,858
Electrolux Professional AB, Class B.....	81,920	461,520
# Elekta AB, Class B.....	43,502	352,419
*Ω Eitel AB.....	39,179	29,159
*# Enea AB.....	14,517	73,762
Eolus Vind AB, Class B.....	781	5,567
Ependion AB.....	17,085	240,234
Epiroc AB, Class A.....	21,957	438,385
Epiroc AB, Class B.....	13,477	228,962

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	1,404	\$ 34,796
	23,376	579,638
Ω	4,555	561,689
	2,489	30,722
	25,499	130,337
	1,155	9,044
	7,206	32,396
	1,916	114,427
#*	180,050	37,821
	34,066	209,091
	5,363	105,245
	18,403	342,903
	104,889	1,071,326
*Ω	1,084	7,686
	28,433	478,236
	14,692	118,549
	9,928	26,207
	14,298	253,282
	53,127	515,109
	30,112	228,177
	33,488	363,295
	10,553	426,140
*Ω	45,540	138,779
	18,012	693,835
	6,147	75,252
	5,896	58,222
	57,812	567,052
	20,611	432,549
	71,074	279,645
#*	95,809	902,768
#	39,889	310,783
	5,739	119,437
	92,865	1,024,760
	3,909	3,698
#	43,406	681,991
	966	21,311
*	39,702	187,624
#*	11,965	22,861
	97,822	1,176,652
	20,767	293,374
	41,473	499,523
	12,877	259,624
	3,340	87,743
	55,926	867,059
	45,752	1,334,703
*	6,680	200,258
	13,108	200,553
	35,983	375,587
	8,848	43,642
*	151,613	2,354,124
	11,142	504,453
*	85,462	555,860
	21,198	215,372
Ω	56,724	719,963
	34,126	734,383
	47,802	286,064
	62,681	675,004
	3,769	73,811
*	266,491	114,335

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWEDEN — (Continued)			
#	New Wave Group AB, Class B.....	57,094	\$ 517,780
	Nibe Industrier AB, Class B.....	14,970	134,846
*	Nobia AB.....	107,020	115,696
	Nolato AB, Class B.....	133,256	550,782
	Nordic Paper Holding AB.....	14,723	43,278
	Nordic Waterproofing Holding AB.....	14,468	200,452
	Nordnet AB publ.....	24,737	367,030
*	Note AB.....	13,112	222,075
	NP3 Fastigheter AB.....	4,103	68,882
	Nyfosa AB.....	37,694	239,125
	OEM International AB, Class B.....	35,332	286,310
*	Orron Energy AB.....	7,830	9,052
*	Ovzon AB.....	20,670	46,964
*	OX2 AB, Class A.....	14,491	90,657
	Padox AB.....	50,244	592,454
	Peab AB, Class B.....	147,021	650,369
	Platzer Fastigheter Holding AB, Class B.....	14,475	110,016
	Prevas AB, Class B.....	5,252	58,107
#	Pricer AB, Class B.....	86,909	65,215
	Proact IT Group AB.....	21,402	157,793
	Ratos AB, Class B.....	171,748	570,958
*	RaySearch Laboratories AB.....	17,392	117,962
	Rejlers AB.....	6,405	79,397
Ω	Resurs Holding AB.....	176,601	428,042
	Rottneros AB.....	66,194	68,527
	Rvrc Holding AB.....	19,394	62,609
	Saab AB, Class B.....	5,249	276,670
	Sagax AB, Class B.....	6,790	150,776
#	Samhallsbyggnadsbolaget i Norden AB.....	116,878	50,537
#	Samhallsbyggnadsbolaget i Norden AB, Class D.....	13,648	5,637
	Sandvik AB.....	53,653	1,089,828
	Scandi Standard AB.....	45,581	221,251
*Ω	Scandic Hotels Group AB.....	128,830	508,038
*	Sdiptech AB, Class B.....	10,207	281,474
	Sectra AB, Class B.....	25,966	415,782
	Securitas AB, Class B.....	132,599	1,128,653
	Sensys Gatso Group AB.....	13,439	94,962
#*Ω	Sinch AB.....	107,411	278,392
*	Sivers Semiconductors AB.....	113,376	72,671
	Skandinaviska Enskilda Banken AB, Class A.....	163,787	1,985,464
	Skandinaviska Enskilda Banken AB, Class C.....	920	11,714
	Skanska AB, Class B.....	80,611	1,285,696
#	SKF AB, Class A.....	6,538	125,263
	SKF AB, Class B.....	75,257	1,433,828
	SkiStar AB.....	22,178	240,808
	Solid Forsakring AB.....	13,245	80,627
	SSAB AB, Class A.....	127,083	807,848
	SSAB AB, Class B.....	335,848	2,053,720
*	Stendorren Fastigheter AB.....	1,902	32,346
*	Stillfront Group AB.....	361,798	669,552
	Storskogen Group AB, Class B.....	392,047	403,545
	Svedbergs i Dalstorp AB, Class B.....	3,608	12,039
	Svenska Cellulosa AB SCA, Class A.....	4,829	64,079
	Svenska Cellulosa AB SCA, Class B.....	93,503	1,242,418
	Svenska Handelsbanken AB, Class A.....	134,462	1,180,571
#	Svenska Handelsbanken AB, Class B.....	4,398	47,985
	Sweco AB, Class B.....	28,288	291,314
#	Swedbank AB, Class A.....	78,181	1,433,972
#*	Swedish Orphan Biovitrum AB.....	18,512	362,337

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	10,286	\$ 42,023
	38,880	276,022
	97,060	730,334
	5,792	31,402
	342,894	1,724,919
#	1,342,587	2,885,195
	28,546	143,897
*	3,701	53,105
Ω	17,371	542,434
*	31,282	57,524
	26,253	698,924
	16,507	297,309
	5,255	98,127
#*	22,369	97,115
	8,079	460,201
	11,792	174,976
	12,826	120,757
	17,854	404,856
	151,957	3,351,961
#*	78,672	388,876
	10,628	41,433
	14,934	116,781
	10,118	107,858
TOTAL SWEDEN.....		<u>84,678,285</u>
SWITZERLAND — (8.0%)		
	109,354	4,388,104
	18,707	492,853
	144,358	5,883,213
	97,268	8,265,701
	16,566	3,043,477
	7,288	1,667,733
*	230,000	2,035,853
	1,168	242,259
	42,331	491,080
*	906,262	1,548,884
	22,571	308,138
*	2,352	405,311
	34,694	5,370,244
	1,622	405,212
	26,772	3,004,926
	1,085	2,034,375
	3,829	2,063,638
	2,112	624,225
	10,612	323,118
	5,066	1,365,557
	1,602	286,669
	6,265	1,464,181
	7,246	3,228,911
	2,922	1,722,052
	2,362	252,325
	1,238	867,394
	5,059	208,885
	465	195,390
	27,958	2,122,077
	7	850,748
#*	1,805	91,903
	35,986	5,794,926
	1,356	184,980

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	203,070	\$ 3,327,541
	3,911	315,983
	6,200	1,631,061
	3,766	193,413
	4,250	840,685
	39,733	3,206,174
#*	456	27,907
#	1,607	783,545
*	20,016	2,206,345
*	73,076	3,775,724
	129,258	1,612,534
	1,461	1,429,811
	547	456,553
	3,969	190,709
	5,901	160,499
	21,469	4,544,927
	835	1,201,209
	1,434	27,450
Ω	39,186	3,153,692
#*	141,610	84,290
	3,448	1,956,747
	70,689	4,827,792
	857	2,892,778
#*	3,920	419,423
	29,697	4,394,651
	1,074	93,656
	114,677	7,986,861
	17,292	1,493,570
	13,050	635,637
*	1,743	34,466
	1,096	1,405,108
	430	1,375,446
	491	338,930
	1,379	147,543
	127,245	9,012,449
	3,728	660,192
	5,196	1,300,130
	3,885	955,075
*	29,355	58,606
	6,334	1,981,883
	23,146	2,009,752
	284	683,017
	15,182	1,053,091
#	53,779	3,760,450
	2,702	1,569,959
	18,873	1,622,299
Ω	3,246	471,465
Ω	16,925	472,392
	5,366	294,037
	179	324,751
	4,766	71,039
	27,329	455,463
	9,533	2,819,071
#*	4,682	29,208
	126,847	15,541,184
	111,168	11,661,523
	23,271	2,436,407
	352	14,329
	171,023	929,947

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWITZERLAND — (Continued)			
#*	Orascom Development Holding AG.....	10,410	\$ 70,634
	Orell Fuessli AG.....	184	15,359
	Orior AG.....	6,068	522,689
	Partners Group Holding AG.....	2,214	2,485,511
	Phoenix Mecano AG.....	583	235,931
	Plazza AG, Class A.....	723	261,847
	PSP Swiss Property AG.....	7,620	897,941
	Rieter Holding AG.....	2,152	239,366
	Roche Holding AG.....	1,832	568,014
	Romande Energie Holding SA.....	2,225	131,492
	Schaffner Holding AG.....	381	125,529
	Schindler Holding AG.....	2,290	530,963
	Schweiter Technologies AG.....	916	704,703
*Ω	Sensirion Holding AG.....	7,454	653,237
	SFS Group AG.....	18,326	2,178,553
	SGS SA.....	12,625	1,225,824
	Siegfried Holding AG.....	3,728	3,293,795
	SIG Group AG.....	198,582	5,308,825
	Sika AG.....	5,452	1,696,867
	SKAN Group AG.....	973	89,182
	Softwareone Holding AG.....	14,769	316,094
	Sonova Holding AG.....	5,335	1,487,105
	St Galler Kantonalbank AG.....	2,827	1,616,861
#	Stadler Rail AG.....	14,188	569,757
	Straumann Holding AG.....	6,174	1,021,630
	Sulzer AG.....	20,091	1,972,366
	Swatch Group AG.....	9,274	2,968,055
	Swatch Group AG.....	16,407	985,285
	Swiss Life Holding AG.....	9,631	6,123,911
	Swiss Prime Site AG.....	56,955	5,513,778
	Swiss Re AG.....	66,165	6,903,609
*	Swiss Steel Holding AG.....	513,876	82,457
	Swisscom AG.....	16,235	10,440,007
	Swissquote Group Holding SA.....	10,916	2,472,391
	Temenos AG.....	22,726	1,954,499
	Thurgauer Kantonalbank.....	690	95,770
	TX Group AG.....	2,512	285,839
	u-blox Holding AG.....	6,346	710,693
#*	UBS Group AG.....	350,131	7,766,086
	Valiant Holding AG.....	14,511	1,596,688
	Varia U.S. Properties AG.....	756	32,832
Ω	VAT Group AG.....	5,791	2,461,447
	Vaudoise Assurances Holding SA.....	1,091	571,583
	Vetropack Holding AG.....	10,541	531,201
#*	Von Roll Holding AG.....	8,846	7,996
	Vontobel Holding AG.....	39,476	2,659,403
	VP Bank AG, Class A.....	3,031	314,306
	VZ Holding AG.....	9,592	893,016
*	V-ZUG Holding AG.....	1,900	154,977
	Walliser Kantonalbank.....	1,595	205,165
	Wartec Invest AG.....	44	100,686
	Ypsomed Holding AG.....	2,211	649,129
	Zehnder Group AG.....	10,509	769,692
	Zug Estates Holding AG, Class B.....	246	461,111
	Zuger Kantonalbank AG.....	92	816,170
	Zurich Insurance Group AG.....	14,535	7,027,651
TOTAL SWITZERLAND.....			<u>272,370,229</u>

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (11.8%)		
	228,043	\$5,785,715
	13,580	773,727
*	116,204	161,183
*	8,913	208,921
	962,314	2,863,817
*	16,596	160,087
	26,267	717,168
	42,667	136,181
	70,741	427,905
Ω	503,699	753,171
	104,260	440,116
Ω	37,111	74,359
#	303,543	198,699
	81,799	2,515,464
	16,732	144,712
	36,124	777,018
	35,836	53,986
*	217,966	585,812
	259,305	687,639
	42,023	3,109,021
#*	13,541	73,140
	34,468	907,094
	56,525	4,052,842
	5,089	21,534
*	9,768	89,000
Ω	142,369	1,180,747
	585,480	2,916,956
	10,708	112,762
	278,741	1,979,872
*	434,176	2,090,189
	104,517	1,249,923
Ω	95,040	122,595
	330,754	1,485,351
	39,753	1,662,109
	729,277	5,826,923
	658,184	1,306,042
	578,050	3,383,678
	266,143	1,875,151
	82,918	140,923
	106,203	3,020,044
	32,278	1,799,748
	70,695	392,328
	148,548	1,318,896
*	427,152	212,978
	1,487,940	9,231,846
	15,684	46,898
	62,866	293,734
#	26,809	902,927
	138,937	4,672,187
	178,900	1,985,765
	3,957	107,337
	4,197,535	6,577,475
	21,838	809,489
	42,007	1,199,100
	94,134	1,272,226
	106,235	704,696
	290,200	514,009
*	685,708	243,151
	53,870	54,896

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	227,904	\$ 518,463
*	237,474	274,716
*	7,866	133,416
	10,633	19,811
	9,986	51,354
*	1,820	3,331
	1,053,257	1,300,513
	24,139	13,939
	145,077	341,659
	8,013	13,164
	3,085,043	5,467,160
	184,214	671,949
	112,499	390,171
	13,255	66,913
	22,442	803,123
	144,396	1,708,663
Ω	94,133	169,560
	1,149,411	1,033,533
	21,940	645,539
	23,695	616,488
	38,815	1,095,036
Ω	276,288	740,214
*	193,343	124,001
	30,649	1,314,909
	406,451	1,113,947
	10,768	815,242
	1,206,903	828,061
	3,108	12,513
	25,006	660,713
	33,370	1,932,080
*	48,430	29,832
	1,073	51,153
*Ω	244,558	412,386
	178,514	276,166
#	2,322	408,533
*	11,223	30,415
#*	16,001	112,942
	22,961	955,000
	819,998	1,583,459
	57,635	591,415
	322,312	392,658
	123,555	550,956
	73,697	87,408
*	684,544	1,083,100
	19,241	37,639
	311,594	2,419,141
	917,419	3,647,518
	58,420	863,213
Ω	108,537	135,400
*	83,048	482,356
	176,159	257,977
	91,324	31,395
*	497,572	705,717
	37,849	705,376
	30,941	460,397
*	1,453,845	333,038
	53,462	952,235
	20,620	18,127
*	4,603	63,937

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Essentra PLC.....	228,952	\$ 477,594
*†† Evraz PLC.....	67,028	0
Experian PLC.....	52,061	2,011,927
* FD Technologies PLC.....	8,922	205,031
FDM Group Holdings PLC.....	46,095	323,639
Ferrexpo PLC.....	133,748	157,719
Firstgroup PLC.....	685,908	1,284,623
Ω Forterra PLC.....	160,234	353,408
Foxtons Group PLC.....	253,365	129,407
* Frasers Group PLC.....	104,381	1,087,936
Fresnillo PLC.....	26,989	213,894
* Frontier Developments PLC.....	8,762	66,070
Fuller Smith & Turner PLC, Class A.....	35,192	269,402
*Ω Funding Circle Holdings PLC.....	36,033	22,381
Galliford Try Holdings PLC.....	141,591	359,907
Games Workshop Group PLC.....	14,184	2,120,596
Gamma Communications PLC.....	43,097	614,842
GB Group PLC.....	16,870	54,191
* Gem Diamonds Ltd.....	56,159	13,188
Genel Energy PLC.....	139,970	186,982
Genuit Group PLC.....	171,579	689,920
* Georgia Capital PLC.....	35,042	418,147
Glencore PLC.....	873,439	5,311,763
Gooch & Housego PLC.....	10,746	79,167
Goodwin PLC.....	152	9,174
Grafton Group PLC.....	162,554	1,828,288
Grainger PLC.....	495,799	1,602,150
* Greencore Group PLC.....	341,616	384,461
Greggs PLC.....	68,837	2,441,217
* Griffin Mining Ltd.....	37,665	38,024
GSK PLC.....	104,585	1,861,741
GSK PLC, Sponsored ADR.....	24,869	884,605
Gulf Keystone Petroleum Ltd.....	211,119	336,747
*Ω Gym Group PLC.....	85,195	114,579
H&T Group PLC.....	19,362	107,256
Haleon PLC.....	16,968	73,241
# Haleon PLC, ADR.....	77,488	682,669
Halfords Group PLC.....	227,081	644,350
Halma PLC.....	17,896	513,935
Harbour Energy PLC.....	95,414	326,645
Hargreaves Lansdown PLC.....	122,412	1,339,334
Hargreaves Services PLC.....	6,535	37,154
Harworth Group PLC.....	99,677	144,796
Hays PLC.....	577,619	794,738
Headlam Group PLC.....	57,641	164,745
Helical PLC.....	131,806	454,711
* Helios Towers PLC.....	251,623	291,386
Henry Boot PLC.....	89,997	250,759
Hikma Pharmaceuticals PLC.....	72,409	1,944,533
Hill & Smith PLC.....	66,958	1,356,667
Hilton Food Group PLC.....	40,288	334,561
Hiscox Ltd.....	137,361	1,901,280
Hochschild Mining PLC.....	334,200	331,152
Hollywood Bowl Group PLC.....	144,520	416,242
*Ω Hostelworld Group PLC.....	38,772	64,790
Howden Joinery Group PLC.....	237,428	2,248,195
HSBC Holdings PLC.....	160,618	1,334,159
# HSBC Holdings PLC, Sponsored ADR.....	320,826	13,404,110
Hunting PLC.....	119,619	405,889

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
UNITED KINGDOM — (Continued)			
Ω	Ibstock PLC.....	301,143	\$ 581,373
	IDOX PLC.....	95,089	76,606
	IG Group Holdings PLC.....	187,318	1,702,081
	IMI PLC.....	91,312	1,909,100
	Impax Asset Management Group PLC.....	37,663	265,561
	Imperial Brands PLC.....	127,262	3,006,620
	Inchcape PLC.....	342,938	3,606,682
*	Indivior PLC.....	95,842	2,158,536
	Informa PLC.....	79,221	770,810
	IntegraFin Holdings PLC.....	118,231	371,586
#	InterContinental Hotels Group PLC, ADR.....	4,801	361,975
	InterContinental Hotels Group PLC.....	7,891	583,163
	Intermediate Capital Group PLC.....	69,758	1,258,992
*	International Distributions Services PLC.....	648,690	2,215,777
	International Personal Finance PLC.....	206,178	307,713
	Intertek Group PLC.....	21,290	1,192,633
	Investec PLC.....	358,594	2,252,028
	iomart Group PLC.....	63,484	152,839
	IP Group PLC.....	898,090	688,834
#*	IQE PLC.....	537,971	136,541
	ITV PLC.....	2,377,859	2,208,277
*	IWG PLC.....	415,310	815,227
*	J D Wetherspoon PLC.....	34,912	303,094
	J Sainsbury PLC.....	1,121,075	3,991,569
*	James Fisher & Sons PLC.....	35,850	187,070
#	James Halstead PLC.....	83,064	221,734
	JD Sports Fashion PLC.....	540,948	1,095,762
	JET2 PLC.....	32,832	473,249
*	John Wood Group PLC.....	652,350	1,239,988
	Johnson Matthey PLC.....	70,663	1,634,247
	Johnson Service Group PLC.....	276,930	399,253
	Jupiter Fund Management PLC.....	419,006	615,092
*Ω	Just Eat Takeaway.com NV.....	24,795	443,970
	Just Group PLC.....	990,354	1,046,386
	Kainos Group PLC.....	43,100	725,243
	Keller Group PLC.....	78,359	860,666
*	Kier Group PLC.....	347,931	391,798
*	Kin & Carta PLC.....	109,862	95,390
	Kingfisher PLC.....	1,390,157	4,383,678
	Lancashire Holdings Ltd.....	137,279	1,050,723
	Legal & General Group PLC.....	494,866	1,483,046
*	Liberty Global PLC, Class A.....	10,594	196,731
*	Liberty Global PLC, Class C.....	31,782	628,012
	Liontrust Asset Management PLC.....	41,260	342,245
	Lloyds Banking Group PLC.....	6,632,075	3,831,663
	Lloyds Banking Group PLC, ADR.....	328,830	753,021
	Lok'nStore Group PLC.....	1,026	10,416
	London Stock Exchange Group PLC.....	11,595	1,259,176
	Lookers PLC.....	242,345	388,972
	LSL Property Services PLC.....	31,713	109,917
Ω	Luceco PLC.....	28,120	46,026
	M&G PLC.....	1,131,708	2,915,166
	Macfarlane Group PLC.....	112,976	159,666
	Man Group PLC.....	1,062,578	3,257,429
*	Marks & Spencer Group PLC.....	1,284,526	3,402,588
	Marshalls PLC.....	120,489	415,055
*	Marston's PLC.....	573,588	231,159
	Me Group International PLC.....	267,503	535,939
	Mears Group PLC.....	97,534	342,022

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	684,544	\$4,658,706
	101,058	153,433
	1,697	9,368
*	361,271	1,065,271
	770,148	1,004,657
	31,451	168,862
	526,613	631,379
	82,879	1,453,747
	290,429	1,023,571
	234,614	823,120
	37,370	916,593
	2,972	23,777
*	25,365	34,625
	6,550	60,506
*	108,392	32,090
*	14,891	14,216
	1,179,854	3,703,607
	169,006	209,223
*Ω	5,996	29,750
	44,684	364,470
	12,595	1,139,102
	181,338	401,398
	52,269	108,738
	57,466	245,459
*	43,379	522,221
*Ω	53,894	61,645
	303,844	1,436,030
	24,746	762,394
	203,479	1,165,159
	1,515,860	280,516
	264,262	1,793,775
	54,509	358,064
	8,619	95,340
	83,518	921,204
*	985,067	215,320
	53,375	482,008
	118,485	1,761,508
*	9,651	8,990
*	209,025	210,834
	385,996	1,939,706
	223,153	69,149
	261,436	1,847,076
	1,965	4,886
*	127,600	917,971
	70,396	1,360,258
	47,695	296,914
	10,071	82,848
	11,759	154,811
	912,815	1,482,821
#	20,147	562,504
	25,712	357,045
*	72,931	209,229
*	308	9,071
	140,340	298,944
	357,160	1,478,854
Ω	1,108,719	1,112,906
*	148,414	174,833
	32,452	750,794
*††	76,713	0

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Reach PLC.....	545,083	\$ 594,641
Reckitt Benckiser Group PLC.....	23,499	1,760,358
Record PLC.....	46,761	50,631
Redde Northgate PLC.....	198,332	876,664
Redrow PLC.....	239,361	1,591,244
RELX PLC, Sponsored ADR.....	35,523	1,195,704
RELX PLC.....	1,141	38,339
Renew Holdings PLC.....	37,127	347,306
* Renewi PLC.....	78,121	522,001
Renishaw PLC.....	10,589	530,545
* Renold PLC.....	12,120	4,566
Rentokil Initial PLC.....	224,538	1,830,918
* Restaurant Group PLC.....	560,801	307,375
RHI Magnesita NV.....	27,459	1,056,907
Ricardo PLC.....	47,273	355,133
Rightmove PLC.....	134,417	984,872
Rio Tinto PLC.....	7,021	464,072
Rio Tinto PLC, Sponsored ADR.....	73,351	4,881,509
Robert Walters PLC.....	41,421	219,095
* Rolls-Royce Holdings PLC.....	121	287
Rotork PLC.....	331,336	1,312,430
RS Group PLC.....	85,017	856,374
RWS Holdings PLC.....	71,092	237,398
S&U PLC.....	911	28,354
* S4 Capital PLC.....	102,501	138,737
Ω Sabre Insurance Group PLC.....	161,120	285,694
* Saga PLC.....	88,627	140,924
Sage Group PLC.....	70,743	850,938
*†† Savannah Energy PLC.....	548,390	135,899
Savills PLC.....	115,844	1,446,560
Schroders PLC.....	168,552	994,424
ScS Group PLC.....	11,597	25,296
Secure Trust Bank PLC.....	1,948	14,453
Senior PLC.....	280,763	601,680
Serco Group PLC.....	812,170	1,618,550
Serica Energy PLC.....	169,033	520,390
Severfield PLC.....	210,052	190,129
Severn Trent PLC.....	20,628	676,059
Shell PLC.....	74,667	2,262,989
Shell PLC, ADR.....	408,572	25,180,292
* SIG PLC.....	594,916	221,446
Sigmaroc PLC.....	18,320	14,005
Sirius Real Estate Ltd.....	113,143	120,232
Smart Metering Systems PLC.....	56,635	507,250
# Smith & Nephew PLC, Sponsored ADR.....	7,833	237,967
Smith & Nephew PLC.....	40,935	622,744
Smiths Group PLC.....	69,861	1,523,644
Softcat PLC.....	59,464	1,145,728
* SolGold PLC.....	336,778	68,428
Spectris PLC.....	28,041	1,265,421
Speedy Hire PLC.....	465,061	219,682
Spirax-Sarco Engineering PLC.....	6,299	899,622
Ω Spire Healthcare Group PLC.....	354,809	981,159
Spirent Communications PLC.....	234,685	510,055
SSE PLC.....	53,075	1,147,648
* SSP Group PLC.....	325,259	1,050,094
St. James's Place PLC.....	37,073	447,513
Standard Chartered PLC.....	631,178	6,062,809
SThree PLC.....	84,180	381,143

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
# Strix Group PLC.....	10,709	\$ 13,532
*†† Studio Retail Group PLC.....	41,980	0
* Superdry PLC.....	54,417	54,989
* Synthomer PLC.....	227,966	244,203
Tate & Lyle PLC.....	128,316	1,229,682
Tatton Asset Management PLC.....	1,745	10,625
Taylor Wimpey PLC.....	2,565,423	3,765,680
TBC Bank Group PLC.....	36,340	1,161,503
TClarke PLC.....	5,747	9,838
Telecom Plus PLC.....	33,067	705,894
Tesco PLC.....	856,362	2,836,332
* THG PLC.....	286,017	378,574
Ω TI Fluid Systems PLC.....	131,095	225,455
Topps Tiles PLC.....	105,193	70,168
TP ICAP Group PLC.....	717,913	1,465,359
Travis Perkins PLC.....	191,732	2,144,551
#* Tremor International Ltd.....	9,296	35,528
* Tremor International Ltd., ADR.....	13,160	99,490
Trifast PLC.....	54,646	61,969
TT Electronics PLC.....	159,866	322,329
#* Tullow Oil PLC.....	695,004	307,780
Tyman PLC.....	122,922	492,965
Unilever PLC, Sponsored ADR.....	48,095	2,584,144
United Utilities Group PLC.....	21,305	273,206
UP Global Sourcing Holdings PLC.....	5,939	9,604
Vanquis Banking Group PLC.....	140,961	227,674
* Verici Dx PLC.....	1,745	235
Vertu Motors PLC.....	300,751	270,155
Vesuvius PLC.....	250,519	1,418,479
Victrex PLC.....	25,792	512,106
Videndum PLC.....	25,958	199,542
Virgin Money UK PLC.....	1,050,461	2,382,874
Vistry Group PLC.....	236,109	2,394,797
Vodafone Group PLC.....	5,492,768	5,225,049
Vodafone Group PLC, Sponsored ADR.....	52,953	509,410
Volex PLC.....	35,479	131,547
Volution Group PLC.....	108,494	559,250
Vp PLC.....	2,603	18,785
*Ω Watches of Switzerland Group PLC.....	138,606	1,345,049
Watkin Jones PLC.....	116,686	71,862
Weir Group PLC.....	51,445	1,211,618
WH Smith PLC.....	52,027	997,398
Whitbread PLC.....	58,600	2,632,377
Wickes Group PLC.....	242,688	425,541
Wincanton PLC.....	79,650	247,819
* Wise PLC, Class A.....	12,334	123,018
WPP PLC, Sponsored ADR.....	1,024	56,054
WPP PLC.....	104,858	1,144,916
* Xaar PLC.....	64,800	158,329
XPS Pensions Group PLC.....	49,577	121,697
Young & Co's Brewery PLC, Class A.....	22,216	337,963
Zotefoams PLC.....	2,560	13,138
TOTAL UNITED KINGDOM.....		403,838,169
UNITED STATES — (0.1%)		
ADTRAN Holdings, Inc.....	61,428	602,160
Ferguson PLC.....	13,368	2,149,948

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (Continued)		
* Noble Corp. PLC.....	9,453	\$ 493,997
TOTAL UNITED STATES.....		<u>3,246,105</u>
TOTAL COMMON STOCKS.....		<u>3,322,328,462</u>
PREFERRED STOCKS — (0.4%)		
GERMANY — (0.4%)		
Bayerische Motoren Werke AG, 8.345%.....	11,102	1,247,322
Draegerwerk AG & Co. KGaA, 0.419%.....	8,815	442,771
Einhell Germany AG, 1.933%.....	792	132,895
FUCHS SE, 2.846%.....	40,107	1,660,178
Henkel AG & Co. KGaA, 2.638%.....	9,476	731,228
Jungheinrich AG, 2.001%.....	31,156	1,165,661
Porsche Automobil Holding SE, 4.753%.....	33,026	1,948,729
# Sartorius AG, 0.385%.....	1,860	767,398
Sixt SE, 9.109%.....	12,018	892,432
STO SE & Co. KGaA, 3.329%.....	2,398	395,814
Villeroy & Boch AG, 6.366%.....	8,449	176,568
Volkswagen AG, 23.026%.....	33,218	4,400,574
TOTAL GERMANY.....		<u>13,961,570</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Australian Mines Ltd. Warrants 05/30/24.....	12,258	16
* Decmil Group Ltd. Warrants 09/06/23.....	7,591	0
* Highfield Resources Ltd. Warrants 06/19/24.....	1,593	0
TOTAL AUSTRALIA.....		<u>16</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	14,098	0
*†† S Immo AG Rights 08/11/23.....	19,003	0
CANADA — (0.0%)		
* Pan American Silver Corp. Rights 02/22/29.....	90,066	49,707
* Treasury Metals, Inc. Warrants 08/07/23.....	5,738	22
TOTAL CANADA.....		<u>49,729</u>
DENMARK — (0.0%)		
* NKT AS Rights.....	1	5
HONG KONG — (0.0%)		
* MECOM Power & Construction Ltd.....	1	0
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/30.....	10,221	0
JAPAN — (0.0%)		
* Tess Holdings Co. Ltd. Rights 08/24/23.....	7,500	8,857
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants.....	926,726	0
TOTAL RIGHTS/WARRANTS.....		<u>58,607</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,638,955,787).....		<u>3,336,348,639</u>

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.6%)		
@§ The DFA Short Term Investment Fund.....	7,750,223	\$ 89,646,828
TOTAL INVESTMENTS — (100.0%)		
(Cost \$2,728,596,062)^.....		<u>\$3,425,995,467</u>

As of July 31, 2023, 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.....	121	09/15/23	\$26,691,197	\$27,917,725	\$1,226,528
Total Futures Contracts.....			<u>\$26,691,197</u>	<u>\$27,917,725</u>	<u>\$1,226,528</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 4,988,629	\$ 210,579,525	\$ 89,940	\$ 215,658,094
Austria.....	—	20,957,386	—	20,957,386
Belgium.....	1,605,365	47,880,939	—	49,486,304
Canada.....	357,235,877	993,642	—	358,229,519
China.....	976,435	357,466	—	1,333,901
Denmark.....	—	85,318,396	—	85,318,396
Finland.....	—	53,246,163	—	53,246,163
France.....	462,802	269,809,302	—	270,272,104
Germany.....	6,522,055	209,249,819	—	215,771,874
Hong Kong.....	—	67,163,169	36,954	67,200,123
Ireland.....	24,949,189	546,347	—	25,495,536
Israel.....	1,869,118	26,151,114	—	28,020,232
Italy.....	2,919,957	91,954,815	—	94,874,772
Japan.....	10,600,150	774,422,732	—	785,022,882
Netherlands.....	13,881,180	102,273,535	—	116,154,715
New Zealand.....	12,171	11,616,203	—	11,628,374
Norway.....	696,257	29,541,491	—	30,237,748
Portugal.....	—	11,758,691	—	11,758,691
Singapore.....	—	35,899,828	—	35,899,828
Spain.....	2,975,929	78,653,103	—	81,629,032
Sweden.....	39,032	84,639,253	—	84,678,285
Switzerland.....	22,731,542	249,638,687	—	272,370,229
United Kingdom.....	64,551,949	339,150,321	135,899	403,838,169
United States.....	—	3,246,105	—	3,246,105
Preferred Stocks				
Germany.....	—	13,961,570	—	13,961,570
Rights/Warrants				
Australia.....	—	16	—	16
Canada.....	—	49,729	—	49,729
Denmark.....	—	5	—	5
Japan.....	—	8,857	—	8,857

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$ 89,646,828	—	\$ 89,646,828
Futures Contracts**.....	\$ 1,226,528	—	—	1,226,528
TOTAL.....	\$518,244,165	\$2,908,715,037	\$262,793[^]	\$3,427,221,995

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

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

WORLD EX U.S. VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(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.....		\$161,860,259
Investment in Dimensional Emerging Markets Value Fund.....		82,683,140
Investment in DFA International Small Cap Value Portfolio of DFA Investment Dimensions Group Inc.....	1,104,920	<u>23,236,477</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$218,487,786)^.....		<u>\$267,779,876</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$267,779,876	—	—	\$267,779,876
TOTAL.....	\$267,779,876	—	—	\$267,779,876

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

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (99.5%)		
AUSTRALIA — (4.8%)		
* A2B Australia Ltd.....	25,878	\$ 29,178
Accent Group Ltd.....	103,753	123,395
Acrow Formwork & Construction Services Ltd.....	29,117	16,049
Adbri Ltd.....	118,604	198,818
* Ainsworth Game Technology Ltd.....	37,289	26,935
* Alkane Resources Ltd.....	119,817	57,147
* Alliance Aviation Services Ltd.....	17,216	37,970
* AMA Group Ltd.....	180,692	17,623
AMP Ltd.....	261,795	199,212
Ampol Ltd.....	54,120	1,198,576
* Andromeda Metals Ltd.....	373,580	8,034
Ansell Ltd.....	37,614	610,840
* Appen Ltd.....	40,786	62,405
Ardent Leisure Group Ltd.....	97,301	33,747
ARN Media Ltd.....	46,336	32,371
AUB Group Ltd.....	10,850	209,591
* Aurelia Metals Ltd.....	386,915	24,048
Aurizon Holdings Ltd.....	443,295	1,136,082
* Aussie Broadband Ltd.....	15,638	28,996
Austal Ltd.....	102,095	151,089
Austin Engineering Ltd.....	125,433	23,630
* Australian Agricultural Co. Ltd.....	93,256	93,565
* Australian Strategic Materials Ltd.....	16,424	16,477
Australian Vintage Ltd.....	49,798	13,889
Auswide Bank Ltd.....	12,096	46,903
AVJennings Ltd.....	21,750	6,417
Bank of Queensland Ltd.....	144,674	587,918
Bapcor Ltd.....	85,250	358,656
Base Resources Ltd.....	198,144	23,343
* BCI Minerals Ltd.....	184,277	33,498
Beach Energy Ltd.....	488,606	532,769
Beacon Minerals Ltd.....	563,983	10,633
Bega Cheese Ltd.....	10,660	23,349
Bell Financial Group Ltd.....	35,130	25,036
Bendigo & Adelaide Bank Ltd.....	152,298	959,059
BlueScope Steel Ltd.....	56,906	839,195
* Boral Ltd.....	70,875	208,084
Bravura Solutions Ltd.....	108,238	36,387
Brickworks Ltd.....	21,859	381,308
Calima Energy Ltd.....	94,438	5,859
Capitol Health Ltd.....	168,805	26,672
Capral Ltd.....	4,333	21,848
Cedar Woods Properties Ltd.....	19,289	65,153
Challenger Ltd.....	143,343	692,836
Champion Iron Ltd.....	53,119	215,212
* Clean Seas Seafood Ltd.....	24,111	7,998
Cleanaway Waste Management Ltd.....	145,883	270,770
ClearView Wealth Ltd.....	27,271	8,975
Codan Ltd.....	14,992	75,785
Collins Foods Ltd.....	25,160	169,823
* Cooper Energy Ltd.....	202,789	19,786
Ω Coronado Global Resources, Inc.....	26,935	30,304
Corporate Travel Management Ltd.....	12,453	175,521
Costa Group Holdings Ltd.....	121,201	270,313
CSR Ltd.....	129,917	501,144

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
DDH1 Ltd.....	44,780	\$ 27,995
Domain Holdings Australia Ltd.....	57,445	157,296
Downer EDI Ltd.....	204,703	605,167
Eagers Automotive Ltd.....	25,071	249,365
Earlypay Ltd.....	25,704	3,376
Elanor Investor Group.....	28,014	31,702
Elders Ltd.....	42,688	209,292
Emeco Holdings Ltd.....	101,496	48,838
* EML Payments Ltd.....	118,962	60,421
EQT Holdings Ltd.....	7,191	126,467
Estia Health Ltd.....	60,522	113,319
Eureka Group Holdings Ltd.....	41,266	12,486
Euroz Hartleys Group Ltd.....	32,790	25,129
Evolution Mining Ltd.....	313,376	786,717
EVT Ltd.....	26,365	216,944
* Experience Co. Ltd.....	55,953	8,468
Fenix Resources Ltd.....	55,372	11,170
Finbar Group Ltd.....	36,407	17,485
* FleetPartners Group Ltd.....	76,415	132,040
* Fleetwood Ltd.....	26,550	38,895
G8 Education Ltd.....	273,689	202,519
* Gascoyne Resources Ltd.....	170,669	29,351
Genesis Minerals Ltd.....	60,522	59,952
* Genex Power Ltd.....	204,048	21,901
Gold Road Resources Ltd.....	233,308	249,215
* Good Drinks Australia Ltd.....	8,765	2,827
GrainCorp Ltd., Class A.....	64,503	351,108
Grange Resources Ltd.....	55,647	20,259
GUD Holdings Ltd.....	39,049	262,273
GWA Group Ltd.....	67,545	89,188
Harvey Norman Holdings Ltd.....	135,599	344,972
Healius Ltd.....	188,795	364,776
Helia Group Ltd.....	111,378	290,799
Helloworld Travel Ltd.....	5,910	11,377
Horizon Oil Ltd.....	246,669	24,898
Iluka Resources Ltd.....	98,164	678,015
Imdex Ltd.....	21,787	28,741
Incitec Pivot Ltd.....	529,948	1,078,025
Insignia Financial Ltd.....	34,322	68,964
Integral Diagnostics Ltd.....	48,369	98,374
InvoCare Ltd.....	28,223	232,079
IVE Group Ltd.....	53,279	82,716
Jupiter Mines Ltd.....	301,697	41,650
* Karoon Energy Ltd.....	148,269	223,411
Kelsian Group Ltd.....	23,547	110,090
Lendlease Corp. Ltd.....	167,420	973,308
Lindsay Australia Ltd.....	27,065	24,576
Link Administration Holdings Ltd.....	112,098	115,464
MA Financial Group Ltd.....	19,124	60,763
Maas Group Holdings Ltd.....	18,477	33,323
Macmahon Holdings Ltd.....	268,775	26,255
Magellan Financial Group Ltd.....	40,722	255,978
Maggie Beer Holdings Ltd.....	39,479	4,101
MaxiPARTS Ltd.....	13,157	24,309
Mayne Pharma Group Ltd.....	17,427	57,158
McPherson's Ltd.....	30,963	10,843
* Mesoblast Ltd.....	7,618	5,852
* Metals X Ltd.....	140,780	29,489
Michael Hill International Ltd.....	60,880	37,467

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* MMA Offshore Ltd.....	94,336	\$ 82,831
Monadelpous Group Ltd.....	20,436	187,624
Monash IVF Group Ltd.....	106,410	86,160
* Mount Gibson Iron Ltd.....	122,211	38,719
Myer Holdings Ltd.....	222,090	94,890
MyState Ltd.....	29,913	71,719
New Hope Corp. Ltd.....	149,079	533,890
Newcrest Mining Ltd.....	11,804	210,998
Nickel Industries Ltd.....	470,938	262,471
Nine Entertainment Co. Holdings Ltd.....	351,345	506,682
NRW Holdings Ltd.....	115,605	214,307
Nufarm Ltd.....	106,306	384,861
* Nuix Ltd.....	45,051	48,589
OM Holdings Ltd.....	28,351	10,474
oOh!media Ltd.....	57,817	54,310
* Pantoro Ltd.....	618,567	33,339
Paragon Care Ltd.....	93,760	14,520
Peet Ltd.....	121,341	102,363
* Peninsula Energy Ltd.....	112,007	6,952
PeopleIN Ltd.....	9,501	15,659
* Perenti Ltd.....	198,527	159,799
Perpetual Ltd.....	23,070	382,965
Perseus Mining Ltd.....	346,093	406,932
* PEXA Group Ltd.....	38,288	341,575
* PointsBet Holdings Ltd.....	52,612	58,638
Premier Investments Ltd.....	24,631	367,245
Probiotec Ltd.....	6,809	12,319
Propel Funeral Partners Ltd.....	10,928	32,310
QANTM Intellectual Property Ltd.....	10,224	6,036
Qube Holdings Ltd.....	293,838	581,616
Ramelius Resources Ltd.....	372,949	322,332
* Red 5 Ltd.....	63,860	7,783
* Regional Express Holdings Ltd.....	9,110	6,924
* Regis Resources Ltd.....	244,070	277,586
* Reject Shop Ltd.....	9,918	34,818
Reliance Worldwide Corp. Ltd.....	185,269	526,337
* Resolute Mining Ltd.....	622,412	151,645
* Rex Minerals Ltd.....	131,221	22,089
Ridley Corp. Ltd.....	73,183	96,817
* Sandfire Resources Ltd.....	140,388	641,745
Select Harvests Ltd.....	43,563	123,057
Servcorp Ltd.....	4,163	8,247
Service Stream Ltd.....	215,920	132,143
Seven Group Holdings Ltd.....	20,560	362,967
* Seven West Media Ltd.....	208,569	53,995
SG Fleet Group Ltd.....	19,134	33,681
Shaver Shop Group Ltd.....	17,609	13,266
Sigma Healthcare Ltd.....	336,346	177,532
* Silver Lake Resources Ltd.....	262,048	158,184
Sims Ltd.....	47,006	479,495
Southern Cross Electrical Engineering Ltd.....	64,303	29,827
Southern Cross Media Group Ltd.....	97,760	61,838
*†† SpeedCast International Ltd.....	40,831	0
SRG Global Ltd.....	99,847	50,003
* St Barbara Ltd.....	241,440	39,177
* Star Entertainment Group Ltd.....	230,045	162,684
Sunland Group Ltd.....	37,093	26,143
Super Retail Group Ltd.....	41,570	345,017
* Superloop Ltd.....	150,573	67,390

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Syrah Resources Ltd.....	29,569	\$ 13,977
Tabcorp Holdings Ltd.....	629,505	446,561
†† Ten Sixty Four Ltd.....	76,973	22,232
Terracom Ltd.....	96,200	26,593
TPG Telecom Ltd.....	16,111	54,389
Tribune Resources Ltd.....	2,830	6,279
* Tuas Ltd.....	29,329	38,862
* United Malt Group Ltd.....	78,780	255,352
Ω Viva Energy Group Ltd.....	208,931	443,265
* West African Resources Ltd.....	281,064	170,500
* Westgold Resources Ltd.....	124,168	139,242
Whitehaven Coal Ltd.....	222,477	1,039,525
*†† Wiluna Mining Corp. Ltd.....	13,267	339
Worley Ltd.....	93,201	1,090,789
Yancoal Australia Ltd.....	76,776	263,641
TOTAL AUSTRALIA.....		<u>34,224,220</u>
AUSTRIA — (0.6%)		
Addiko Bank AG.....	2,488	33,764
Agrana Beteiligungs AG.....	3,056	54,442
AT&S Austria Technologie & Systemtechnik AG.....	2,338	88,303
Ω BAWAG Group AG.....	18,340	893,477
Erste Group Bank AG.....	16,335	617,396
* Lenzing AG.....	480	24,164
Porr AG.....	4,003	55,804
* Raiffeisen Bank International AG.....	35,341	571,443
Semperit AG Holding.....	1,695	37,853
Strabag SE.....	470	19,722
Telekom Austria AG.....	20,028	152,450
UBM Development AG.....	983	26,816
UNIQA Insurance Group AG.....	14,195	115,948
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	9,137	244,378
voestalpine AG.....	35,233	1,164,287
Wienerberger AG.....	11,938	392,054
Zumtobel Group AG.....	5,267	46,022
TOTAL AUSTRIA.....		<u>4,538,323</u>
BELGIUM — (1.2%)		
Ackermans & van Haaren NV.....	6,826	1,188,515
Ageas SA.....	52,470	2,221,225
* AGFA-Gevaert NV.....	56,737	145,942
Atenor.....	663	20,430
Bekaert SA.....	12,618	602,267
bpost SA.....	31,716	152,738
Cie d'Entreprises CFE.....	2,176	22,009
Deceuninck NV.....	26,971	68,430
* Deme Group NV.....	2,064	273,335
Etablissements Franz Colruyt NV.....	12,680	483,286
* Euronav NV.....	60,537	996,824
* Greenyard NV.....	6,487	47,631
Immobel SA.....	1,012	40,030
Jensen-Group NV.....	1,292	45,483
* Ontex Group NV.....	32,809	281,180
Proximus SADP.....	41,068	314,859
Roularta Media Group NV.....	1,025	17,798
Sipef NV.....	1,661	103,521
Solvay SA.....	10,559	1,268,117
Tessenderlo Group SA.....	5,946	199,439

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
VGP NV.....	1,080	\$ 115,304
Viohalco SA.....	1,948	14,044
What's Cooking BV.....	159	13,821
TOTAL BELGIUM.....		<u>8,636,228</u>
BRAZIL — (1.3%)		
* 3R Petroleum Oleo E Gas SA.....	31,839	239,361
Alper Consultoria e Corretora de Seguros SA.....	2,000	12,976
* Anima Holding SA.....	38,000	38,653
Atacadao SA.....	82,977	240,750
Bemobi Mobile Tech SA.....	9,900	28,263
Boa Safra Sementes SA.....	7,600	18,676
BrasilAgro - Co. Brasileira de Propriedades Agrícolas.....	9,721	53,264
* BRF SA.....	191,301	394,840
Brisanet Participacoes SA.....	14,200	9,069
* C&A Modas SA.....	27,200	32,787
Camil Alimentos SA.....	30,200	46,493
CCR SA.....	148,617	417,683
* Cia Brasileira de Distribuicao.....	36,914	161,590
Cia Siderurgica Nacional SA.....	77,911	228,028
Cielo SA.....	226,786	226,366
* Cogna Educacao SA.....	369,821	261,993
* Construtora Tenda SA.....	16,600	42,090
Cruzeiro do Sul Educacional SA.....	21,800	20,884
CSU Digital SA.....	11,000	36,917
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	61,218	308,372
Ω Desktop - Sigmanet Comunicacao Multimidia SA.....	8,400	24,869
Dexco SA.....	65,428	115,809
Dimed SA Distribuidora da Medicamentos.....	12,800	35,757
Direcional Engenharia SA.....	17,246	76,953
* Embraer SA.....	132,397	518,249
Empreendimentos Pague Menos SA.....	50,005	44,625
Enauta Participacoes SA.....	21,200	62,541
Eternit SA.....	6,900	15,642
Even Construtora e Incorporadora SA.....	18,597	29,063
Ez Tec Empreendimentos e Participacoes SA.....	23,735	109,069
Fras-Le SA.....	14,200	40,359
* Gafisa SA.....	10,803	13,753
Grazziotin SA.....	81	489
Grendene SA.....	57,000	90,646
Grupo De Moda Soma SA.....	91,772	218,137
* Grupo Mateus SA.....	15,484	25,934
Grupo SBF SA.....	15,337	42,845
Guararapes Confecoes SA.....	17,200	26,589
* Hidrovias do Brasil SA.....	122,297	102,932
*†† Hua Han Health Industry Holdings Ltd.....	604,000	0
* International Meal Co. Alimentacao SA, Class A.....	30,475	17,078
lochpe-Maxion SA.....	23,426	68,612
Irani Papel e Embalagem SA.....	23,200	50,043
* IRB-Brasil Resseguros SA.....	12,089	105,121
Jalles Machado SA.....	17,500	32,826
JHSF Participacoes SA.....	89,076	106,241
JSL SA.....	17,000	35,411
Lavvi Empreendimentos Imobiliarios SA.....	19,500	34,804
Localiza Rent a Car SA.....	91	1,295
Ω Locaweb Servicos de Internet SA.....	67,476	105,736
* Lojas Quero Quero SA.....	31,046	43,857
Lojas Renner SA.....	87,881	348,458
M Dias Branco SA.....	8,652	76,352

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Mahle Metal Leve SA.....	7,100	\$ 68,151
Marcopolo SA.....	31,900	27,793
*Ω Meliuz SA.....	6,060	12,726
Melnick Even Desenvolvimento Imobiliario SA.....	13,300	13,500
Ω Mitre Realty Empreendimentos E Participacoes LTDA.....	8,300	12,093
* Moura Dubeux Engenharia SA.....	11,800	27,274
Movida Participacoes SA.....	26,076	62,919
* MPM Corporeos SA.....	37,700	12,836
MRV Engenharia e Participacoes SA.....	67,200	197,532
* Natura & Co. Holding SA.....	158,692	613,122
* Oceanpact Servicos Maritimos SA.....	6,900	7,806
Pet Center Comercio e Participacoes SA.....	77,015	114,006
Petroreconcavo SA.....	5,900	28,684
Porto Seguro SA.....	41,568	251,672
Positivo Tecnologia SA.....	18,900	32,974
Qualicorp Consultoria e Corretora de Seguros SA.....	22,400	20,322
Romi SA.....	9,417	28,438
* Sao Carlos Empreendimentos e Participacoes SA.....	6,400	34,648
Sao Martinho SA.....	26,200	185,443
SLC Agricola SA.....	17,365	160,292
Tegma Gestao Logistica SA.....	5,500	26,065
TIM SA.....	157,083	476,356
Tres Tentos Agroindustrial SA.....	18,600	49,757
Trisul SA.....	16,000	20,775
Tupy SA.....	19,896	114,317
Ultrapar Participacoes SA.....	126,297	504,520
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	18,600	28,871
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	9,600	30,777
* Via SA.....	46,940	21,441
Vibra Energia SA.....	131,946	477,977
Vulcabras Azaleia SA.....	17,600	73,024
Wilson Sons Holdings Brasil SA.....	7,764	21,738
* YDUQS Participacoes SA.....	50,463	236,801
* Zamp SA.....	35,600	33,276
TOTAL BRAZIL.....		9,467,076
CANADA — (7.9%)		
* 5N Plus, Inc.....	32,502	91,197
Acadian Timber Corp.....	3,300	42,043
ADENTRA, Inc.....	5,960	157,424
* Advantage Energy Ltd.....	59,400	418,928
Aecon Group, Inc.....	18,709	155,642
Africa Oil Corp.....	80,883	191,374
AGF Management Ltd., Class B.....	22,400	133,349
Agnico Eagle Mines Ltd.....	10,899	571,406
* Aimia, Inc.....	17,503	44,201
AirBoss of America Corp.....	7,610	27,643
Alamos Gold, Inc., Class A.....	116,496	1,439,101
Alaris Equity Partners Income.....	11,300	135,053
Algoma Central Corp.....	3,700	42,594
AltaGas Ltd.....	73,260	1,446,144
Altius Minerals Corp.....	14,510	235,589
Amerigo Resources Ltd.....	35,600	43,736
ARC Resources Ltd.....	157,602	2,380,791
* Argonaut Gold, Inc.....	52,212	22,173
B2Gold Corp.....	296,898	1,035,340
* Ballard Power Systems, Inc.....	51,763	244,508
* Baytex Energy Corp.....	109,174	440,455

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Birchcliff Energy Ltd.....	82,787	\$ 494,719
Bird Construction, Inc.....	14,359	96,587
Black Diamond Group Ltd.....	9,300	43,444
Calfrac Well Services Ltd.....	12,754	51,068
* Calibre Mining Corp.....	35,119	45,542
Canaccord Genuity Group, Inc.....	24,200	152,322
Canacol Energy Ltd.....	6,190	54,686
Canadian Western Bank.....	26,824	536,012
* Canfor Corp.....	17,300	273,016
* Capstone Copper Corp.....	22,271	116,367
Cardinal Energy Ltd.....	36,370	198,033
Cascades, Inc.....	24,037	219,106
* Celestica, Inc.....	34,209	751,866
Centerra Gold, Inc.....	72,600	465,776
CES Energy Solutions Corp.....	68,511	145,995
CI Financial Corp.....	41,117	520,101
Cogeco Communications, Inc.....	3,921	198,659
Cogeco, Inc.....	1,600	63,313
* Conifex Timber, Inc.....	8,294	8,491
Converge Technology Solutions Corp.....	4,378	10,558
Corus Entertainment, Inc., Class B.....	11,100	12,206
Crescent Point Energy Corp.....	171,589	1,391,279
Crew Energy, Inc.....	43,300	182,900
* Cronos Group, Inc.....	6,400	12,522
Definity Financial Corp.....	17,485	440,092
* dentalcorp Holdings Ltd.....	9,153	53,031
Dexterra Group, Inc.....	11,120	48,911
Doman Building Materials Group Ltd.....	18,957	97,326
* Dorel Industries, Inc., Class B.....	5,500	24,734
DREAM Unlimited Corp., Class A.....	10,000	156,903
Dundee Precious Metals, Inc.....	59,238	411,946
Dye & Durham Ltd.....	10,434	156,591
Dynacor Group, Inc.....	10,400	23,976
E-L Financial Corp. Ltd.....	500	351,223
* Eldorado Gold Corp.....	56,316	552,282
Empire Co. Ltd., Class A.....	32,978	895,569
Endeavour Mining PLC.....	43,136	1,042,219
* Endeavour Silver Corp.....	42,369	148,715
Enerflex Ltd.....	25,826	209,561
* Ensign Energy Services, Inc.....	15,594	29,564
EQB, Inc.....	7,706	454,710
* Equinox Gold Corp.....	61,111	321,645
Exco Technologies Ltd.....	7,000	46,874
Finning International, Inc.....	36,989	1,274,061
* Fortuna Silver Mines, Inc.....	85,304	302,830
* Frontera Energy Corp.....	14,108	114,584
* Galiano Gold, Inc.....	46,170	29,061
Gamehost, Inc.....	1,600	11,333
Gear Energy Ltd.....	24,772	16,344
GoldMoney, Inc.....	1,680	12,243
Gran Tierra Energy, Inc.....	14,640	104,028
* H2O Innovation, Inc.....	7,000	16,244
Hammond Power Solutions, Inc.....	2,700	119,761
* Heroux-Devtek, Inc.....	10,300	121,227
High Liner Foods, Inc.....	6,800	72,659
Home Capital Group, Inc.....	16,933	549,859
Hudbay Minerals, Inc.....	83,605	498,308
iA Financial Corp., Inc.....	30,644	2,123,108
* IAMGOLD Corp.....	125,940	343,190

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
IGM Financial, Inc.....	9,533	\$ 297,055
Illumin Holdings, Inc.....	9,398	17,746
* Interfor Corp.....	15,644	279,982
* Journey Energy, Inc.....	9,502	43,956
K-Bro Linen, Inc.....	2,700	68,101
* Kelt Exploration Ltd.....	45,290	218,782
Kinross Gold Corp.....	337,428	1,680,789
* Kolibri Global Energy, Inc.....	2,926	13,536
KP Tissue, Inc.....	3,200	25,214
Lassonde Industries, Inc., Class A.....	900	84,448
Laurentian Bank of Canada.....	13,195	397,556
Leon's Furniture Ltd.....	8,521	143,519
* Lightspeed Commerce, Inc.....	36,105	634,726
*†† Lightstream Resources Ltd.....	32,000	0
Linamar Corp.....	13,684	794,069
Logan Energy Corp.....	29,028	24,435
Logistec Corp., Class B.....	700	33,173
* Lucara Diamond Corp.....	96,116	29,520
Lundin Gold, Inc.....	14,491	194,290
Lundin Mining Corp.....	180,250	1,611,608
Magellan Aerospace Corp.....	4,379	26,733
* Major Drilling Group International, Inc.....	14,091	101,623
* Mandalay Resources Corp.....	16,200	20,762
Maple Leaf Foods, Inc.....	20,049	418,419
Martinrea International, Inc.....	26,137	292,757
* MDA Ltd.....	14,694	92,823
Medical Facilities Corp.....	7,992	51,819
* MEG Energy Corp.....	81,109	1,446,079
Melcor Developments Ltd.....	4,500	38,903
Methanex Corp.....	15,292	688,948
MTY Food Group, Inc.....	4,728	240,694
Mullen Group Ltd.....	27,386	329,384
Neo Performance Materials, Inc.....	3,481	22,518
* New Gold, Inc.....	171,422	201,497
* North American Construction Group Ltd.....	6,908	167,933
* Nuvei Corp.....	7,837	267,320
* NuVista Energy Ltd.....	53,200	459,521
* Obsidian Energy Ltd.....	16,775	119,774
OceanaGold Corp.....	222,336	465,360
Osisko Gold Royalties Ltd.....	51,469	762,891
Pan American Silver Corp.....	96,216	1,626,168
Paramount Resources Ltd., Class A.....	19,972	472,087
Parex Resources, Inc.....	29,536	654,265
Park Lawn Corp.....	6,223	108,920
Parkland Corp.....	35,000	955,788
* Petrus Resources Ltd.....	7,000	8,653
Peyto Exploration & Development Corp.....	52,912	456,633
PHX Energy Services Corp.....	11,400	60,949
Pizza Pizza Royalty Corp.....	7,500	85,485
Polaris Renewable Energy, Inc.....	6,400	69,696
* Precision Drilling Corp.....	2,380	158,145
Primo Water Corp.....	39,200	555,593
Quarterhill, Inc.....	17,599	20,420
Rogers Sugar, Inc.....	27,030	116,225
* Roots Corp.....	9,200	21,140
Russel Metals, Inc.....	16,034	471,907
* Sangoma Technologies Corp.....	2,812	12,667
Savaria Corp.....	3,900	49,421
Secure Energy Services, Inc.....	74,611	389,846

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Shawcor Ltd.....	24,476	\$ 373,084
Sienna Senior Living, Inc.....	18,800	163,670
Ω Sleep Country Canada Holdings, Inc.....	6,499	142,287
SNC-Lavalin Group, Inc.....	41,940	1,218,459
Spartan Delta Corp.....	29,028	95,538
Ω Spin Master Corp.....	3,500	93,323
SSR Mining, Inc.....	60,268	877,858
Stelco Holdings, Inc.....	12,563	458,066
Stella-Jones, Inc.....	14,809	751,989
*Ω STEP Energy Services Ltd.....	9,547	28,236
Superior Plus Corp.....	47,700	357,393
Supremex, Inc.....	4,400	21,288
Surge Energy, Inc.....	10,117	63,526
* Taiga Building Products Ltd.....	11,800	25,503
Tamarack Valley Energy Ltd.....	113,775	311,476
* Taseko Mines Ltd.....	74,112	112,968
TELUS Corp.....	402	7,160
* TELUS International CDA, Inc.....	5,344	49,806
Tidewater Midstream & Infrastructure Ltd.....	79,505	65,116
* Torex Gold Resources, Inc.....	25,846	362,606
Total Energy Services, Inc.....	11,632	90,329
Transcontinental, Inc., Class A.....	11,500	114,158
Trican Well Service Ltd.....	59,975	188,298
* Uni-Select, Inc.....	7,564	274,763
Vermilion Energy, Inc.....	45,347	631,773
VersaBank.....	3,835	33,620
* Victoria Gold Corp.....	12,873	83,077
Wajax Corp.....	6,900	141,856
* Well Health Technologies Corp.....	15,349	54,940
West Fraser Timber Co. Ltd.....	19,494	1,642,425
Whitecap Resources, Inc.....	162,842	1,300,362
Winpak Ltd.....	8,514	261,880
*†† Xebec Adsorption, Inc.....	18,924	0
* Yangarra Resources Ltd.....	8,575	12,551
TOTAL CANADA.....		56,029,626
CHILE — (0.1%)		
CAP SA.....	8,666	66,110
Cia Sud Americana de Vapores SA.....	2,023,824	153,184
Empresa Nacional de Telecomunicaciones SA.....	26,156	105,130
Empresas CMPC SA.....	155,313	306,573
Grupo Security SA.....	174,957	50,363
Inversiones Aguas Metropolitanas SA.....	52,052	42,748
Inversiones La Construccion SA.....	7,291	51,275
Ripley Corp. SA.....	163,691	35,608
Salfacorp SA.....	145,634	79,660
Sociedad Matriz SAAM SA.....	244,501	26,521
SONDA SA.....	106,548	56,770
TOTAL CHILE.....		973,942
CHINA — (6.2%)		
Ω 3SBio, Inc.....	303,500	292,376
* 515J Holding Group Co. Ltd., Class A.....	60,500	26,805
*†† A Metaverse Co.....	82,000	305
AAC Technologies Holdings, Inc.....	91,000	208,486
Accelink Technologies Co. Ltd., Class A.....	4,000	17,020
ADAMA Ltd., Class A.....	16,500	20,014
Addsino Co. Ltd., Class A.....	33,700	45,426

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	23,600	\$ 30,504
	15,800	22,926
#*	156,000	27,842
*	2,560,000	157,412
#Ω	179,750	129,130
	10,600	15,968
	840,000	417,714
	220,200	66,101
	36,100	28,677
	9,996	27,063
	19,500	22,324
	5,300	24,493
	15,100	16,461
	53,000	39,272
	9,000	30,394
*	13,500	18,201
	14,300	14,819
	17,400	32,976
*Ω	2,000	397
*	346,000	19,976
*	56,400	22,043
	81,000	24,428
#*Ω	27,000	15,067
*	14,500	55,599
Ω	36,400	51,377
#*	32,320	7,470
	481,000	240,973
Ω	205,500	57,211
	31,900	36,738
	132,500	71,771
	46,500	36,998
	53,240	53,231
*	46,000	23,694
*	28,500	48,312
	534,000	63,158
	16,200	18,619
	122,800	51,598
*	272,000	177,877
	5,000	34,589
	946,000	25,204
	94,500	375,849
	36,000	2,555
	248,000	60,513
	13,920	19,619
*	32,500	16,615
*	26,267	17,517
*	40,700	32,197
	40,900	31,516
*	29,800	41,371
	77,454	60,635
	40,100	22,572
	5,700	7,741
*	21,200	28,935
*	38,400	17,216
	12,000	20,346
*	44,600	26,528
	22,800	15,100
*	9,100	7,050

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	52,000	\$ 11,007
	16,600	15,807
	16,000	16,220
*	25,000	30,930
Ω	44,800	375,521
*	127,800	43,653
	20,200	31,086
††	712,000	381,554
	57,000	220,052
	120,285	328,600
	48,000	5,046
	11,700	15,229
	49,500	32,094
	8,300	37,415
*	1,066,000	17,616
	118,000	5,906
	57,800	53,421
	68,250	34,972
	166,000	8,169
	41,000	14,384
*	172,366	3,237
	169,000	27,335
	32,000	9,277
	14,000	16,050
	56,400	52,693
	117,000	22,910
	10,900	24,082
	22,200	19,083
	9,800	22,044
	2,900	23,996
	22,825	30,921
*	38,000	27,621
	12,400	47,827
	20,900	24,175
	540,000	27,719
	31,500	17,845
*	52,000	13,177
	29,200	49,020
	1,971,000	208,015
	390,000	282,651
	476,000	226,441
*	236,500	72,043
	301,500	377,586
	12,100	15,780
*††	516,800	8,204
Ω	81,000	36,718
	206,000	190,677
	480,000	19,762
	142,303	48,827
	192,000	24,673
	62,444	9,861
Ω	315,000	193,038
	162,000	61,216
	694,500	406,328
	419,600	470,034
*	190,000	21,294
#	109,949	442,324
	25,500	44,566
	19,500	23,838

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China High Speed Railway Technology Co. Ltd., Class A	61,400	\$ 21,056
China Hongqiao Group Ltd.....	432,000	416,828
†† China Huiyuan Juice Group Ltd.....	110,500	4,968
China International Marine Containers Group Co. Ltd., Class H	111,520	66,400
China Jinmao Holdings Group Ltd.....	1,167,337	191,837
China Kepei Education Group Ltd.....	62,000	20,843
China Lesso Group Holdings Ltd.....	220,000	150,316
China Lilang Ltd.....	89,000	47,205
*Ω China Literature Ltd.....	73,400	334,399
*†† China Maple Leaf Educational Systems Ltd.....	208,000	1,787
China Medical System Holdings Ltd.....	210,000	353,630
China Merchants Port Holdings Co. Ltd.....	306,664	421,893
China Merchants Property Operation & Service Co. Ltd., Class A	13,200	30,098
China Modern Dairy Holdings Ltd.....	448,000	48,362
China National Accord Medicines Corp. Ltd., Class A	7,280	35,217
China National Building Material Co. Ltd., Class H	828,200	523,467
China National Medicines Corp. Ltd., Class A	13,000	60,591
Ω China New Higher Education Group Ltd.....	124,000	42,720
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A	25,200	17,861
China Nonferrous Mining Corp. Ltd.....	150,000	79,319
* China Oil & Gas Group Ltd.....	920,000	29,020
China Overseas Grand Oceans Group Ltd.....	422,646	215,891
Ω China Railway Signal & Communication Corp. Ltd., Class H	250,000	91,539
China Railway Tielong Container Logistics Co. Ltd., Class A	29,200	25,654
China Reinsurance Group Corp., Class H	975,000	67,680
#††Ω China Renaissance Holdings Ltd.....	47,200	32,984
China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A	5,900	27,122
China Resources Cement Holdings Ltd.....	454,000	197,809
China Resources Gas Group Ltd.....	147,800	512,014
China Resources Medical Holdings Co. Ltd.....	184,000	152,570
Ω China Resources Pharmaceutical Group Ltd.....	315,000	245,171
China Risun Group Ltd.....	205,000	95,538
* China Sanjiang Fine Chemicals Co. Ltd.....	118,000	17,260
* China Shanshui Cement Group Ltd.....	270,000	32,985
Ω China Shengmu Organic Milk Ltd.....	623,000	24,796
*# China Shuifa Singyes Energy Holdings Ltd.....	151,000	10,720
*# China South City Holdings Ltd.....	1,086,000	71,250
China Starch Holdings Ltd.....	325,000	6,580
China State Construction International Holdings Ltd.....	368,000	451,193
* China Sunshine Paper Holdings Co. Ltd.....	134,000	48,032
China Taiping Insurance Holdings Co. Ltd.....	144,200	160,848
* China Tianrui Group Cement Co. Ltd., Class C	50,000	37,809
China Tianying, Inc., Class A	27,400	20,759
China Traditional Chinese Medicine Holdings Co. Ltd.....	576,000	266,292
* China Travel International Investment Hong Kong Ltd.....	526,000	116,240
China Tungsten & Hightech Materials Co. Ltd., Class A	7,670	11,035
China West Construction Group Co. Ltd., Class A	13,900	15,045
China XLX Fertiliser Ltd.....	112,000	56,534
China Yongda Automobiles Services Holdings Ltd.....	165,500	75,833
*Ω China Yuhua Education Corp. Ltd.....	378,000	49,714
# China Zheshang Bank Co. Ltd., Class H	405,599	119,243
China Zhongwang Holdings Ltd.....	319,600	12,909
Chinasoft International Ltd.....	480,000	300,668
* Chindata Group Holdings Ltd., ADR.....	18,327	147,716
Chongqing Department Store Co. Ltd., Class A	4,700	23,421
Chongqing Gas Group Corp. Ltd., Class A	17,000	16,948
* Chongqing Iron & Steel Co. Ltd., Class H	90,000	10,088
Chongqing Machinery & Electric Co. Ltd., Class H	216,000	16,096

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	266,000	\$ 98,399
	18,200	19,653
	18,200	18,226
	9,000	21,084
††	122,000	35,823
	134,000	135,119
Ω	18,500	18,512
	18,201	12,730
	10,900	22,339
	13,200	24,073
*	196,000	29,725
*	250,000	57,990
	24,300	20,116
	17,800	23,741
	24,800	26,457
*	71,000	19,700
	130,000	21,974
	1,310,000	107,719
#*	1,443,000	296,451
	151,000	84,837
	29,600	25,744
	44,700	38,455
	14,800	19,665
	72,000	14,824
Ω	207,500	96,874
	30,200	21,354
	12,618	34,831
	128,000	20,023
	11,100	16,516
*	5,000	12,423
	27,900	26,557
	6,100	20,758
	6,100	21,484
	10,300	16,560
	2,400	11,455
	12,900	17,775
	56,000	18,938
	216,000	34,683
	49,441	16,391
	32,500	54,855
	7,056	15,036
	28,900	24,279
	43,000	18,087
	44,400	33,515
#	270,000	30,276
Ω	13,400	10,374
*	26,800	23,272
*	26,900	19,051
*	7,635	54,361
	15,600	12,144
	19,520	48,451
*	758,000	81,964
	39,900	28,832
	22,500	19,855
	472,500	344,419
*	142,000	11,583
	88,000	9,718
	298,000	162,284
	24,830	28,996

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Fujian Star-net Communication Co. Ltd., Class A.	12,200	\$ 36,080
Fujian Sunner Development Co. Ltd., Class A.	10,300	30,836
Fulongma Group Co. Ltd., Class A.	10,300	15,395
* Gansu Qilianshan Cement Group Co. Ltd., Class A.	13,500	22,583
Gansu Shangfeng Cement Co. Ltd., Class A.	17,300	25,304
GCL Energy Technology Co. Ltd., Class A.	18,100	31,531
* GDS Holdings Ltd., Class A.	188,300	310,038
Gemdale Properties & Investment Corp. Ltd.	1,254,000	74,400
GF Securities Co. Ltd., Class H.	68,800	110,082
* Glorious Property Holdings Ltd.	64,000	206
* Golden Eagle Retail Group Ltd.	46,000	38,358
Goldenmax International Group Ltd., Class A.	17,100	23,319
Goldwind Science & Technology Co. Ltd., Class H.	122,000	83,722
* Goodbaby International Holdings Ltd.	272,000	20,024
Grand Pharmaceutical Group Ltd., Class L.	196,500	112,200
* Grandjoy Holdings Group Co. Ltd., Class A.	70,500	43,742
* Greatview Aseptic Packaging Co. Ltd.	145,000	42,542
Greentown China Holdings Ltd.	160,500	184,506
Greentown Service Group Co. Ltd.	198,000	103,962
Guangdong Advertising Group Co. Ltd., Class A.	27,400	24,209
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A.	22,500	17,238
Guangdong Dongpeng Holdings Co. Ltd., Class A.	10,200	17,222
Guangdong Dowstone Technology Co. Ltd., Class A.	8,300	14,948
Guangdong HEC Technology Holding Co. Ltd., Class A.	37,400	37,420
Guangdong Hyrbio Biotech Co. Ltd., Class A.	10,350	15,020
Guangdong Provincial Expressway Development Co. Ltd., Class A.	9,900	10,612
Guangdong South New Media Co. Ltd., Class A.	4,100	23,815
Guangdong Tapai Group Co. Ltd., Class A.	32,600	40,297
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.	6,700	17,252
Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.	34,500	14,877
* Guangshen Railway Co. Ltd., Class H.	282,000	74,364
Guangxi Liugong Machinery Co. Ltd., Class A.	41,900	46,863
Guangzhou Automobile Group Co. Ltd., Class H.	354,000	222,830
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.	28,000	83,909
Guangzhou Haige Communications Group, Inc. Co., Class A.	30,800	42,984
Guangzhou Zhujiang Brewery Co. Ltd., Class A.	14,900	19,061
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.	18,500	21,523
Guizhou Panjiang Refined Coal Co. Ltd., Class A.	39,403	39,333
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.	30,400	19,930
* Guosheng Financial Holding, Inc., Class A.	34,505	45,503
Guoyuan Securities Co. Ltd., Class A.	59,310	61,338
* Hainan Meilan International Airport Co. Ltd., Class H.	31,000	47,009
Haitian International Holdings Ltd.	96,000	240,450
Haitong Securities Co. Ltd., Class H.	570,400	399,070
Hang Zhou Great Star Industrial Co. Ltd., Class A.	17,600	54,189
Hangxiao Steel Structure Co. Ltd., Class A.	35,800	21,263
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.	39,900	60,400
Harbin Electric Co. Ltd., Class H.	200,000	79,695
*†† Harmonicare Medical Holdings Ltd.	118,000	0
HBIS Resources Co. Ltd., Class A.	10,900	22,902
Health & Happiness H&H International Holdings Ltd.	44,000	58,015
* Hebei Construction Group Corp. Ltd., Class H.	58,000	5,942
Hefei Urban Construction Development Co. Ltd., Class A.	17,000	18,785
Henan Mingtai AI Industrial Co. Ltd., Class A.	9,700	21,431
Henan Pinggao Electric Co. Ltd., Class A.	20,100	33,072
Henan Shenhua Coal & Power Co. Ltd., Class A.	20,300	44,742
Henan Thinker Automatic Equipment Co. Ltd., Class A.	7,840	18,349
* Henan Yicheng New Energy Co. Ltd., Class A.	13,900	10,200
Henan Yuguang Gold & Lead Co. Ltd., Class A.	23,900	23,263

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	43,100	\$ 23,289
	107,500	442,180
*	61,100	62,479
	133,300	44,985
*	52,900	24,292
	52,000	11,960
*	65,700	22,916
*††Ω	49,000	3,218
*Ω	606,000	46,116
	257,994	216,503
	5,589	39,722
*Ω	104,000	354,126
	44,460	34,356
*	37,400	19,847
	52,700	38,605
Ω	278,800	397,813
	40,400	52,210
	21,600	42,148
	32,300	31,494
	9,000	33,198
	13,500	45,679
	173,800	52,194
	42,830	19,903
	12,100	20,351
*	23,700	20,575
*	23,200	22,766
*	12,000	27,308
*	54,000	4,515
	39,700	28,681
Ω	66,000	11,306
	34,600	66,639
	22,680	31,037
	32,500	34,144
*	80,000	29,187
	9,720	29,839
*	6,400	6,340
	8,190	21,056
	40,000	5,887
*	15,100	23,320
	38,200	38,404
	16,800	18,592
	8,602	13,183
	33,300	18,607
*	21,900	16,312
	8,460	23,551
	21,300	23,400
	11,400	20,139
	60,400	35,858
	11,900	17,533
	25,920	16,777
	71,500	9,240
*	39,400	20,521
*	35,652	10,010
	425,000	24,051
*	113,000	1,012
	21,500	34,710
*	8,667	367,914
	15,891	5,821
	15,900	19,137

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	14,600	\$ 25,081
	56,900	52,339
	15,500	18,222
	27,000	47,545
	35,611	49,382
	22,800	21,099
	128,000	18,993
	50,000	7,859
*	6,200	12,637
*Ω	94,000	4,650
*	167,000	5,801
	12,400	17,843
	342,000	21,482
	148,000	411,833
	155,000	159,034
#*	66,000	30,559
*	668,000	10,764
*	21,700	14,367
	16,600	41,355
	756,000	618,630
*	13,100	68,000
*	152,000	19,485
*	9,900	25,469
	5,000	43,723
	6,600	26,315
*	62,500	17,570
	38,000	20,484
	264,000	91,628
	45,000	8,411
Ω	104,200	107,583
	1,174,000	1,351,495
*	102,800	34,560
	116,000	23,967
	18,000	52,467
*	9,921	29,763
	22,500	20,450
	16,000	23,037
*	13,300	14,885
	284,000	26,230
	11,400	23,186
*	124,000	17,449
*	34,800	22,083
	6,800	25,127
	38,300	28,528
Ω	304,500	823,803
	14,500	16,157
	411,000	73,505
	23,600	22,296
	25,900	38,347
*Ω	366,000	171,566
	296,000	61,730
	7,900	16,829
#*Ω	98,000	115,259
*	33,600	15,952
*	432,000	16,093
	528,000	133,049
	34,800	18,091
Ω	51,200	53,501
*	340,000	17,423

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	134,000	\$428,939
	24,900	32,428
*	456,000	167,297
*††	1,800,000	1,523
	3,900	18,893
	75,000	38,399
	49,500	98,293
	173,800	504,025
*	124,000	11,614
*	12,200	31,253
	166,000	123,002
	341,000	224,718
	19,100	37,066
	9,900	26,406
	10,800	23,693
	20,100	18,324
	37,100	42,125
	11,000	13,041
	62,700	55,015
	6,900	19,686
	58,200	38,457
*	65,400	22,519
	24,000	401,045
Ω	58,800	36,828
*	34,900	44,471
	71,000	6,063
	8,000	22,430
	93,000	75,507
*	25,000	20,170
*	84,700	24,672
	9,000	22,283
	28,300	31,700
	484,637	116,322
*	269,000	25,041
	20,000	17,547
*	123,000	54,110
	7,100	15,319
	4,200	14,603
	35,600	20,099
	6,860	18,267
*	67,800	28,473
	74,500	13,029
#*	140,000	77,934
*	29,300	14,647
Ω	46,520	19,018
*Ω	156,000	26,604
	26,500	24,639
	10,400	5,145
	3,700	20,707
	54,000	25,180
*	29,000	30,240
	33,100	52,155
	9,291	23,497
	103,000	61,600
#*	568,000	127,911
	32,000	21,581
	36,450	41,521
	20,800	19,892
*	93,000	30,466

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shandong Dawn Polymer Co. Ltd., Class A.....	8,700	\$ 19,394
Shandong Dongyue Organosilicon Material Co. Ltd., Class A.....	15,100	21,228
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	37,700	36,748
* Shandong Humon Smelting Co. Ltd., Class A.....	11,000	18,110
Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.....	6,800	19,683
Shandong Linglong Tyre Co. Ltd., Class A.....	18,100	61,063
Shandong Pharmaceutical Glass Co. Ltd., Class A.....	6,700	24,411
Shandong Sun Paper Industry JSC Ltd., Class A.....	33,000	55,539
Shanghai AJ Group Co. Ltd., Class A.....	21,400	17,470
Shanghai Construction Group Co. Ltd., Class A.....	135,800	56,476
Shanghai Environment Group Co. Ltd., Class A.....	11,300	15,918
Shanghai Industrial Holdings Ltd.....	85,000	126,179
Shanghai Industrial Urban Development Group Ltd.....	312,800	18,099
Shanghai Maling Aquarius Co. Ltd., Class A.....	15,300	16,975
Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.....	17,300	39,024
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	121,800	221,072
* Shanghai Runda Medical Technology Co. Ltd., Class A.....	15,800	29,748
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	12,100	18,338
Shanghai Tunnel Engineering Co. Ltd., Class A.....	53,000	46,902
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	9,000	15,227
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.....	56,801	60,447
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	13,100	28,600
Shanxi Blue Flame Holding Co. Ltd., Class A.....	27,700	30,943
Shanxi Coking Co. Ltd., Class A.....	25,200	18,496
Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A.....	25,480	31,630
Shanxi Meijin Energy Co. Ltd., Class A.....	44,200	48,098
Shanxi Securities Co. Ltd., Class A.....	45,300	41,300
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	75,600	45,531
* Shanying International Holding Co. Ltd., Class A.....	45,500	15,093
Shenghe Resources Holding Co. Ltd., Class A.....	21,300	37,696
#*Ω Shengjing Bank Co. Ltd., Class H.....	95,000	68,871
Shengyuan Environmental Protection Co. Ltd., Class A.....	6,800	16,814
Shenzhen Agricultural Products Group Co. Ltd., Class A.....	17,700	17,568
Shenzhen Airport Co. Ltd., Class A.....	36,800	37,884
Shenzhen Aisidi Co. Ltd., Class A.....	14,000	15,618
Shenzhen Cereals Holdings Co. Ltd., Class A.....	20,900	23,852
Shenzhen Das Intellitech Co. Ltd., Class A.....	40,900	20,046
Shenzhen Desay Battery Technology Co., Class A.....	4,600	22,542
Shenzhen Fortune Trend Technology Co. Ltd., Class A.....	2,108	42,021
Shenzhen Gas Corp. Ltd., Class A.....	31,800	32,469
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	18,500	28,644
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	12,100	20,281
Shenzhen International Holdings Ltd.....	205,255	192,584
Shenzhen Investment Ltd.....	543,199	108,413
Shenzhen Jinjia Group Co. Ltd., Class A.....	37,700	35,902
Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	22,000	16,734
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	8,200	26,923
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	13,600	16,509
Shenzhen Leaguer Co. Ltd., Class A.....	15,600	19,852
Shenzhen Microgate Technology Co. Ltd., Class A.....	16,900	20,308
Shenzhen MTC Co. Ltd., Class A.....	62,300	46,150
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	36,500	16,401
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	49,800	26,702
Shenzhen Properties & Resources Development Group Ltd., Class A.....	13,300	19,433
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	12,700	21,290
Shenzhen Sunway Communication Co. Ltd., Class A.....	6,000	15,802
Shenzhen Tagen Group Co. Ltd., Class A.....	33,900	29,252
Shenzhen Topband Co. Ltd., Class A.....	16,700	26,862
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	17,300	17,638

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	54,696	\$ 39,268
	11,400	41,083
	14,700	10,532
	59,400	48,009
*	39,800	40,073
*††	11,500	2,241
#	466,000	110,159
	483,728	139,500
	776,500	86,876
	7,000	22,099
	33,800	40,660
*	9,300	12,657
	124,740	45,603
*	5,000	13,215
	12,400	30,958
	413,300	64,042
	518,000	69,950
	18,400	25,149
	225,500	101,769
	260,000	818,789
	10,790	23,311
	25,100	34,957
	409,000	164,558
	14,420	36,078
	269,978	123,379
*	394,500	65,039
*††	131,000	6,232
	72,100	47,896
*	17,500	28,577
	25,100	20,839
	482,000	147,803
*	234,000	56,765
	9,300	29,267
	36,974	16,303
*††Ω	231,000	2,044
*	16,400	15,302
	20,500	47,245
	11,300	21,493
#	61,500	41,383
	280,000	32,326
*	21,700	22,292
	27,800	31,809
	58,200	30,298
	25,500	21,777
	176,000	89,875
*	34,600	24,411
	115,000	60,376
	50,500	40,395
*††	62,000	2,941
	56,000	10,946
	254,000	83,556
	88,000	31,216
	31,000	23,076
	8,900	23,316
	32,100	20,536
	11,000	11,323
*	11,700	15,350
	62,900	61,876
	36,000	48,364

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Tofflon Science & Technology Group Co. Ltd., Class A.....	10,500	\$ 32,041
Tomson Group Ltd.....	99,162	21,792
Tong Ren Tang Technologies Co. Ltd., Class H.....	119,000	107,414
* Tongdao Liepin Group.....	31,400	38,093
TongFu Microelectronics Co. Ltd., Class A.....	14,800	45,061
* Tongguan Gold Group Ltd.....	82,000	7,991
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	24,300	14,807
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	142,300	64,827
Tongyu Heavy Industry Co. Ltd., Class A.....	102,900	40,186
* Topsec Technologies Group, Inc., Class A.....	14,700	19,836
TravelSky Technology Ltd., Class H.....	49,000	94,100
* Trigiant Group Ltd.....	238,000	15,886
Truking Technology Ltd., Class A.....	9,300	18,334
Truly International Holdings Ltd.....	310,000	38,734
Unilumin Group Co. Ltd., Class A.....	16,800	18,577
* United Energy Group Ltd.....	1,410,000	178,123
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	16,000	32,394
Valiant Co. Ltd., Class A.....	9,000	23,111
Vatti Corp. Ltd., Class A.....	9,200	8,512
*Ω Viva Biotech Holdings.....	209,000	46,255
* Vnet Group, Inc., ADR.....	31,857	94,615
Wanbangde Pharmaceutical Holding Group Co. Ltd., Class A.....	14,900	15,158
Wangneng Environment Co. Ltd., Class A.....	8,300	18,903
Wangsu Science & Technology Co. Ltd., Class A.....	43,600	41,514
Wanguo International Mining Group Ltd.....	38,000	13,584
Wanxiang Qianchao Co. Ltd., Class A.....	44,640	34,879
Wasion Holdings Ltd.....	98,000	38,200
Wasu Media Holding Co. Ltd., Class A.....	36,300	45,175
Wellhope Foods Co. Ltd., Class A.....	18,100	24,535
West China Cement Ltd.....	528,000	54,275
Western Securities Co. Ltd., Class A.....	59,400	59,819
Winner Medical Co. Ltd., Class A.....	3,400	20,694
Wolong Electric Group Co. Ltd., Class A.....	17,500	31,750
Wuchan Zhongda Group Co. Ltd., Class A.....	60,523	43,485
Wuhan Fingu Electronic Technology Co. Ltd., Class A.....	14,200	19,317
Wuhu Token Science Co. Ltd., Class A.....	27,900	24,076
Wushang Group Co. Ltd., Class A.....	11,700	16,817
* Wuxi Boton Technology Co. Ltd., Class A.....	10,500	30,624
* Wuxi Taiji Industry Co. Ltd., Class A.....	17,400	17,553
Xiamen Bank Co. Ltd., Class A.....	26,400	20,968
Xiamen C & D, Inc., Class A.....	29,600	46,521
Xiamen Intretech, Inc., Class A.....	9,500	25,563
Xiamen ITG Group Corp. Ltd., Class A.....	19,700	21,881
Xiamen Tungsten Co. Ltd., Class A.....	13,000	34,738
Xiamen Xiangyu Co. Ltd., Class A.....	33,700	39,266
Xianhe Co. Ltd., Class A.....	7,900	25,059
* Xinchen China Power Holdings Ltd.....	86,000	3,346
* Xinfengming Group Co. Ltd., Class A.....	13,000	22,309
Xingda International Holdings Ltd.....	233,143	43,454
Xingfa Aluminium Holdings Ltd.....	46,000	39,539
Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	205,000	30,362
Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	45,300	46,939
#* Xinte Energy Co. Ltd., Class H.....	69,600	137,974
* Xinxiang Chemical Fiber Co. Ltd., Class A.....	42,300	20,315
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	78,600	47,438
Xinyi Energy Holdings Ltd.....	390,949	120,451
Xinyu Iron & Steel Co. Ltd., Class A.....	32,400	20,063
Xuji Electric Co. Ltd., Class A.....	8,700	27,664
Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	4,900	22,376

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	9,200	\$ 19,179
Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	11,600	45,510
Yeebo International Holdings Ltd.....	102,000	38,203
Yibin Tianyuan Group Co. Ltd., Class A.....	18,070	16,375
*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	89,600	86,532
* Yifan Pharmaceutical Co. Ltd., Class A.....	12,000	23,395
Yip's Chemical Holdings Ltd.....	78,000	19,632
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	6,700	24,054
Yonfer Agricultural Technology Co. Ltd., Class A.....	24,300	39,481
YongXing Special Materials Technology Co. Ltd., Class A.....	5,700	43,249
Yotrio Group Co. Ltd., Class A.....	37,300	21,461
Youngor Group Co. Ltd., Class A.....	49,300	49,280
* Youzu Interactive Co. Ltd., Class A.....	18,400	34,469
Yuexiu Property Co. Ltd.....	288,000	380,068
Yunda Holding Co. Ltd., Class A.....	34,200	49,775
Yunnan Copper Co. Ltd., Class A.....	26,500	44,956
Yunnan Tin Co. Ltd., Class A.....	23,600	55,033
Zhaojin Mining Industry Co. Ltd., Class H.....	51,500	74,293
Zhefu Holding Group Co. Ltd., Class A.....	80,600	48,518
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	106,800	79,037
Zhejiang Communications Technology Co. Ltd., Class A.....	36,540	22,875
Zhejiang Crystal-Optech Co. Ltd., Class A.....	26,100	42,026
Zhejiang Hailiang Co. Ltd., Class A.....	17,900	30,998
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	34,800	38,529
Zhejiang Huace Film & Television Co. Ltd., Class A.....	22,700	21,758
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	27,100	36,756
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	6,100	16,571
* Zhejiang Jingu Co. Ltd., Class A.....	21,900	23,195
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	15,400	25,216
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	9,600	23,835
Zhejiang Medicine Co. Ltd., Class A.....	19,100	30,150
* Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	8,700	21,647
Zhejiang Runtu Co. Ltd., Class A.....	28,700	28,456
Zhejiang Semir Garment Co. Ltd., Class A.....	39,800	36,153
* Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	5,400	17,978
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	22,300	20,363
* Zhejiang Wanliyang Co. Ltd., Class A.....	16,100	21,197
Zhejiang Wanma Co. Ltd., Class A.....	15,200	23,533
Zhejiang Windey Co. Ltd., Class A.....	11,000	20,552
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	11,600	20,385
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	13,160	21,648
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	14,100	33,966
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	53,400	48,796
Zhihu, Inc.....	7,200	18,352
* Zhong An Group Ltd.....	445,000	9,240
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	53,700	42,873
Zhongsheng Group Holdings Ltd.....	103,000	361,886
*Ω Zhongyuan Bank Co. Ltd., Class H.....	145,000	7,151
#*Ω Zhou Hei Ya International Holdings Co. Ltd.....	200,000	84,291
* Zhuguang Holdings Group Co. Ltd.....	28,000	2,483
Zhuhai Huafa Properties Co. Ltd., Class A.....	22,100	34,086
Zhuzhou Kibing Group Co. Ltd., Class A.....	32,000	41,059
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	269,800	147,712
TOTAL CHINA.....		44,246,585
COLOMBIA — (0.0%)		
Grupo Argos SA.....	23,568	58,154

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Mineros SA.....	34,702	\$ 16,904
TOTAL COLOMBIA.....		<u>75,058</u>
DENMARK — (1.9%)		
Alm Brand AS.....	302,698	482,427
BankNordik P/F.....	1,321	29,527
* Bavarian Nordic AS.....	26,100	559,976
* Brodrene Hartmann AS.....	569	23,792
Columbus AS.....	23,788	22,589
D/S Norden AS.....	9,351	468,429
Dfds AS.....	13,634	488,783
FLSmidth & Co. AS.....	16,728	791,464
Gabriel Holding AS.....	100	5,706
* GN Store Nord AS.....	28,068	748,427
GronlandsBANKEN AS.....	210	19,826
H Lundbeck AS.....	97,184	482,368
H Lundbeck AS, Class A.....	24,658	110,584
* H+H International AS, Class B.....	6,441	80,552
ISS AS.....	44,132	891,741
* Jyske Bank AS.....	18,173	1,374,691
Matas AS.....	13,030	191,478
*Ω Netcompany Group AS.....	8,994	417,489
* Nilfisk Holding AS.....	3,531	66,503
* NKT AS.....	19,205	1,097,302
North Media AS.....	2,598	24,140
Per Aarsleff Holding AS.....	6,619	314,175
Ringkjoebing Landbobank AS.....	9,223	1,312,532
Rockwool AS, Class A.....	1,310	350,594
Rockwool AS, Class B.....	2,344	630,440
* RTX AS.....	1,806	27,600
Ω Scandinavian Tobacco Group AS, Class A.....	18,116	315,121
Schouw & Co. AS.....	4,623	366,840
Solar AS, Class B.....	1,665	124,464
SP Group AS.....	2,158	74,366
Spar Nord Bank AS.....	34,913	555,139
Sparekassen Sjaelland-Fyn AS.....	4,505	120,988
Sydbank AS.....	19,669	943,291
TORM PLC, Class A.....	9,929	244,387
Vestjysk Bank AS.....	59,255	31,952
TOTAL DENMARK.....		<u>13,789,683</u>
FINLAND — (1.6%)		
Aktia Bank Oyj.....	15,532	160,552
Alandsbanken Abp, Class B.....	2,284	86,356
Anora Group Oyj.....	6,620	34,362
Apetit Oyj.....	1,113	15,814
Aspo Oyj.....	4,867	36,747
Atria Oyj.....	3,506	36,935
Bittium Oyj.....	5,009	21,940
Cargotec Oyj, Class B.....	10,303	492,074
Digia Oyj.....	4,078	26,092
Ω Enento Group Oyj.....	3,980	96,563
Fiskars Oyj Abp.....	10,410	185,557
Fortum Oyj.....	36,216	490,265
Glaston Oyj Abp.....	8,852	8,639
* HKScan Oyj, Class A.....	16,407	13,339
Huhtamaki Oyj.....	25,055	890,643
Kamux Corp.....	1,769	10,176

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	32,084	\$ 503,258
	4,279	85,715
	9,090	181,879
	14,581	529,971
	10,732	115,216
	2,149	22,057
	48,951	394,930
	1,625	16,250
	28,713	267,064
	3,777	120,218
	2,569	61,768
	4,300	5,616
	39,268	47,822
	104,294	539,581
*	6,174	58,627
	730	25,600
	36,679	77,541
	4,631	16,168
Ω	5,102	51,617
	19,907	157,499
	3,530	40,675
*	786	3,288
	124,293	1,523,740
	5,902	63,057
*	3,463	13,577
Ω	14,794	120,086
	23,793	607,021
	8,641	133,445
	12,990	411,056
	42,978	1,140,023
	106,918	1,343,199
*	25,449	28,074
	27,688	66,807
TOTAL FINLAND.....		<u>11,378,499</u>
FRANCE — (4.5%)		
	2,712	48,828
Ω	36,169	384,277
	63,514	1,944,814
Ω	15,034	922,568
	15,265	1,646,162
	1,526	76,779
*	30,408	315,861
	1,894	49,746
	9,933	162,173
	4,235	22,049
	1,406	77,799
	2,558	30,447
	56,576	2,026,640
	448	26,585
	24,504	489,863
	11,180	43,892
	2,088	49,118
*	205,970	144,913
	4,389	53,965
	6,017	88,485
	14,248	277,477
	12,861	100,146
	34,135	500,040

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	27,304	\$ 168,341
	20,030	2,083,872
*	2,652	23,347
*Ω	41,700	106,278
	58,949	1,217,893
	1,503	126,547
	22,578	106,484
	10,854	662,742
Ω	9,322	709,532
	24,126	162,517
	396	23,428
	2,442	85,131
*	42,132	1,058,729
*	2,532	51,266
	1,048	90,361
	8,334	17,623
	1,473	34,599
	1,004	16,773
	10,388	360,725
	11,856	592,681
	4,886	97,489
*	4,571	85,657
	749	101,313
	173	10,883
	3,548	92,741
	1,202	38,700
Ω	4,257	44,698
	2,169	62,608
	6,943	326,784
	5,318	75,121
*	2,753	6,002
	7,764	131,463
	6,338	47,936
*	4,185	13,796
	11,111	247,712
	55,113	2,420,653
	53,173	1,282,653
	10,368	440,455
	262	54,441
	1,752	104,430
	40,167	1,200,409
	5,488	614,359
	1,014	129,833
	57,867	374,891
*Ω	13,403	100,564
	4,041	247,045
	825	115,133
	3,374	733,626
	927	112,369
	2,390	86,603
	32,441	739,395
	14,457	118,226
	282	55,785
	2,049	300,037
*	12,276	412,863
	53,608	1,211,765
*	36,491	476,092
	4,179	142,055
	3,477	29,455

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Vivendi SE.....	170,465	\$ 1,521,971
* Voltalia SA.....	1,738	30,199
Vranken-Pommery Monopole SA.....	1,043	20,536
*Ω Worldline SA.....	1,475	58,468
*Ω X-Fab Silicon Foundries SE.....	17,602	213,353
TOTAL FRANCE.....		<u>31,912,063</u>
GERMANY — (5.5%)		
1&1 AG.....	5,738	65,418
7C Solarparken AG.....	17,690	73,920
#* Adtran Networks SE.....	1,716	37,723
All for One Group SE.....	212	9,114
AlzChem Group AG.....	1,011	21,496
Ω Aumann AG.....	2,278	33,538
Aurubis AG.....	9,174	863,569
# BayWa AG.....	4,365	182,929
Ω Befesa SA.....	5,892	225,808
Bertrandt AG.....	898	47,157
Bijou Brigitte AG.....	1,477	74,553
Bilfinger SE.....	9,612	347,995
* Borussia Dortmund GmbH & Co. KGaA.....	25,902	123,690
Brenntag SE.....	25,927	2,011,536
CANCOM SE.....	4,396	126,573
* CECONOMY AG.....	104,272	312,446
Cewe Stiftung & Co. KGAA.....	1,803	186,348
Commerzbank AG.....	191,385	2,289,247
Continental AG.....	27,863	2,224,572
*Ω Covestro AG.....	52,882	2,840,762
CropEnergies AG.....	8,453	85,040
Deutz AG.....	41,097	226,129
Draegerwerk AG & Co. KGaA.....	853	37,870
Duerr AG.....	11,658	363,735
Ω DWS Group GmbH & Co. KGaA.....	7,251	254,559
EDAG Engineering Group AG.....	1,985	23,693
Elmos Semiconductor SE.....	918	81,765
ElringKlinger AG.....	8,846	75,860
#* Encavis AG.....	8,688	145,679
Evonik Industries AG.....	46,390	960,876
#* flatexDEGIRO AG.....	12,319	121,437
FORTEC Elektronik AG.....	585	18,276
* Fraport AG Frankfurt Airport Services Worldwide.....	8,317	439,428
Freenet AG.....	36,293	898,367
Fresenius Medical Care AG & Co. KGaA.....	47,923	2,488,857
FUCHS SE.....	7,576	250,059
GEA Group AG.....	18,815	798,543
Gerresheimer AG.....	8,611	1,019,919
Gesco SE.....	2,252	56,238
H&R GmbH & Co. KGaA.....	4,152	24,049
Hamburger Hafen und Logistik AG.....	5,313	69,834
Heidelberg Materials AG.....	41,205	3,339,576
#* Heidelberger Druckmaschinen AG.....	44,000	70,115
Hornbach Holding AG & Co. KGaA.....	2,788	225,508
Indus Holding AG.....	555	14,853
Init Innovation in Traffic Systems SE.....	890	30,440
Ω Instone Real Estate Group SE.....	18,760	130,362
Jenoptik AG.....	14,474	468,156
Ω JOST Werke SE.....	3,772	219,778
K&S AG.....	49,495	945,027
KION Group AG.....	12,675	531,121

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Kloeckner & Co. SE.....	24,048	\$ 254,700
Knaus Tabbert AG.....	425	28,005
* Koenig & Bauer AG.....	4,875	93,560
Kontron AG.....	8,109	176,365
Krones AG.....	4,274	515,028
KSB SE & Co. KGaA.....	62	44,374
KWS Saat SE & Co. KGaA.....	3,267	205,677
Lanxess AG.....	16,709	563,531
* LPKF Laser & Electronics SE.....	3,178	28,065
* Mediclin AG.....	5,270	17,857
* METRO AG.....	19,123	166,278
MLP SE.....	21,361	128,166
Mutares SE & Co. KGaA.....	2,158	52,083
OHB SE.....	1,667	58,022
PATRIZIA SE.....	4,348	44,483
Pfeiffer Vacuum Technology AG.....	218	36,097
ProSiebenSat.1 Media SE.....	31,086	309,035
Puma SE.....	9,769	660,201
* q.beyond AG.....	32,252	23,761
RTL Group SA.....	7,568	326,900
SAF-Holland SE.....	5,757	82,265
Salzgitter AG.....	11,280	390,914
Schloss Wachenheim AG.....	674	12,176
#* SGL Carbon SE.....	14,958	125,149
* Siemens Energy AG.....	59,809	1,013,262
Siltronic AG.....	4,010	353,011
Sixt SE.....	3,672	442,775
# SNP Schneider-Neureither & Partner SE.....	19	700
Software AG.....	9,881	339,242
Stabilus SE.....	7,542	429,984
Suedzucker AG.....	22,772	394,235
SUESS MicroTec SE.....	4,556	113,667
Surteco Group SE.....	1,940	37,722
* SUSE SA.....	2,113	24,890
Synlab AG.....	10,059	99,623
Takkt AG.....	8,473	121,732
* Talanx AG.....	16,074	984,369
Technotrans SE.....	2,069	60,542
Telefonica Deutschland Holding AG.....	255,153	687,479
thyssenkrupp AG.....	117,165	931,505
United Internet AG.....	15,148	226,782
* Vitesco Technologies Group AG, Class A.....	6,137	524,860
Vossloh AG.....	2,264	101,528
Wacker Chemie AG.....	3,997	621,085
Wacker Neuson SE.....	10,588	274,638
Wuestenrot & Wuerttembergische AG.....	8,935	154,632
Zeal Network SE.....	2,572	99,035
TOTAL GERMANY.....		<u>38,893,533</u>
GREECE — (0.1%)		
* Aegean Airlines SA.....	775	11,126
* Alpha Services & Holdings SA.....	121,392	218,616
Bank of Greece.....	3,495	65,727
ElvalHalcor SA.....	7,892	19,592
GEK Terna Holding Real Estate Construction SA.....	918	14,472
Helleniq Energy Holdings SA.....	9,333	82,932
Intracom Holdings SA.....	11,350	26,079
* LAMDA Development SA.....	7,984	62,464
Motor Oil Hellas Corinth Refineries SA.....	5,663	143,118

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
Mytilineos SA.....	757	\$ 31,503
* Piraeus Financial Holdings SA.....	30,166	114,260
Sarantis SA.....	2,655	22,216
Thrace Plastics Holding & Co.....	2,463	14,142
Titan Cement International SA.....	5,589	117,529
TOTAL GREECE.....		<u>943,776</u>
HONG KONG — (1.4%)		
Analogue Holdings Ltd.....	42,000	7,606
Asia Financial Holdings Ltd.....	32,000	13,771
ASMPT Ltd.....	63,100	615,483
Associated International Hotels Ltd.....	12,000	12,405
Bank of East Asia Ltd.....	307,200	471,654
* Blue River Holdings Ltd.....	290,000	11,790
* BOCOM International Holdings Co. Ltd.....	275,000	14,384
Bright Smart Securities & Commodities Group Ltd.....	176,000	42,590
*†† Brightoil Petroleum Holdings Ltd.....	238,000	0
Build King Holdings Ltd.....	120,000	15,993
*†† Burwill Holdings Ltd.....	664,000	0
#* Cathay Pacific Airways Ltd.....	255,909	290,504
* Century City International Holdings Ltd.....	360,000	11,786
Cheuk Nang Holdings Ltd.....	37,997	8,758
Chevalier International Holdings Ltd.....	20,000	18,251
* China Energy Development Holdings Ltd.....	2,198,000	20,817
Chow Sang Sang Holdings International Ltd.....	103,000	120,132
CITIC Telecom International Holdings Ltd.....	397,000	159,455
Ω Crystal International Group Ltd.....	149,500	54,273
CSI Properties Ltd.....	1,310,000	22,709
*†† CTEG.....	532,000	0
*†† CW Group Holdings Ltd.....	183,500	0
Dah Sing Banking Group Ltd.....	100,400	75,216
Dah Sing Financial Holdings Ltd.....	31,200	77,083
Eagle Nice International Holdings Ltd.....	36,000	20,780
*†† EcoGreen International Group Ltd.....	84,000	3,838
Emperor International Holdings Ltd.....	270,000	18,864
Emperor Watch & Jewellery Ltd.....	790,000	19,927
* Esprit Holdings Ltd.....	775,000	56,811
Far East Consortium International Ltd.....	297,223	70,259
First Pacific Co. Ltd.....	560,000	203,035
*Ω FIT Hon Teng Ltd.....	386,000	67,589
Giordano International Ltd.....	44,000	15,656
Great Eagle Holdings Ltd.....	60,527	113,033
Guotai Junan International Holdings Ltd.....	796,000	68,684
#* Haitong International Securities Group Ltd.....	609,922	57,228
Hang Lung Group Ltd.....	107,000	167,326
Hang Lung Properties Ltd.....	512,000	799,000
Hanison Construction Holdings Ltd.....	105,877	14,973
* Harbour Centre Development Ltd.....	17,000	15,754
HKBN Ltd.....	197,500	107,889
HKR International Ltd.....	251,040	62,957
Hon Kwok Land Investment Co. Ltd.....	54,000	13,495
* Hongkong & Shanghai Hotels Ltd.....	121,716	108,941
Ω Honma Golf Ltd.....	28,000	11,920
*†† Hsin Chong Group Holdings Ltd.....	532,000	0
Ω Impro Precision Industries Ltd.....	75,000	25,921
* IRC Ltd.....	1,822,000	21,734
* ITC Properties Group Ltd.....	84,761	9,302
Johnson Electric Holdings Ltd.....	85,290	117,580
K Wah International Holdings Ltd.....	318,000	104,155

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Kader Holdings Co. Ltd.....	98,000	\$ 6,227
Kerry Logistics Network Ltd.....	131,500	162,366
Kerry Properties Ltd.....	146,000	315,647
Kowloon Development Co. Ltd.....	105,000	110,602
* Lai Sun Development Co. Ltd.....	88,200	15,498
* Lai Sun Garment International Ltd.....	136,459	23,644
Liu Chong Hing Investment Ltd.....	40,000	31,265
*†† Long Well International Holdings Ltd.....	1,212,000	0
Luk Fook Holdings International Ltd.....	97,000	256,110
* Midland Holdings Ltd.....	187,517	18,340
Modern Dental Group Ltd.....	47,000	19,044
* Mongolian Mining Corp.....	162,000	50,273
* NagaCorp Ltd.....	242,000	152,438
New World Development Co. Ltd.....	372,000	919,945
*†† Pacific Andes International Holdings Ltd.....	668,000	0
Pacific Basin Shipping Ltd.....	1,212,000	394,591
* Pacific Century Premium Developments Ltd.....	301,000	13,932
* Paliburg Holdings Ltd.....	86,000	13,478
PC Partner Group Ltd.....	64,000	31,900
Pico Far East Holdings Ltd.....	278,000	48,610
Public Financial Holdings Ltd.....	116,000	29,918
* Regal Hotels International Holdings Ltd.....	68,000	26,978
Ω Regina Miracle International Holdings Ltd.....	29,000	10,801
SAS Dragon Holdings Ltd.....	64,000	25,708
* Shangri-La Asia Ltd.....	208,000	173,569
* Shin Hwa World Ltd.....	385,200	3,952
* Shun Tak Holdings Ltd.....	362,000	60,668
SmarTone Telecommunications Holdings Ltd.....	69,500	42,039
Soundwill Holdings Ltd.....	23,500	18,143
Stella International Holdings Ltd.....	138,500	136,085
Swire Pacific Ltd., Class A.....	105,000	877,720
Swire Pacific Ltd., Class B.....	175,000	234,393
Tao Heung Holdings Ltd.....	133,000	13,433
* Television Broadcasts Ltd.....	46,600	29,376
*†† Tenwow International Holdings Ltd.....	120,000	0
Texhong International Group Ltd.....	64,500	47,588
Texwinca Holdings Ltd.....	278,000	44,281
* Tongda Group Holdings Ltd.....	1,935,000	23,924
Town Health International Medical Group Ltd.....	650,000	26,734
Transport International Holdings Ltd.....	42,371	54,542
United Laboratories International Holdings Ltd.....	274,000	219,772
†† Untrade.Genting Hk.....	331,000	3,302
* Vedan International Holdings Ltd.....	80,000	3,593
VSTECS Holdings Ltd.....	192,000	97,435
* Wai Kee Holdings Ltd.....	72,000	13,915
* Wang On Group Ltd.....	1,400,000	10,301
Ω WH Group Ltd.....	1,552,160	847,154
Wing Tai Properties Ltd.....	72,000	30,601
* Xingye Alloy Materials Group Ltd.....	84,000	11,334
YTO International Express & Supply Chain Technology Ltd.....	28,000	5,806
* Yue Yuen Industrial Holdings Ltd.....	120,000	160,783
* Yunfeng Financial Group Ltd.....	58,000	9,221
TOTAL HONG KONG.....		<u>10,238,290</u>
HUNGARY — (0.0%)		
Richter Gedeon Nyrt.....	7,511	<u>189,538</u>
INDIA — (5.6%)		
360 ONE WAM Ltd.....	8,069	51,154

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Aarti Drugs Ltd.....	8,695	\$ 62,915
Aarti Industries Ltd.....	18,622	106,064
* Aarti Pharmed Labs Ltd.....	4,656	19,814
Action Construction Equipment Ltd.....	10,111	89,161
ADF Foods Ltd.....	3,088	41,289
Advanced Enzyme Technologies Ltd.....	6,791	27,188
Aegis Logistics Ltd.....	31,470	147,062
AGI Greenpac Ltd.....	5,757	43,818
Agro Tech Foods Ltd.....	2,464	25,826
Ahluwalia Contracts India Ltd.....	6,104	53,663
AIA Engineering Ltd.....	5,531	234,334
Ajanta Pharma Ltd.....	7,609	157,380
Alembic Ltd.....	15,848	16,004
Alembic Pharmaceuticals Ltd.....	10,543	99,255
Alkem Laboratories Ltd.....	714	34,599
Allcargo Logistics Ltd.....	14,247	54,266
Allcargo Terminals Ltd.....	14,247	10,633
Amara Raja Batteries Ltd.....	9,138	70,437
* Amber Enterprises India Ltd.....	1,643	48,405
Anant Raj Ltd.....	19,359	47,630
Andhra Sugars Ltd.....	14,285	19,020
Angel One Ltd.....	2,662	49,999
Apar Industries Ltd.....	4,076	186,174
Apollo Tyres Ltd.....	82,490	434,481
* Arvind Fashions Ltd.....	6,635	26,285
* Arvind Ltd.....	42,016	70,295
Ashiana Housing Ltd.....	6,346	15,922
* Ashoka Buildcon Ltd.....	23,322	28,365
*Ω Aster DM Healthcare Ltd.....	27,926	106,007
Astra Microwave Products Ltd.....	16,574	75,414
Atul Ltd.....	1,576	130,308
AurionPro Solutions Ltd.....	1,422	19,793
Aurobindo Pharma Ltd.....	63,939	640,547
Automotive Axles Ltd.....	1,036	27,059
Bajaj Consumer Care Ltd.....	16,880	44,624
* Bajaj Hindusthan Sugar Ltd.....	245,227	48,552
Balaji Amines Ltd.....	452	12,052
Balkrishna Industries Ltd.....	3,899	120,534
Balmer Lawrie & Co. Ltd.....	19,247	35,726
Balrampur Chini Mills Ltd.....	29,626	145,697
Banco Products India Ltd.....	7,771	33,480
Bank of Baroda.....	29,303	72,184
Bank of India.....	114,507	119,215
Bank of Maharashtra.....	144,375	59,093
Bannari Amman Sugars Ltd.....	902	31,052
BASF India Ltd.....	703	23,459
* BEML Land Assets Ltd.....	3,201	6,161
BEML Ltd.....	3,201	78,082
Bhansali Engineering Polymers Ltd.....	18,456	19,442
Bharat Bijlee Ltd.....	553	25,482
Bharat Dynamics Ltd.....	6,265	93,744
Bharat Electronics Ltd.....	592,686	943,046
Bharat Heavy Electricals Ltd.....	200,182	255,260
Birla Corp. Ltd.....	6,464	96,785
Birlasoft Ltd.....	29,082	150,989
Bombay Burmah Trading Co.....	4,849	67,173
* Borosil Ltd.....	2,401	13,533
Brigade Enterprises Ltd.....	23,418	168,716
Brightcom Group Ltd.....	163,944	50,060

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
BSE Ltd.....	10,692	\$105,761
* Camlin Fine Sciences Ltd.....	19,146	36,503
Canara Bank.....	94,771	397,356
Caplin Point Laboratories Ltd.....	3,997	44,284
Care Ratings Ltd.....	4,579	40,503
CCL Products India Ltd.....	15,057	112,446
Ceat Ltd.....	6,015	181,466
* Central Bank of India Ltd.....	119,974	44,272
Century Enka Ltd.....	3,444	18,007
Century Textiles & Industries Ltd.....	10,821	142,281
Cera Sanitaryware Ltd.....	772	71,310
Chambal Fertilisers & Chemicals Ltd.....	36,837	124,251
† Chennai Super Kings Cricket Ltd.....	33,314	171
Cholamandalam Financial Holdings Ltd.....	21,356	253,006
CIE Automotive India Ltd.....	29,639	183,246
Cigniti Technologies Ltd.....	3,813	36,282
City Union Bank Ltd.....	83,557	135,775
Ω Cochin Shipyard Ltd.....	8,018	65,313
Container Corp. of India Ltd.....	22,302	188,448
Coromandel International Ltd.....	25,282	317,394
* Cosmo First Ltd.....	4,186	31,600
* CSB Bank Ltd.....	17,397	63,114
Cyient Ltd.....	10,755	192,407
* D B Realty Ltd.....	19,709	20,609
Dalmia Bharat Ltd.....	18,022	428,353
Dalmia Bharat Sugar & Industries Ltd.....	5,261	24,258
DB Corp. Ltd.....	16,814	44,827
DCB Bank Ltd.....	58,753	87,806
DCM Shriram Ltd.....	7,541	77,018
DCW Ltd.....	37,568	20,480
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	14,127	93,822
Delta Corp. Ltd.....	21,699	52,817
Dhampur Sugar Mills Ltd.....	11,450	38,434
Dhanuka Agritech Ltd.....	3,371	30,968
Ω Dilip Buildcon Ltd.....	7,058	22,939
* Dish TV India Ltd.....	75,147	16,202
Dollar Industries Ltd.....	4,294	22,672
Dwarikesh Sugar Industries Ltd.....	19,117	21,361
Dynamatic Technologies Ltd.....	486	23,417
eClerx Services Ltd.....	4,926	103,561
EID Parry India Ltd.....	19,753	118,964
* EIH Associated Hotels.....	1,808	10,973
* EIH Ltd.....	35,168	90,888
Electrosteel Castings Ltd.....	104,310	74,552
Ω Endurance Technologies Ltd.....	5,726	117,261
Engineers India Ltd.....	58,317	112,052
EPL Ltd.....	28,442	78,529
*Ω Equitas Small Finance Bank Ltd.....	56,690	65,586
Ω Eris Lifesciences Ltd.....	7,443	71,971
Escorts Kubota Ltd.....	8,711	269,844
Everest Industries Ltd.....	1,612	18,829
Everest Kanto Cylinder Ltd.....	6,320	9,092
* Exide Industries Ltd.....	88,153	269,628
* FDC Ltd.....	12,195	51,077
Federal Bank Ltd.....	390,779	646,659
* Federal-Mogul Goetze India Ltd.....	4,153	18,192
FIEM Industries Ltd.....	693	16,227
Filatex India Ltd.....	27,476	12,895
Finolex Cables Ltd.....	15,463	199,216

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	48,381	\$117,740
	58,361	102,955
	1,050	32,604
*	95,930	408,708
	17,080	46,807
	563,053	819,346
*	2,638	14,383
	6,204	46,911
	33,716	32,301
*	5,798	10,118
*	10,963	33,754
Ω	17,947	45,011
	32,993	73,254
	16,967	110,149
	16,967	15,554
	33,446	322,323
	12,579	87,005
	2,468	64,301
Ω	7,864	46,436
*	9,179	53,272
	1,451	24,919
	32,878	129,287
	11,951	63,060
	10,217	14,415
	27,406	263,381
	24,203	40,085
	9,316	38,350
	10,082	20,749
	7,842	62,914
	12,280	39,094
	1,111	36,820
	18,866	136,285
	48,693	74,125
	61,353	216,201
	1,725	11,051
*	125,245	24,286
	29,816	69,886
*	10,118	40,256
	2,257	49,556
	15,130	33,273
	8,870	26,634
	5,217	203,799
	147,411	114,351
	2,873	33,149
	9,005	31,041
	1,013	37,892
	64,558	110,400
	11,567	17,213
	4,197	202,395
	24,909	42,948
*	3,544	27,439
	598	16,001
	2,798	8,917
	4,882	25,766
	909	61,995
*	736,597	782,599
	299,310	431,601
*	2,317	23,438
*	1,465	9,504

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
IIFL Securities Ltd.....	26,423	\$ 21,176
India Cements Ltd.....	43,951	117,573
India Glycols Ltd.....	3,432	25,734
Indian Bank.....	62,818	266,703
Indian Metals & Ferro Alloys Ltd.....	4,203	18,325
* Indian Overseas Bank.....	360,585	115,427
Indo Count Industries Ltd.....	12,207	32,466
Indoco Remedies Ltd.....	6,798	26,216
* Indus Towers Ltd.....	89,124	186,648
IndusInd Bank Ltd.....	4,637	80,057
* Inox Wind Ltd.....	12,758	32,813
Insecticides India Ltd.....	3,251	16,955
Intellect Design Arena Ltd.....	12,705	103,035
IOL Chemicals & Pharmaceuticals Ltd.....	5,999	28,667
Ipca Laboratories Ltd.....	29,641	315,538
Ω IRCON International Ltd.....	51,030	60,252
ISGEC Heavy Engineering Ltd.....	2,196	19,645
ITD Cementation India Ltd.....	8,815	19,899
J Kumar Infraprojects Ltd.....	9,206	40,530
Jagran Prakashan Ltd.....	18,748	23,429
Jai Corp. Ltd.....	12,215	26,796
* Jammu & Kashmir Bank Ltd.....	63,698	52,210
Jamna Auto Industries Ltd.....	6,298	8,587
Jindal Poly Films Ltd.....	3,854	29,648
Jindal Saw Ltd.....	53,430	213,177
Jindal Stainless Ltd.....	110,462	540,758
Jindal Steel & Power Ltd.....	101,247	824,464
JK Cement Ltd.....	5,781	231,196
JK Lakshmi Cement Ltd.....	14,023	103,807
JK Paper Ltd.....	21,843	87,935
JK Tyre & Industries Ltd.....	17,886	57,833
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	1,564	18,200
JSW Energy Ltd.....	118,534	415,566
JTEKT India Ltd.....	11,906	22,586
Jubilant Ingrevia Ltd.....	13,841	70,078
Jubilant Pharmova Ltd.....	11,620	53,458
* Just Dial Ltd.....	5,109	47,984
Jyothy Labs Ltd.....	34,605	130,503
Kalpataru Projects International Ltd.....	17,626	134,624
Kalyani Steels Ltd.....	7,765	40,166
Kansai Nerolac Paints Ltd.....	24,754	100,875
Karnataka Bank Ltd.....	80,186	202,685
Karur Vysya Bank Ltd.....	100,489	152,791
Kaveri Seed Co. Ltd.....	4,744	33,637
KCP Ltd.....	19,493	27,330
KEC International Ltd.....	25,269	195,238
KEI Industries Ltd.....	10,152	300,348
* Kesoram Industries Ltd.....	39,318	34,467
Kewal Kiran Clothing Ltd.....	3,197	25,889
Kirloskar Brothers Ltd.....	5,401	50,396
Kirloskar Ferrous Industries Ltd.....	9,588	60,745
Kirloskar Oil Engines Ltd.....	10,569	58,014
Kitex Garments Ltd.....	5,027	11,767
KNR Constructions Ltd.....	27,447	82,716
Kolte-Patil Developers Ltd.....	5,519	29,021
Kovai Medical Center & Hospital.....	843	27,612
KPR Mill Ltd.....	11,903	92,608
KRBL Ltd.....	16,796	79,759
Krsnaa Diagnostics Ltd.....	2,294	14,571

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
LA Opala RG Ltd.....	7,436	\$ 42,626
Lakshmi Machine Works Ltd.....	568	97,512
Ω Laurus Labs Ltd.....	4,269	18,274
LG Balakrishnan & Bros Ltd.....	7,187	92,651
LT Foods Ltd.....	40,174	87,740
Lumax Auto Technologies Ltd.....	4,253	19,327
Lupin Ltd.....	42,305	506,336
* LUX Industries Ltd.....	628	12,206
Maharashtra Seamless Ltd.....	14,386	93,979
Mahindra Lifespace Developers Ltd.....	15,138	95,101
Maithan Alloys Ltd.....	1,484	21,232
Man Infraconstruction Ltd.....	15,353	24,146
Marksans Pharma Ltd.....	59,055	85,442
Mastek Ltd.....	2,337	57,406
* Max Ventures & Industries Ltd.....	9,610	23,334
Mayur Uniquoters Ltd.....	2,063	13,046
Mazagon Dock Shipbuilders Ltd.....	7,521	172,866
Meghmani Finechem Ltd.....	870	10,062
Meghmani Organics Ltd.....	29,423	29,237
Minda Corp. Ltd.....	16,296	61,220
* Mirza International Ltd.....	11,137	6,538
Ω Mishra Dhatu Nigam Ltd.....	8,726	35,950
MM Forgings Ltd.....	2,528	32,940
Monte Carlo Fashions Ltd.....	1,211	12,759
* Morepen Laboratories Ltd.....	60,453	22,803
Motherson Sumi Wiring India Ltd.....	21,035	15,303
Mphasis Ltd.....	7,517	209,420
MRF Ltd.....	454	566,799
Mrs Bectors Food Specialities Ltd.....	2,572	28,750
Mukand Ltd.....	6,374	12,952
Multi Commodity Exchange of India Ltd.....	6,048	122,538
Natco Pharma Ltd.....	10,416	105,695
National Aluminium Co. Ltd.....	201,774	234,669
National Fertilizers Ltd.....	13,589	11,805
Nava Ltd.....	21,096	95,497
Navneet Education Ltd.....	18,503	32,299
NBCC India Ltd.....	147,802	83,667
NCC Ltd.....	97,963	190,869
NCL Industries Ltd.....	7,001	16,373
NESCO Ltd.....	3,968	33,877
Neuland Laboratories Ltd.....	2,588	109,355
Newgen Software Technologies Ltd.....	2,591	26,895
NIIT Learning Systems Ltd.....	10,780	41,056
* NIIT Ltd.....	10,780	10,763
Nilkamal Ltd.....	1,432	47,828
Ω Nippon Life India Asset Management Ltd.....	24,048	91,950
NMDC Ltd.....	153,931	219,733
*†† NMDC Steel Ltd.....	153,931	90,230
NOCIL Ltd.....	22,530	60,892
Novartis India Ltd.....	1,209	10,638
NRB Bearings Ltd.....	7,863	24,000
Nucleus Software Exports Ltd.....	1,478	20,093
Oberoi Realty Ltd.....	18,539	252,326
Oracle Financial Services Software Ltd.....	4,537	214,708
Orient Cement Ltd.....	25,897	46,311
Orient Paper & Industries Ltd.....	25,398	13,598
Oriental Carbon & Chemicals Ltd.....	1,832	17,738
Panama Petrochem Ltd.....	2,894	10,112
*Ω Parag Milk Foods Ltd.....	6,480	13,623

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Patel Engineering Ltd.....	80,785	\$ 43,156
* PC Jeweller Ltd.....	62,691	22,356
PCBL Ltd.....	36,684	70,421
Petronet LNG Ltd.....	186,651	529,650
Phoenix Mills Ltd.....	16,437	345,910
PNC Infratech Ltd.....	17,993	75,726
Polyplex Corp. Ltd.....	3,760	56,012
Power Mech Projects Ltd.....	1,284	72,581
* Prakash Industries Ltd.....	25,349	28,384
Ω Prataap Snacks Ltd.....	1,310	13,372
Prestige Estates Projects Ltd.....	32,983	235,655
* Pricol Ltd.....	16,687	56,086
* Prism Johnson Ltd.....	29,365	44,556
PSP Projects Ltd.....	1,511	14,607
Punjab National Bank.....	434,872	327,309
Puravankara Ltd.....	13,056	16,816
Ω Quess Corp. Ltd.....	5,911	30,749
Rain Industries Ltd.....	44,748	92,838
Rajesh Exports Ltd.....	12,943	82,080
Rallis India Ltd.....	16,538	43,971
Ramco Cements Ltd.....	22,141	238,211
* Ramco Systems Ltd.....	3,976	13,265
Ramkrishna Forgings Ltd.....	17,745	121,630
Rashtriya Chemicals & Fertilizers Ltd.....	39,338	55,037
Ratnamani Metals & Tubes Ltd.....	5,795	187,613
Raymond Ltd.....	9,936	232,233
*Ω RBL Bank Ltd.....	83,131	230,482
Redington Ltd.....	131,696	289,915
Redtape Ltd.....	11,137	29,769
* Reliance Power Ltd.....	583,182	116,506
Rico Auto Industries Ltd.....	16,938	20,423
RITES Ltd.....	11,078	62,452
RSWM Ltd.....	7,446	18,113
Sagar Cements Ltd.....	6,506	16,736
Samvardhana Motherson International Ltd.....	22,537	26,961
Sandhar Technologies Ltd.....	2,664	12,062
Sangam India Ltd.....	285	1,129
* Sanghi Industries Ltd.....	18,177	20,192
Sanghvi Movers Ltd.....	2,991	22,948
* Sarda Energy & Minerals Ltd.....	2,761	67,599
Savita Oil Technologies Ltd.....	5,680	21,547
* SEAMEC Ltd.....	1,481	13,168
* Sequent Scientific Ltd.....	8,389	9,687
Seshasayee Paper & Boards Ltd.....	7,419	24,945
Ω SH Kelkar & Co. Ltd.....	11,863	17,109
Shankara Building Products Ltd.....	990	9,027
Sharda Cropchem Ltd.....	4,998	26,705
Sharda Motor Industries Ltd.....	1,048	10,845
Shilpa Medicare Ltd.....	5,720	24,651
Shipping Corp. of India Ltd.....	32,265	40,817
Shipping Corp. of India Ltd.....	32,265	10,611
* SIS Ltd.....	6,676	35,811
Siyaram Silk Mills Ltd.....	2,979	20,031
Sobha Ltd.....	10,497	79,247
Somany Ceramics Ltd.....	3,402	30,834
* South Indian Bank Ltd.....	497,625	118,523
* Star Cement Ltd.....	16,744	29,646
Steel Authority of India Ltd.....	262,188	301,826
Sterlite Technologies Ltd.....	22,934	42,138

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Strides Pharma Science Ltd.....	11,768	\$ 67,485
Styrenix Performance Materials Ltd.....	1,107	15,989
Subros Ltd.....	5,228	26,982
Sudarshan Chemical Industries Ltd.....	6,005	36,158
Sun TV Network Ltd.....	19,125	126,118
Sundaram-Clayton Ltd.....	1,180	72,944
* Sunflag Iron & Steel Co. Ltd.....	10,393	28,896
Sunteck Realty Ltd.....	12,856	56,754
Suprajit Engineering Ltd.....	16,641	84,706
Supreme Petrochem Ltd.....	12,254	66,809
Surya Roshni Ltd.....	4,819	47,774
Tamil Nadu Newsprint & Papers Ltd.....	11,959	30,753
Tata Chemicals Ltd.....	37,650	486,003
Tata Coffee Ltd.....	16,634	50,560
Tata Metaliks Ltd.....	1,163	12,630
*Ω TCNS Clothing Co. Ltd.....	1,568	8,354
TD Power Systems Ltd.....	16,940	53,705
Techno Electric & Engineering Co. Ltd.....	13,654	81,425
*Ω Tejas Networks Ltd.....	8,361	83,371
Texmaco Rail & Engineering Ltd.....	63,696	82,549
Thirumalai Chemicals Ltd.....	11,355	28,013
* Thomas Cook India Ltd.....	36,783	37,592
Time Technoplast Ltd.....	29,889	49,935
Tinplate Co. of India Ltd.....	6,946	31,588
* Titagarh Rail System Ltd.....	8,195	65,264
TransIndia Realty & Logistics Parks Ltd.....	14,247	4,204
Transport Corp. of India Ltd.....	6,289	57,703
Trident Ltd.....	241,317	94,748
Triveni Engineering & Industries Ltd.....	13,982	50,939
TVS Srichakra Ltd.....	1,006	37,199
Uflex Ltd.....	9,820	52,054
Ω Ujjivan Small Finance Bank Ltd.....	99,842	58,670
Unichem Laboratories Ltd.....	9,845	47,697
Union Bank of India Ltd.....	182,028	197,814
UPL Ltd.....	117,632	891,271
Usha Martin Ltd.....	39,122	160,114
UTI Asset Management Co. Ltd.....	7,033	68,745
* VA Tech Wabag Ltd.....	10,705	68,710
* Vardhman Textiles Ltd.....	26,060	118,010
*Ω Varroc Engineering Ltd.....	8,500	36,096
Venky's India Ltd.....	1,292	31,932
Vesuvius India Ltd.....	2,035	91,028
Vimta Labs Ltd.....	1,870	10,394
Vindhya Telelinks Ltd.....	1,643	41,078
* Vodafone Idea Ltd.....	864,094	87,284
Voltamp Transformers Ltd.....	884	49,809
Voltas Ltd.....	20,276	192,147
VST Industries Ltd.....	911	41,889
VST Tillers Tractors Ltd.....	936	34,816
Welspun Corp. Ltd.....	33,813	132,351
Welspun Enterprises Ltd.....	16,081	45,793
Welspun India Ltd.....	48,891	65,038
West Coast Paper Mills Ltd.....	10,379	61,185
Whirlpool of India Ltd.....	914	16,109
* Wockhardt Ltd.....	7,656	22,229
* Wonderla Holidays Ltd.....	2,335	17,676
* Yes Bank Ltd.....	170,161	35,302
Zee Entertainment Enterprises Ltd.....	111,714	330,897
Zensar Technologies Ltd.....	17,962	108,478

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Zydus Lifesciences Ltd.....	44,718	\$ 342,955
Zydus Wellness Ltd.....	1,202	21,471
TOTAL INDIA.....		<u>39,536,988</u>
INDONESIA — (0.6%)		
ABM Investama Tbk PT.....	132,000	32,037
Ace Hardware Indonesia Tbk PT.....	1,049,300	50,123
Adaro Energy Indonesia Tbk PT.....	2,450,700	392,040
* Adhi Karya Persero Tbk PT.....	499,100	15,754
* Alam Sutera Realty Tbk PT.....	1,165,900	14,151
Astra Agro Lestari Tbk PT.....	115,100	57,823
Astra Otoparts Tbk PT.....	172,500	33,509
Bank BTPN Syariah Tbk PT.....	328,800	46,494
Bank Bukopin Tbk PT.....	3,976,600	27,424
Bank Capital Indonesia Tbk PT.....	991,200	8,609
* Bank China Construction Bank Indonesia Tbk PT.....	2,929,400	16,506
* Bank Mayapada International Tbk PT.....	1,396,100	47,697
Bank Maybank Indonesia Tbk PT.....	2,873,800	54,892
* Bank MNC Internasional Tbk PT.....	3,124,100	16,994
* Bank Nationalnobu Tbk PT.....	80,900	2,663
Bank OCBC Nisp Tbk PT.....	566,200	45,436
Bank Pan Indonesia Tbk PT.....	802,200	68,098
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	380,853	30,053
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	853,700	37,353
Bank Tabungan Negara Persero Tbk PT.....	854,164	74,518
BISI International Tbk PT.....	236,900	23,707
Blue Bird Tbk PT.....	151,800	22,644
* Buana Lintas Lautan Tbk PT.....	1,461,500	9,490
* Bukalapak.com PT Tbk.....	6,405,000	91,834
Bukit Asam Tbk PT.....	684,200	125,813
* Bumi Serpong Damai Tbk PT.....	1,255,900	98,727
Ciputra Development Tbk PT.....	1,972,586	145,877
Clipan Finance Indonesia Tbk PT.....	524,400	22,604
Delta Dunia Makmur Tbk PT.....	888,000	23,450
Dharma Satya Nusantara Tbk PT.....	494,300	19,184
Elnusa Tbk PT.....	1,110,000	28,715
Erajaya Swasembada Tbk PT.....	1,768,000	58,650
* Gajah Tunggal Tbk PT.....	310,300	22,221
Gudang Garam Tbk PT.....	91,900	170,111
Harum Energy Tbk PT.....	436,500	48,071
Indah Kiat Pulp & Paper Tbk PT.....	468,500	284,398
Indika Energy Tbk PT.....	467,500	61,267
Indo Tambangraya Megah Tbk PT.....	63,700	114,966
Indocement Tunggal Prakarsa Tbk PT.....	86,100	59,533
Indofood Sukses Makmur Tbk PT.....	617,700	300,088
Indomobil Sukses Internasional Tbk PT.....	319,500	37,176
* Intiland Development Tbk PT.....	678,700	10,707
Japfa Comfeed Indonesia Tbk PT.....	932,700	82,586
* Kawasan Industri Jababeka Tbk PT.....	3,135,500	32,222
Medco Energi Internasional Tbk PT.....	1,754,872	131,811
* Media Nusantara Citra Tbk PT.....	681,300	28,462
* MNC Land Tbk PT.....	12,970,200	59,318
Mulia Industrindo Tbk PT.....	256,900	7,665
* Omni Inovasi Indonesia Tbk PT.....	247,700	821
Pabrik Kertas Tjiwi Kimia Tbk PT.....	241,100	107,939
Pakuwon Jati Tbk PT.....	3,727,900	118,771
Panin Financial Tbk PT.....	1,914,300	38,871
* Paninvest Tbk PT.....	116,400	8,604
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	637,600	43,986

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* PP Persero Tbk PT.....	273,000	\$ 10,954
Puradelta Lestari Tbk PT.....	1,263,400	14,242
Ramayana Lestari Sentosa Tbk PT.....	603,300	23,005
Resource Alam Indonesia Tbk PT.....	280,500	9,302
*†† Rimo International Lestari Tbk PT.....	4,191,900	0
Salim Ivomas Pratama Tbk PT.....	511,500	14,378
Samator Indo Gas Tbk PT.....	71,700	9,392
Sampoerna Agro Tbk PT.....	68,700	9,198
Samudera Indonesia Tbk PT.....	1,503,000	36,699
Sawit Sumbermas Sarana Tbk PT.....	108,200	8,572
Semen Indonesia Persero Tbk PT.....	426,447	197,329
*†† Sri Rejeki Isman Tbk PT.....	1,787,400	3,245
Steel Pipe Industry of Indonesia PT.....	497,300	9,169
Summarecon Agung Tbk PT.....	2,151,204	94,202
Surya Citra Media Tbk PT.....	2,940,700	30,423
Surya Esa Perkasa Tbk PT.....	990,700	38,777
* Surya Semesta Internusa Tbk PT.....	515,500	16,004
Tempo Scan Pacific Tbk PT.....	117,300	13,186
Timah Tbk PT.....	610,700	38,096
*†† Trada Alam Minera Tbk PT.....	3,776,600	2,348
* Trimegah Sekuritas Indonesia Tbk PT.....	1,532,700	24,809
Triputra Agro Persada PT.....	743,600	28,103
Tunas Baru Lampung Tbk PT.....	685,485	37,946
* Waskita Karya Persero Tbk PT.....	697,000	9,336
* Wijaya Karya Persero Tbk PT.....	593,900	17,256
XL Axiata Tbk PT.....	841,393	126,673
TOTAL INDONESIA.....		4,335,107
IRELAND — (0.9%)		
AIB Group PLC.....	320,177	1,506,005
Bank of Ireland Group PLC.....	330,642	3,488,536
Cairn Homes PLC.....	192,687	231,350
* Dalata Hotel Group PLC.....	75,889	355,037
FBD Holdings PLC.....	9,012	127,822
Glanbia PLC.....	15,490	240,311
*Ω Glenveagh Properties PLC.....	97,647	115,308
* Permanent TSB Group Holdings PLC.....	38,720	97,066
Smurfit Kappa Group PLC.....	12,618	499,307
TOTAL IRELAND.....		6,660,742
ISRAEL — (0.7%)		
* Afcon Holdings Ltd.....	760	19,461
Africa Israel Residences Ltd.....	1,677	82,153
Alrov Properties & Lodgings Ltd.....	1,983	88,253
Arad Ltd.....	3,363	52,894
Ashtrom Group Ltd.....	9,090	136,907
AudioCodes Ltd.....	2,162	21,706
* Avgol Industries 1953 Ltd.....	17,326	6,701
* Azorim-Investment Development & Construction Co. Ltd.....	33,567	116,678
* Bet Shemesh Engines Holdings 1997 Ltd.....	1,775	48,190
Carasso Motors Ltd.....	6,480	29,499
* Cellcom Israel Ltd.....	28,735	100,519
* Clal Insurance Enterprises Holdings Ltd.....	14,708	224,039
Delek Group Ltd.....	2,316	327,159
Delta Galil Ltd.....	2,465	97,256
Dor Alon Energy in Israel 1988 Ltd.....	1,112	21,711
* Equital Ltd.....	6,299	189,969
Formula Systems 1985 Ltd.....	1,912	138,743

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	433	\$ 31,392
* Formula Systems 1985 Ltd., Sponsored ADR.....	12,151	76,430
* Gilat Satellite Networks Ltd.....	8,333	31,305
* Hagag Group Real Estate Development.....	5,206	20,398
* Hamat Group Ltd.....	33,143	261,401
Harel Insurance Investments & Financial Services Ltd.....	1,244	25,719
IDI Insurance Co. Ltd.....	25,831	63,957
Israel Canada T.R Ltd.....	4,140	38,997
Israel Land Development Co. Ltd.....	532	109,054
Isras Investment Co. Ltd.....	2,925	63,081
* Issta Ltd.....	7,363	36,226
* Kamada Ltd.....	19,587	20,968
Kardan Real Estate Enterprise & Development Ltd.....	4,009	105,401
Kenon Holdings Ltd.....	1,355	31,206
Kerur Holdings Ltd.....	356	17,768
Klil Industries Ltd.....	804	14,468
Lapidoth Capital Ltd.....	24,745	56,970
Mediterranean Towers Ltd.....	111	4,550
* Mehadrin Ltd.....	9,370	34,360
* Meitav Investment House Ltd.....	7,160	152,822
Menora Mivtachim Holdings Ltd.....	258	20,674
Meshulam Levinstein Contracting & Engineering Ltd.....	102,324	126,539
Migdal Insurance & Financial Holdings Ltd.....	11,180	55,336
* Naphtha Israel Petroleum Corp. Ltd.....	3,324	59,220
* Neto Malinda Trading Ltd.....	460,883	147,327
Oil Refineries Ltd.....	1,933	15,215
Palram Industries 1990 Ltd.....	38,087	162,509
* Partner Communications Co. Ltd.....	2,231	242,566
* Paz Oil Co. Ltd.....	5,252	189,888
* Perion Network Ltd.....	1,011	44,827
Plasson Industries Ltd.....	1,882	43,689
Prashkovsky Investments & Construction Ltd.....	1,204	8,719
Rapac Communication & Infrastructure Ltd.....	12,763	14,777
Raval Ics Ltd.....	536	30,638
* Sano-Brunos Enterprises Ltd.....	1,359	47,724
* Scope Metals Group Ltd.....	21,914	60,005
* Shikun & Binui Ltd.....	21,533	114,189
* Shufersal Ltd.....	38,993	14,753
Suny Cellular Communication Ltd.....	16,144	69,128
Ω Tamar Petroleum Ltd.....	14,423	534,909
* Tower Semiconductor Ltd.....		
TOTAL ISRAEL.....		4,900,943
ITALY — (2.8%)		
A2A SpA.....	369,829	705,618
ACEA SpA.....	11,629	142,477
Ω Anima Holding SpA.....	54,118	208,527
Arnoldo Mondadori Editore SpA.....	38,743	91,280
Ascopiave SpA.....	5,408	13,582
* Avio SpA.....	4,608	45,928
Azimut Holding SpA.....	25,399	599,736
Banca IFIS SpA.....	7,189	126,964
Banca Mediolanum SpA.....	53,760	522,382
Banca Popolare di Sondrio SPA.....	135,001	652,155
Banca Profilo SpA.....	114,968	26,659
Banco BPM SpA.....	394,306	1,973,128
Banco di Desio e della Brianza SpA.....	12,049	45,045
BasicNet SpA.....	5,417	28,688
Biesse SpA.....	1,662	22,398
BPER Banca.....	292,670	1,012,727

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Brembo SpA.....	36,468	\$ 516,193
Buzzi SpA.....	28,147	799,869
Cairo Communication SpA.....	17,210	32,987
Cementir Holding NV.....	12,612	119,033
* CIR SpA-Compagnie Industriali.....	239,509	106,580
Credito Emiliano SpA.....	26,852	229,559
d'Amico International Shipping SA.....	33,291	137,950
Danieli & C Officine Meccaniche SpA.....	12,070	231,976
Danieli & C Officine Meccaniche SpA.....	3,835	94,875
Datalogic SpA.....	6,667	49,595
De' Longhi SpA.....	10,772	273,334
Digital Bros SpA.....	1,007	15,563
Elica SpA.....	8,847	24,970
Emak SpA.....	17,371	20,143
Ω Enav SpA.....	56,412	242,567
ERG SpA.....	5,949	171,008
Esprinet SpA.....	7,745	45,551
* Exprivia SpA.....	9,687	16,922
* Fiera Milano SpA.....	6,870	17,870
Fila SpA.....	7,328	65,264
* Fincantieri SpA.....	92,350	52,998
FNM SpA.....	40,686	19,199
* Garofalo Health Care SpA.....	4,490	20,541
Gefran SpA.....	2,084	20,289
Hera SpA.....	198,526	616,431
IMMSI SpA.....	62,616	33,122
Indel B SpA.....	373	9,503
* Iveco Group NV.....	53,448	506,927
IVS Group SA.....	6,481	35,610
* KME Group SpA.....	43,866	47,970
* Landi Renzo SpA.....	31,422	18,743
Leonardo SpA.....	105,578	1,429,460
Maire Tecnimont SpA.....	35,493	145,823
MARR SpA.....	1,191	18,512
Mediobanca Banca di Credito Finanziario SpA.....	144,530	1,926,093
MFE-MediaForEurope NV, Class A.....	267,973	141,776
MFE-MediaForEurope NV, Class B.....	86,301	66,579
* Newlat Food SpA.....	4,322	29,206
*Ω Nexi SpA.....	82,277	712,519
Openjobmetis SpA agenzia per il lavoro.....	3,304	31,105
Orsero SpA.....	2,608	36,777
Ω OVS SpA.....	73,087	200,837
Piaggio & C SpA.....	46,282	181,987
Ω Pirelli & C SpA.....	87,821	468,175
Ω Poste Italiane SpA.....	99,148	1,132,616
Rizzoli Corriere Della Sera Mediagroup SpA.....	15,382	12,171
* Sabaf SpA.....	2,439	47,553
SAES Getters SpA.....	2,331	74,872
* Safilo Group SpA.....	55,553	70,840
Salcef Group SpA.....	671	17,356
Saras SpA.....	147,012	210,232
SOL SpA.....	1,856	52,407
Spaxs SpA.....	9,293	63,553
* Telecom Italia SpA.....	2,714,152	782,412
* Telecom Italia SpA.....	1,059,301	297,012
* Tesmec SpA.....	66,687	9,457
* Tod's SpA.....	1,626	73,843
Unipol Gruppo SpA.....	108,936	606,522

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
UnipolSai Assicurazioni SpA.....	134,436	\$ 345,466
TOTAL ITALY.....		<u>19,995,597</u>
JAPAN — (16.5%)		
77 Bank Ltd.....	15,900	338,807
Achilles Corp.....	4,600	49,255
AD Works Group Co. Ltd.....	8,300	11,153
ADEKA Corp.....	23,900	484,568
Advan Group Co. Ltd.....	7,500	52,371
AFC-HD AMS Life Science Co. Ltd.....	1,800	10,916
Agro-Kanesho Co. Ltd.....	2,600	27,532
Ahresty Corp.....	9,900	50,806
Aichi Financial Group, Inc.....	13,290	229,415
Aichi Steel Corp.....	3,600	94,596
Aichi Tokei Denki Co. Ltd.....	2,700	29,931
Aida Engineering Ltd.....	10,000	71,457
Air Water, Inc.....	54,200	763,335
Airport Facilities Co. Ltd.....	9,300	36,835
Aisan Industry Co. Ltd.....	13,200	109,206
* Akebono Brake Industry Co. Ltd.....	42,500	43,672
Akita Bank Ltd.....	4,800	62,138
Albis Co. Ltd.....	2,000	34,615
Alconix Corp.....	9,400	94,974
Alfresa Holdings Corp.....	46,400	739,974
Alinco, Inc.....	4,500	34,585
Alleanza Holdings Co. Ltd.....	3,200	22,781
Alpen Co. Ltd.....	5,100	70,811
Alps Alpine Co. Ltd.....	62,681	554,034
Alps Logistics Co. Ltd.....	6,000	66,349
Amada Co. Ltd.....	12,008	118,177
Anabuki Kosan, Inc.....	1,200	18,362
Anest Iwata Corp.....	9,900	81,728
AOKI Holdings, Inc.....	9,900	64,043
Aoyama Trading Co. Ltd.....	15,700	143,385
Aozora Bank Ltd.....	38,400	789,722
Arakawa Chemical Industries Ltd.....	5,500	39,650
Arata Corp.....	4,700	162,622
ARCLANDS Corp.....	8,600	99,057
Arcs Co. Ltd.....	12,500	218,107
Arealink Co. Ltd.....	1,300	24,839
Asahi Co. Ltd.....	3,000	26,477
Asahi Yukizai Corp.....	800	24,816
Asanuma Corp.....	3,600	88,368
Asia Pile Holdings Corp.....	10,700	47,681
ASKA Pharmaceutical Holdings Co. Ltd.....	7,400	81,243
Astena Holdings Co. Ltd.....	8,100	25,297
Autobacs Seven Co. Ltd.....	20,300	222,900
Awa Bank Ltd.....	8,400	127,103
Axial Retailing, Inc.....	4,600	122,863
Axyz Co. Ltd.....	800	17,009
Bando Chemical Industries Ltd.....	10,800	111,121
Bank of Iwate Ltd.....	3,000	47,678
Bank of Nagoya Ltd.....	3,600	98,773
Bank of Saga Ltd.....	2,101	26,967
Bank of the Ryukyus Ltd.....	3,300	23,623
Belluna Co. Ltd.....	12,600	63,308
Benesse Holdings, Inc.....	13,900	181,610
BML, Inc.....	4,500	95,108
Bourbon Corp.....	3,000	45,014

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Br Holdings Corp.....	4,400	\$ 12,446
Broadband Tower, Inc.....	18,200	18,579
Brother Industries Ltd.....	5,400	84,175
Bunka Shutter Co. Ltd.....	17,100	132,660
Canon Electronics, Inc.....	6,900	87,702
Carlit Holdings Co. Ltd.....	5,500	32,099
Carta Holdings, Inc.....	2,500	22,091
Cawachi Ltd.....	4,800	76,334
Central Glass Co. Ltd.....	10,400	225,727
Central Security Patrols Co. Ltd.....	2,300	47,353
Central Sports Co. Ltd.....	2,100	35,414
Chiba Kogyo Bank Ltd.....	25,400	119,719
Chilled & Frozen Logistics Holdings Co. Ltd.....	5,400	50,122
Chino Corp.....	2,600	41,617
Chori Co. Ltd.....	4,500	92,683
Chubu Shiryō Co. Ltd.....	7,421	57,178
Chuetsu Pulp & Paper Co. Ltd.....	3,600	35,112
Chugin Financial Group, Inc.....	44,800	300,859
Chuo Gyorui Co. Ltd.....	500	10,668
CI Takiron Corp.....	14,900	60,500
Citizen Watch Co. Ltd.....	73,800	482,339
CKD Corp.....	15,100	229,651
CK-San-Etsu Co. Ltd.....	1,300	39,120
CMIC Holdings Co. Ltd.....	4,200	58,191
CMK Corp.....	17,600	63,376
Coca-Cola Bottlers Japan Holdings, Inc.....	41,049	472,732
Concordia Financial Group Ltd.....	91,000	416,236
Cosmo Energy Holdings Co. Ltd.....	25,600	793,732
CRE, Inc.....	2,500	24,379
Create Medic Co. Ltd.....	3,000	18,636
CTI Engineering Co. Ltd.....	3,300	81,963
Dai Nippon Toryo Co. Ltd.....	7,200	48,681
Daicel Corp.....	77,800	720,938
Dai-Dan Co. Ltd.....	5,100	106,752
Daido Metal Co. Ltd.....	13,400	50,188
Daido Steel Co. Ltd.....	8,000	342,981
Daihatsu Diesel Manufacturing Co. Ltd.....	7,400	40,112
Daihen Corp.....	5,700	219,947
Daiho Corp.....	3,400	95,061
Dai-Ichi Cutter Kogyo KK.....	2,600	26,330
Daiichi Jitsugyo Co. Ltd.....	2,600	98,067
Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	6,600	45,243
Daiken Corp.....	4,800	79,189
Daiki Aluminium Industry Co. Ltd.....	7,600	82,919
Daikyonishikawa Corp.....	13,400	74,642
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	4,700	73,549
Daio Paper Corp.....	12,400	106,599
Daishi Hokuetsu Financial Group, Inc.....	7,850	196,228
Daishinku Corp.....	9,900	44,128
Daisue Construction Co. Ltd.....	3,500	34,405
Daito Pharmaceutical Co. Ltd.....	3,000	49,388
Daitron Co. Ltd.....	3,400	75,055
DCM Holdings Co. Ltd.....	36,100	305,714
Denka Co. Ltd.....	11,200	221,255
DIC Corp.....	16,100	303,914
DKK-Toa Corp.....	3,400	21,805
DKS Co. Ltd.....	2,400	29,658
Doutor Nichires Holdings Co. Ltd.....	8,800	138,196
Dowa Holdings Co. Ltd.....	14,500	468,290

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
DyDo Group Holdings, Inc.....	2,700	\$ 98,112
Eagle Industry Co. Ltd.....	9,400	116,734
Ebara Foods Industry, Inc.....	1,400	29,100
Eco's Co. Ltd.....	3,000	42,608
EDION Corp.....	28,600	294,075
Ehime Bank Ltd.....	10,401	64,529
Elematec Corp.....	5,800	72,842
Endo Lighting Corp.....	4,100	37,088
Enomoto Co. Ltd.....	2,300	28,690
ES-Con Japan Ltd.....	11,300	63,941
Eslead Corp.....	2,900	61,722
ESPEC Corp.....	4,800	79,918
Exedy Corp.....	9,200	160,985
EXEO Group, Inc.....	9,800	203,761
Ezaki Glico Co. Ltd.....	13,700	362,029
FALCO HOLDINGS Co. Ltd.....	2,300	30,405
Feed One Co. Ltd.....	4,700	25,374
Ferrotec Holdings Corp.....	13,200	319,389
FIDEA Holdings Co. Ltd.....	5,910	61,897
First Bank of Toyama Ltd.....	19,100	101,911
Focus Systems Corp.....	4,700	34,159
Foster Electric Co. Ltd.....	1,800	11,457
France Bed Holdings Co. Ltd.....	7,200	60,472
F-Tech, Inc.....	5,800	37,194
Fudo Tetra Corp.....	4,400	58,534
Fuji Corp.....	22,400	410,121
Fuji Corp.....	3,200	39,335
Fuji Corp. Ltd.....	9,800	48,203
Fuji Die Co. Ltd.....	1,700	8,038
Fuji Furukawa Engineering & Construction Co. Ltd.....	1,200	35,976
Fuji Oil Co. Ltd.....	11,100	23,366
Fuji Oil Holdings, Inc.....	2,701	38,107
Fuji Pharma Co. Ltd.....	5,500	45,166
Fuji Seal International, Inc.....	13,100	146,722
Fujiibo Holdings, Inc.....	3,600	95,362
Fujicco Co. Ltd.....	5,300	70,505
Fujikura Composites, Inc.....	6,200	43,267
Fujikura Ltd.....	66,300	554,346
Fujimori Kogyo Co. Ltd.....	4,700	118,177
Fujisash Co. Ltd.....	16,500	10,556
Fujiya Co. Ltd.....	3,900	65,646
FuKoKu Co. Ltd.....	3,700	41,715
Fukuda Corp.....	2,100	73,626
Fukuda Denshi Co. Ltd.....	6,200	196,545
Fukui Bank Ltd.....	7,700	85,926
Fukuoka Financial Group, Inc.....	56,560	1,362,850
Fukushima Galilei Co. Ltd.....	3,300	117,128
Fukuyama Transporting Co. Ltd.....	7,100	200,671
Fumakilla Ltd.....	1,200	9,993
Furukawa Battery Co. Ltd.....	5,200	37,204
Furukawa Co. Ltd.....	9,100	104,496
Furukawa Electric Co. Ltd.....	23,600	453,111
Furuno Electric Co. Ltd.....	8,700	78,999
Fuso Pharmaceutical Industries Ltd.....	2,300	33,380
Futaba Industrial Co. Ltd.....	19,300	84,948
Gakken Holdings Co. Ltd.....	9,300	58,299
Gecoss Corp.....	5,000	32,954
Geo Holdings Corp.....	9,900	137,333
GL Sciences, Inc.....	2,600	44,609

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
GLOBERIDE, Inc.....	3,700	\$ 61,139
Glory Ltd.....	14,475	297,820
Glozel Co. Ltd.....	9,400	28,913
Godo Steel Ltd.....	3,100	86,905
Grandy House Corp.....	4,100	17,510
GS Yuasa Corp.....	19,600	394,391
GSI Creos Corp.....	3,400	49,494
G-Tekt Corp.....	8,100	105,451
Gunma Bank Ltd.....	97,300	411,807
Gunze Ltd.....	5,300	166,634
H.U. Group Holdings, Inc.....	13,800	272,461
H2O Retailing Corp.....	27,900	300,306
Hachijuni Bank Ltd.....	127,712	657,990
Hagihara Industries, Inc.....	4,100	44,456
Hagiwara Electric Holdings Co. Ltd., Class C.....	3,300	74,696
Hagoromo Foods Corp.....	500	10,548
Hamakyorex Co. Ltd.....	4,500	124,375
Handsman Co. Ltd.....	1,900	14,209
Hanwa Co. Ltd.....	11,900	407,059
Happinet Corp.....	4,400	69,239
Hard Off Corp. Co. Ltd.....	3,900	41,843
Harima Chemicals Group, Inc.....	4,400	26,201
Hashimoto Sogyo Holdings Co. Ltd.....	3,200	27,256
Hazama Ando Corp.....	46,200	369,638
Heiwa Corp.....	15,900	269,326
Heiwa Real Estate Co. Ltd.....	8,100	226,327
Heiwado Co. Ltd.....	8,887	151,341
Himaraya Co. Ltd.....	2,700	18,112
* Hino Motors Ltd.....	87,700	351,747
Hirakawa Hewtech Corp.....	4,100	50,979
Hirano Tecseed Co. Ltd.....	2,400	37,801
Hirata Corp.....	1,100	61,696
Hirogin Holdings, Inc.....	80,519	497,989
Hirose Tusyō, Inc.....	800	17,018
Hiroshima Electric Railway Co. Ltd.....	5,100	29,039
Hitachi Zosen Corp.....	39,600	260,932
Hochiki Corp.....	3,900	49,515
Hodogaya Chemical Co. Ltd.....	2,100	50,696
Hogy Medical Co. Ltd.....	5,500	120,498
Hokkaido Coca-Cola Bottling Co. Ltd.....	1,800	31,772
Hokkan Holdings Ltd.....	3,400	33,640
Hokko Chemical Industry Co. Ltd.....	5,700	35,494
Hokkoku Financial Holdings, Inc.....	7,500	254,961
Hokuetsu Corp.....	41,600	252,278
Hokuetsu Industries Co. Ltd.....	7,500	99,047
Hokuhoku Financial Group, Inc.....	39,800	356,351
Hokuriku Electric Industry Co. Ltd.....	2,500	22,351
Hokuto Corp.....	5,300	69,411
H-One Co. Ltd.....	4,600	27,070
Honeys Holdings Co. Ltd.....	4,700	51,803
Hoosiers Holdings Co. Ltd.....	10,600	78,855
Horiba Ltd.....	7,600	448,348
Hosokawa Micron Corp.....	4,100	101,915
House Foods Group, Inc.....	8,500	196,235
Howa Machinery Ltd.....	4,600	26,352
HS Holdings Co. Ltd.....	7,200	51,795
Hyakugo Bank Ltd.....	71,200	238,003
Hyakujushi Bank Ltd.....	8,400	126,418
Ichiken Co. Ltd.....	1,900	27,338

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Ichikoh Industries Ltd.....	16,400	\$ 61,823
Ichimasa Kamaboko Co. Ltd.....	3,000	15,265
Ichinen Holdings Co. Ltd.....	6,400	61,971
Ichiyoshi Securities Co. Ltd.....	5,200	24,413
IDEA Consultants, Inc.....	1,600	19,229
Iino Kaiun Kaisha Ltd.....	25,600	165,310
IJTT Co. Ltd.....	6,900	29,464
Imagica Group, Inc.....	6,500	29,175
Imura & Co. Ltd.....	2,800	23,208
Inaba Denki Sangyo Co. Ltd.....	14,600	324,321
Inaba Seisakusho Co. Ltd.....	3,600	38,815
Inabata & Co. Ltd.....	14,900	347,332
Inageya Co. Ltd.....	5,600	59,091
INFRONEER Holdings, Inc.....	56,352	548,758
Integrated Design & Engineering Holdings Co. Ltd.....	4,400	105,733
I-PEX, Inc.....	3,600	33,803
Iseki & Co. Ltd.....	5,200	45,995
Ishihara Sangyo Kaisha Ltd.....	12,100	116,863
Itochu Enex Co. Ltd.....	16,700	163,935
Itochu-Shokuhin Co. Ltd.....	1,900	72,456
Itoham Yonekyu Holdings, Inc.....	40,200	204,007
Itoki Corp.....	13,700	113,470
IwaiCosmo Holdings, Inc.....	6,600	75,910
Iwaki Co. Ltd.....	2,900	29,588
Iwatani Corp.....	9,100	485,751
Iyogin Holdings, Inc.....	78,300	553,068
Izumi Co. Ltd.....	8,600	216,703
J Front Retailing Co. Ltd.....	39,000	379,606
J Trust Co. Ltd.....	24,700	81,990
JANOME Corp.....	6,900	31,420
Japan Electronic Materials Corp.....	1,900	23,659
Japan Medical Dynamic Marketing, Inc.....	6,500	44,882
Japan Oil Transportation Co. Ltd.....	700	13,846
Japan Pulp & Paper Co. Ltd.....	3,500	113,838
Japan Securities Finance Co. Ltd.....	15,500	131,641
Japan Transcity Corp.....	10,000	45,006
Japan Wool Textile Co. Ltd.....	17,400	147,718
JDC Corp.....	12,400	53,201
Jichodo Co. Ltd.....	200	12,895
Jimoto Holdings, Inc.....	5,600	16,645
JINUSHI Co. Ltd.....	2,900	38,891
JK Holdings Co. Ltd.....	5,500	39,273
JMS Co. Ltd.....	7,000	28,673
J-Oil Mills, Inc.....	6,700	79,810
Joshin Denki Co. Ltd.....	5,043	72,549
Joyful Honda Co. Ltd.....	14,200	164,492
JSP Corp.....	4,300	56,894
JTEKT Corp.....	61,925	584,112
Juki Corp.....	13,000	52,730
Juroku Financial Group, Inc.....	12,200	301,753
JVCKenwood Corp.....	48,200	159,094
Kadoya Sesame Mills, Inc.....	1,100	26,678
Kaga Electronics Co. Ltd.....	4,900	219,500
Kaken Pharmaceutical Co. Ltd.....	5,500	136,942
Kamei Corp.....	9,700	101,741
Kamigumi Co. Ltd.....	13,100	303,872
Kanaden Corp.....	6,800	63,928
Kanagawa Chuo Kotsu Co. Ltd.....	2,100	48,888
Kaname Kogyo Co. Ltd.....	1,300	7,915

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kanamoto Co. Ltd.....	9,469	\$ 167,008
Kandenko Co. Ltd.....	34,400	301,747
Kaneka Corp.....	15,000	441,954
Kaneko Seeds Co. Ltd.....	4,400	44,824
Kanematsu Corp.....	24,400	357,936
Kanemi Co. Ltd.....	1,200	25,306
Kanto Denka Kogyo Co. Ltd.....	12,700	84,830
Katakura & Co-op Agri Corp.....	1,200	10,755
Kato Sangyo Co. Ltd.....	6,100	167,372
Kawada Technologies, Inc.....	1,700	69,381
Kawai Musical Instruments Manufacturing Co. Ltd.....	2,500	63,776
Kawasaki Heavy Industries Ltd.....	41,500	1,058,384
Kawata Manufacturing Co. Ltd.....	1,500	11,397
Keiyo Bank Ltd.....	28,000	117,545
Keiyo Co. Ltd.....	6,600	39,656
Kenko Mayonnaise Co. Ltd.....	3,934	36,449
KFC Ltd.....	1,400	13,428
Kimura Chemical Plants Co. Ltd.....	5,800	29,890
Kimura Unity Co. Ltd.....	4,900	44,480
Kita-Nippon Bank Ltd.....	4,300	65,761
Kitz Corp.....	22,500	167,448
Kiyo Bank Ltd.....	19,800	212,615
* KNT-CT Holdings Co. Ltd.....	2,200	22,263
Koa Corp.....	9,700	120,110
Koatsu Gas Kogyo Co. Ltd.....	9,700	52,855
Kobe Steel Ltd.....	95,900	1,048,890
Kohnan Shoji Co. Ltd.....	7,800	190,944
Kohsoku Corp.....	2,700	40,607
Kojima Co. Ltd.....	13,300	61,948
Kokuyo Co. Ltd.....	21,700	348,120
Komatsu Matere Co. Ltd.....	8,000	42,175
Komeri Co. Ltd.....	10,300	215,892
Kondotec, Inc.....	5,400	45,900
Konica Minolta, Inc.....	143,900	533,385
Konishi Co. Ltd.....	8,300	133,162
Konoike Transport Co. Ltd.....	9,000	112,829
KPP Group Holdings Co. Ltd.....	14,800	66,022
Krosaki Harima Corp.....	1,800	137,466
KRS Corp.....	3,600	23,789
K's Holdings Corp.....	43,300	397,420
KU Holdings Co. Ltd.....	3,700	32,168
Kumagai Gumi Co. Ltd.....	9,906	224,355
Kumiai Chemical Industry Co. Ltd.....	15,400	115,637
Kurabo Industries Ltd.....	4,600	75,964
Kuraray Co. Ltd.....	101,500	1,021,349
Kureha Corp.....	4,900	292,957
Kurimoto Ltd.....	3,200	55,118
Kuriyama Holdings Corp.....	5,000	33,470
KYB Corp.....	6,200	219,700
Kyoden Co. Ltd.....	3,800	12,251
Kyodo Printing Co. Ltd.....	2,200	50,074
Kyoei Steel Ltd.....	6,408	96,448
Kyokuto Boeki Kaisha Ltd.....	4,800	60,332
Kyokuto Kaihatsu Kogyo Co. Ltd.....	10,400	133,535
Kyokuyo Co. Ltd.....	2,800	73,915
Kyorin Pharmaceutical Co. Ltd.....	11,100	138,405
Kyosan Electric Manufacturing Co. Ltd.....	12,300	45,794
Kyudenko Corp.....	10,500	302,804
Kyushu Financial Group, Inc.....	99,900	486,307

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Lacto Japan Co. Ltd.....	2,600	\$ 36,176
LEC, Inc.....	7,500	47,347
Life Corp.....	4,700	117,899
LIFULL Co. Ltd.....	26,000	56,029
Lintec Corp.....	11,600	191,445
Lixil Corp.....	13,000	166,138
Look Holdings, Inc.....	1,800	34,527
Mabuchi Motor Co. Ltd.....	9,700	278,541
Macromill, Inc.....	11,400	63,498
Maezawa Industries, Inc.....	5,300	34,204
Makino Milling Machine Co. Ltd.....	6,900	276,632
Mandom Corp.....	5,700	57,227
Marubun Corp.....	5,500	46,680
Marudai Food Co. Ltd.....	6,500	70,357
Maruha Nichiro Corp.....	11,100	192,543
MARUKA FURUSATO Corp.....	5,038	94,580
Marusan Securities Co. Ltd.....	21,900	81,372
Maruyama Manufacturing Co., Inc.....	1,100	15,657
Maruzen CHI Holdings Co. Ltd.....	3,000	7,237
Maruzen Showa Unyu Co. Ltd.....	4,700	136,786
Matsuda Sangyo Co. Ltd.....	4,300	70,482
Maxell Ltd.....	11,300	128,372
Maxvalu Tokai Co. Ltd.....	2,200	43,117
Mebuki Financial Group, Inc.....	275,790	732,689
Medical System Network Co. Ltd.....	10,600	28,708
Medipal Holdings Corp.....	34,900	598,414
Medius Holdings Co. Ltd.....	2,600	14,464
Megachips Corp.....	4,000	119,718
Megmilk Snow Brand Co. Ltd.....	4,300	59,237
Meidensha Corp.....	9,300	138,629
Meiji Electric Industries Co. Ltd.....	3,800	41,271
Meiji Shipping Co. Ltd.....	4,300	19,895
Meiko Electronics Co. Ltd.....	5,300	105,440
Meiwa Estate Co. Ltd.....	4,900	39,263
Melco Holdings, Inc.....	2,000	44,937
Mie Kotsu Group Holdings, Inc.....	16,800	67,133
Mikuni Corp.....	9,900	35,480
MIMAKI ENGINEERING Co. Ltd.....	6,100	40,952
Mimasu Semiconductor Industry Co. Ltd.....	4,500	94,163
Ministop Co. Ltd.....	4,000	41,437
Mipox Corp.....	4,500	19,885
Mirait One Corp.....	28,810	369,862
Mirarth Holdings, Inc.....	29,200	99,254
Mitani Sangyo Co. Ltd.....	11,800	26,966
Mitsuba Corp.....	15,300	89,508
Mitsubishi Gas Chemical Co., Inc.....	40,800	611,940
Mitsubishi Kakoki Kaisha Ltd.....	2,300	44,628
Mitsubishi Logisnext Co. Ltd.....	2,100	18,892
Mitsubishi Logistics Corp.....	13,900	349,155
Mitsubishi Materials Corp.....	35,500	634,582
Mitsubishi Paper Mills Ltd.....	9,464	40,747
Mitsubishi Research Institute, Inc.....	2,400	90,869
Mitsubishi Shokuhin Co. Ltd.....	4,600	122,576
Mitsubishi Steel Manufacturing Co. Ltd.....	2,100	25,537
Mitsui Chemicals, Inc.....	7,200	207,028
Mitsui DM Sugar Holdings Co. Ltd.....	6,095	122,249
Mitsui E&S Co. Ltd.....	24,500	82,282
Mitsui Mining & Smelting Co. Ltd.....	18,916	447,113
Mitsui-Soko Holdings Co. Ltd.....	5,900	150,468

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Miyazaki Bank Ltd.....	2,400	\$ 44,354
Mizuno Corp.....	6,300	165,157
Mochida Pharmaceutical Co. Ltd.....	800	18,603
* Modec, Inc.....	6,700	70,500
Monex Group, Inc.....	50,300	196,043
MORESCO Corp.....	2,000	16,783
Morinaga Milk Industry Co. Ltd.....	10,900	367,117
Moriroku Holdings Co. Ltd.....	4,700	69,358
Morita Holdings Corp.....	10,700	116,683
Mory Industries, Inc.....	1,800	45,051
MrMax Holdings Ltd.....	8,500	36,247
Musashi Seimitsu Industry Co. Ltd.....	15,800	197,023
Musashino Bank Ltd.....	10,000	176,543
NAC Co. Ltd.....	3,000	20,798
Nachi-Fujikoshi Corp.....	4,687	126,645
Nafco Co. Ltd.....	5,500	72,940
Nagano Keiki Co. Ltd.....	4,200	61,242
Nagase & Co. Ltd.....	32,400	557,082
Nagatanien Holdings Co. Ltd.....	3,800	57,888
Naigai Tec Corp.....	900	14,478
Nakabayashi Co. Ltd.....	5,900	22,089
Nakamoto Packs Co. Ltd.....	800	9,218
Nakamura Co. Ltd.....	1,100	23,979
Nakayama Steel Works Ltd.....	12,000	77,336
Namura Shipbuilding Co. Ltd.....	20,100	77,507
Nanto Bank Ltd.....	9,600	175,874
Nanyo Corp.....	1,300	19,851
Nasu Denki Tekko Co. Ltd.....	400	26,112
Natori Co. Ltd.....	2,300	31,766
NF Holdings Corp.....	1,500	12,988
NGK Insulators Ltd.....	59,400	728,497
NH Foods Ltd.....	8,600	248,134
NHK Spring Co. Ltd.....	62,244	498,741
Nicca Chemical Co. Ltd.....	1,800	10,509
Nice Corp.....	2,600	28,611
Nichias Corp.....	16,300	335,103
Nichiban Co. Ltd.....	3,400	48,522
Nichicon Corp.....	13,400	132,545
Nichiden Corp.....	4,700	81,185
Nichiha Corp.....	7,200	165,637
Nichimo Co. Ltd.....	800	22,940
Nichirin Co. Ltd.....	3,750	76,508
Nihon Dengi Co. Ltd.....	2,400	76,315
Nihon Denkei Co. Ltd.....	2,100	31,556
Nihon Flush Co. Ltd.....	4,300	29,313
Nihon House Holdings Co. Ltd.....	13,000	33,859
Nihon Nohyaku Co. Ltd.....	13,700	71,527
Nihon Trim Co. Ltd.....	1,400	32,003
Niitaka Co. Ltd.....	1,100	15,178
Nikkiso Co. Ltd.....	16,600	105,840
Nikko Co. Ltd.....	8,200	39,644
Nikkon Holdings Co. Ltd.....	17,200	361,534
Nippi, Inc.....	900	24,085
Nippn Corp.....	14,900	195,461
Nippon Carbide Industries Co., Inc.....	2,300	24,580
Nippon Carbon Co. Ltd.....	3,000	90,975
Nippon Chemical Industrial Co. Ltd.....	2,900	39,967
* Nippon Coke & Engineering Co. Ltd.....	67,700	52,887
* Nippon Concrete Industries Co. Ltd.....	17,600	41,766

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Denko Co. Ltd.....	14,800	\$ 30,116
Nippon Dry-Chemical Co. Ltd.....	1,400	17,015
Nippon Electric Glass Co. Ltd.....	27,600	501,317
Nippon Filcon Co. Ltd.....	3,100	10,207
Nippon Kayaku Co. Ltd.....	36,700	338,709
Nippon Light Metal Holdings Co. Ltd.....	16,702	178,335
* Nippon Paper Industries Co. Ltd.....	30,200	293,501
Nippon Piston Ring Co. Ltd.....	3,000	36,100
Nippon Rietec Co. Ltd.....	1,900	19,030
Nippon Road Co. Ltd.....	900	60,881
Nippon Seisen Co. Ltd.....	700	23,549
Nippon Sharyo Ltd.....	2,800	40,056
* Nippon Sheet Glass Co. Ltd.....	24,000	109,399
Nippon Shokubai Co. Ltd.....	9,100	350,320
Nippon Signal Company Ltd.....	14,400	103,220
Nippon Soda Co. Ltd.....	6,600	248,174
Nippon Thompson Co. Ltd.....	17,400	70,397
Nippon Yakin Kogyo Co. Ltd.....	5,100	156,431
Nipro Corp.....	41,300	299,872
Nishi-Nippon Financial Holdings, Inc.....	29,200	311,049
Nishio Holdings Co. Ltd.....	6,200	157,526
Nissan Tokyo Sales Holdings Co. Ltd.....	14,900	42,066
Nissei Plastic Industrial Co. Ltd.....	4,100	29,113
Nissha Co. Ltd.....	12,485	151,035
Nisshin Oilio Group Ltd.....	8,600	230,842
Nisshinbo Holdings, Inc.....	38,753	333,048
Nissin Corp.....	5,000	92,366
Nissui Corp.....	82,900	394,795
Niterra Co. Ltd.....	45,600	964,213
Nitta Gelatin, Inc.....	3,800	20,175
Nitto Boseki Co. Ltd.....	1,900	37,101
Nitto Fuji Flour Milling Co. Ltd.....	800	27,578
Nitto Seiko Co. Ltd.....	12,100	51,552
Nittoc Construction Co. Ltd.....	5,800	46,785
Nittoku Co. Ltd.....	1,700	30,677
Nohmi Bosai Ltd.....	1,900	23,068
Nojima Corp.....	16,700	163,012
Noritsu Koki Co. Ltd.....	5,700	98,843
Noritz Corp.....	9,600	117,874
North Pacific Bank Ltd.....	82,400	179,986
NS United Kaiun Kaisha Ltd.....	3,800	102,293
NSK Ltd.....	109,300	707,454
NSW, Inc.....	2,600	45,421
NTN Corp.....	122,200	274,578
Obara Group, Inc.....	2,900	84,717
Ochi Holdings Co. Ltd.....	900	8,515
Ogaki Kyoritsu Bank Ltd.....	11,700	161,118
Ohara, Inc.....	2,300	22,725
Oiles Corp.....	6,500	88,606
Oita Bank Ltd.....	4,300	74,261
Oji Holdings Corp.....	255,500	1,008,790
Okabe Co. Ltd.....	6,500	33,093
Okada Aiyon Corp.....	1,100	18,024
Okamoto Industries, Inc.....	3,000	83,409
Okamoto Machine Tool Works Ltd.....	1,300	52,482
Okamura Corp.....	15,400	220,971
Okasan Securities Group, Inc.....	51,100	203,604
Oki Electric Industry Co. Ltd.....	23,100	145,933
Okinawa Financial Group, Inc.....	2,080	32,746

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
OKUMA Corp.....	7,100	\$360,185
Okumura Corp.....	10,700	320,019
Okura Industrial Co. Ltd.....	2,800	47,117
Okuwa Co. Ltd.....	4,001	24,496
Olba Healthcare Holdings, Inc.....	1,600	19,681
Onoken Co. Ltd.....	7,100	84,886
Onward Holdings Co. Ltd.....	37,900	152,939
Oriental Consultants Holdings Co. Ltd.....	500	11,025
Oriental Shiraishi Corp.....	36,900	80,717
Osaka Organic Chemical Industry Ltd.....	2,200	40,815
Osaki Electric Co. Ltd.....	8,300	33,478
OSG Corp.....	20,500	273,246
OUG Holdings, Inc.....	1,100	19,028
Pacific Industrial Co. Ltd.....	13,600	130,909
PALTAC Corp.....	7,100	238,551
Paraca, Inc.....	1,600	22,828
Paramount Bed Holdings Co. Ltd.....	10,100	165,434
Pegasus Co. Ltd.....	6,000	24,171
Pickles Holdings Co. Ltd.....	4,900	43,077
Press Kogyo Co. Ltd.....	28,800	129,018
Pressance Corp.....	5,800	82,593
Prima Meat Packers Ltd.....	6,500	101,331
Procrea Holdings, Inc.....	6,900	102,834
Proto Corp.....	8,500	76,128
PS Mitsubishi Construction Co. Ltd.....	11,200	62,579
Qol Holdings Co. Ltd.....	6,200	73,967
Raiznext Corp.....	8,600	88,121
Rasa Corp.....	1,900	20,337
Rasa Industries Ltd.....	2,800	42,354
Raysum Co. Ltd.....	2,100	44,544
Rengo Co. Ltd.....	63,700	405,716
Resonac Holdings Corp.....	53,700	879,700
Restar Holdings Corp.....	5,900	98,495
Retail Partners Co. Ltd.....	9,100	99,243
Rheon Automatic Machinery Co. Ltd.....	7,100	72,568
Riken Technos Corp.....	11,500	55,399
Riken Vitamin Co. Ltd.....	5,400	78,880
Rix Corp.....	600	13,556
Rokko Butter Co. Ltd.....	5,100	47,516
Roland DG Corp.....	2,700	67,729
Ryobi Ltd.....	7,900	164,409
RYODEN Corp.....	5,800	92,493
Ryosan Co. Ltd.....	5,300	167,773
S Foods, Inc.....	5,600	132,114
S&B Foods, Inc.....	2,500	64,510
Sac's Bar Holdings, Inc.....	7,900	56,526
Sakai Chemical Industry Co. Ltd.....	5,400	75,379
Sakai Heavy Industries Ltd.....	1,600	58,556
Sakai Moving Service Co. Ltd.....	1,000	37,596
Sakata INX Corp.....	10,570	91,109
Sala Corp.....	18,200	93,375
SAMTY Co. Ltd.....	6,000	95,844
San Holdings, Inc.....	3,300	53,080
San ju San Financial Group, Inc.....	7,530	92,035
San-A Co. Ltd.....	4,400	145,829
San-Ai Obbli Co. Ltd.....	19,800	225,466
Sanei Architecture Planning Co. Ltd.....	3,100	33,456
San-In Godo Bank Ltd.....	43,200	279,635
Sanken Electric Co. Ltd.....	1,400	143,036

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sanki Engineering Co. Ltd.....	11,600	\$ 126,051
Sanko Gosei Ltd.....	13,300	58,846
Sanko Metal Industrial Co. Ltd.....	1,000	32,145
Sankyo Co. Ltd.....	800	33,841
Sankyo Frontier Co. Ltd.....	1,400	37,646
Sankyu, Inc.....	13,800	478,545
Sanoh Industrial Co. Ltd.....	9,600	58,289
Sansei Technologies, Inc.....	4,600	40,389
Sansha Electric Manufacturing Co. Ltd.....	4,900	51,032
Sanshin Electronics Co. Ltd.....	2,200	33,608
Sanyo Chemical Industries Ltd.....	1,300	39,569
Sanyo Denki Co. Ltd.....	2,700	136,951
Sanyo Special Steel Co. Ltd.....	6,600	132,589
Sanyo Trading Co. Ltd.....	6,600	63,316
Sato Holdings Corp.....	8,100	113,434
Sato Shoji Corp.....	5,000	53,984
Satori Electric Co. Ltd.....	4,200	43,892
Satudora Holdings Co. Ltd.....	1,800	9,660
Sawai Group Holdings Co. Ltd.....	11,300	281,452
Scroll Corp.....	9,700	66,137
Seika Corp.....	2,600	36,841
Seikitokyu Kogyo Co. Ltd.....	8,500	86,367
Seiko Group Corp.....	8,200	151,593
Seino Holdings Co. Ltd.....	35,900	565,013
Sekisui Kasei Co. Ltd.....	11,200	35,693
SEMITEC Corp.....	1,700	27,388
Senko Group Holdings Co. Ltd.....	32,800	237,431
Senshu Ikeda Holdings, Inc.....	55,800	102,550
* Sharp Corp.....	56,000	332,985
Shibaura Machine Co. Ltd.....	3,500	111,895
Shibusawa Warehouse Co. Ltd.....	3,100	67,281
Shibuya Corp.....	500	9,255
Shiga Bank Ltd.....	12,400	265,649
Shikibo Ltd.....	4,000	29,179
Shikoku Bank Ltd.....	12,000	78,638
Shima Seiki Manufacturing Ltd.....	5,500	75,283
Shimizu Corp.....	101,400	698,599
Shimajima Co. Ltd.....	5,000	38,533
Shin Nippon Air Technologies Co. Ltd.....	3,200	53,683
Shinagawa Refractories Co. Ltd.....	1,700	75,392
Shin-Etsu Polymer Co. Ltd.....	11,300	112,233
Shinko Shoji Co. Ltd.....	8,100	64,672
Shinmaywa Industries Ltd.....	14,600	147,420
Shin-Nihon Tatemono Co. Ltd.....	3,600	14,256
Shinsho Corp.....	1,500	64,538
Shinwa Co. Ltd.....	3,600	56,816
Shinwa Co. Ltd.....	3,500	19,379
Shizuki Electric Co., Inc.....	7,500	28,336
Shizuoka Financial Group, Inc.....	141,000	1,177,647
Shizuoka Gas Co. Ltd.....	16,700	129,096
Shofu, Inc.....	2,700	45,168
Showa Sangyo Co. Ltd.....	5,000	96,548
Showa Shinku Co. Ltd.....	700	6,955
Siix Corp.....	10,100	109,318
Sinanen Holdings Co. Ltd.....	2,300	63,444
Sinfonia Technology Co. Ltd.....	7,500	91,012
Sinko Industries Ltd.....	5,700	78,859
SKY Perfect JSAT Holdings, Inc.....	56,500	235,934
Soda Nikka Co. Ltd.....	6,400	38,775

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sodick Co. Ltd.....	14,100	\$ 72,122
Sojitz Corp.....	70,440	1,672,405
Soken Chemical & Engineering Co. Ltd.....	2,800	37,785
SPK Corp.....	3,200	41,408
ST Corp.....	3,700	39,641
Star Mica Holdings Co. Ltd.....	4,200	18,243
Star Micronics Co. Ltd.....	9,900	123,328
Starts Corp., Inc.....	8,200	170,038
Starzen Co. Ltd.....	4,900	80,210
Stella Chemifa Corp.....	2,900	63,788
Step Co. Ltd.....	1,700	21,169
Sugimoto & Co. Ltd.....	2,800	41,649
Sumida Corp.....	10,300	106,216
Sumitomo Bakelite Co. Ltd.....	10,600	461,332
Sumitomo Forestry Co. Ltd.....	43,200	1,042,412
Sumitomo Heavy Industries Ltd.....	36,100	888,559
Sumitomo Mitsui Construction Co. Ltd.....	44,200	117,256
Sumitomo Osaka Cement Co. Ltd.....	9,275	260,405
Sumitomo Pharma Co. Ltd.....	50,500	209,322
Sumitomo Riko Co. Ltd.....	13,900	80,058
Sumitomo Rubber Industries Ltd.....	51,154	523,052
Sumitomo Seika Chemicals Co. Ltd.....	1,600	52,388
Sumitomo Warehouse Co. Ltd.....	15,100	259,494
Sun Frontier Fudousan Co. Ltd.....	9,500	100,864
Suncall Corp.....	7,300	27,806
Sun-Wa Technos Corp.....	3,300	52,705
Suruga Bank Ltd.....	61,100	257,106
Suzuken Co. Ltd.....	16,700	487,601
Suzuki Co. Ltd.....	4,300	27,999
SWCC Corp.....	7,100	97,732
T Hasegawa Co. Ltd.....	9,200	219,738
T RAD Co. Ltd.....	2,300	29,787
Tachibana Eletech Co. Ltd.....	4,500	86,741
Tachi-S Co. Ltd.....	8,200	89,850
Tadano Ltd.....	25,600	200,896
Taihei Dengyo Kaisha Ltd.....	4,000	125,132
Taiheiyo Cement Corp.....	21,000	438,570
Taiheiyo Kouhatsu, Inc.....	1,500	8,281
Taiho Kogyo Co. Ltd.....	6,400	37,686
Taikisha Ltd.....	7,000	208,425
Taisei Lamick Co. Ltd.....	2,400	51,278
Takamatsu Construction Group Co. Ltd.....	4,700	89,269
Takaoka Toko Co. Ltd.....	3,700	55,296
Takara & Co. Ltd.....	3,300	54,004
Takara Holdings, Inc.....	26,100	229,691
Takara Standard Co. Ltd.....	9,700	127,085
Takasago International Corp.....	4,300	86,447
Takasago Thermal Engineering Co. Ltd.....	12,100	218,473
Takashima & Co. Ltd.....	1,500	38,552
Takashimaya Co. Ltd.....	31,100	452,085
Takasho Co. Ltd.....	4,200	19,557
Take & Give Needs Co. Ltd.....	4,700	39,701
TAKEBISHI Corp.....	2,800	35,364
Takuma Co. Ltd.....	11,100	121,460
Tamura Corp.....	17,900	77,663
Tanabe Engineering Corp.....	1,300	11,736
Tatsuta Electric Wire & Cable Co. Ltd.....	11,500	57,820
Tayca Corp.....	5,500	57,828
Techno Quartz, Inc.....	900	26,743

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Technoflex Corp.....	1,200	\$ 9,174
Teijin Ltd.....	51,300	548,691
Tekken Corp.....	3,000	43,104
Tenma Corp.....	700	12,991
Terasaki Electric Co. Ltd.....	900	8,671
Toa Corp.....	4,300	98,151
TOA ROAD Corp.....	3,400	114,856
Tobishima Corp.....	6,940	67,067
Tochigi Bank Ltd.....	24,700	49,587
Toda Corp.....	57,700	321,369
* Toda Kogyo Corp.....	1,200	18,446
Toenec Corp.....	2,600	68,698
Togami Electric Manufacturing Co. Ltd.....	700	10,372
Toho Acetylene Co. Ltd.....	1,200	12,870
Toho Bank Ltd.....	65,100	113,116
Toho Holdings Co. Ltd.....	16,800	327,561
Toho Zinc Co. Ltd.....	4,100	51,097
Tohoku Bank Ltd.....	4,728	35,791
Tokai Carbon Co. Ltd.....	58,600	521,338
Tokai Corp.....	2,300	31,010
Tokai Rika Co. Ltd.....	16,900	267,397
Tokai Tokyo Financial Holdings, Inc.....	47,076	145,130
Tokushu Tokai Paper Co. Ltd.....	2,300	54,692
Tokuyama Corp.....	18,500	318,232
Tokyo Keiki, Inc.....	3,800	34,829
Tokyo Kiraboshi Financial Group, Inc.....	8,300	219,643
Tokyo Rope Manufacturing Co. Ltd.....	6,300	57,160
Tokyo Sangyo Co. Ltd.....	4,000	24,583
Tokyo Steel Manufacturing Co. Ltd.....	10,900	131,856
Tokyo Tatemono Co. Ltd.....	43,000	574,630
Tokyo Theatres Co., Inc.....	3,000	23,731
Tokyu Construction Co. Ltd.....	15,200	82,252
Tokyu Fudosan Holdings Corp.....	185,100	1,100,409
Toli Corp.....	12,400	31,059
Tomen Devices Corp.....	1,400	49,353
Tomoe Engineering Co. Ltd.....	2,300	47,270
Tomoku Co. Ltd.....	3,200	50,007
TOMONY Holdings, Inc.....	53,000	150,342
Tonami Holdings Co. Ltd.....	1,600	57,839
Topre Corp.....	9,601	110,649
Topy Industries Ltd.....	4,600	80,028
Torishima Pump Manufacturing Co. Ltd.....	5,200	69,186
Tosei Corp.....	9,200	114,072
Tosoh Corp.....	77,600	1,014,284
Totetsu Kogyo Co. Ltd.....	5,700	109,140
Towa Bank Ltd.....	7,500	30,989
Towa Corp.....	5,800	109,433
Towa Pharmaceutical Co. Ltd.....	8,500	107,542
Toyo Construction Co. Ltd.....	22,200	168,678
* Toyo Engineering Corp.....	8,900	40,728
Toyo Ink SC Holdings Co. Ltd.....	10,700	164,956
Toyo Kanetsu KK.....	2,400	62,707
Toyo Machinery & Metal Co. Ltd.....	5,300	25,808
Toyo Seikan Group Holdings Ltd.....	43,100	700,630
Toyo Tanso Co. Ltd.....	5,300	212,484
Toyo Tire Corp.....	32,200	435,996
Toyobo Co. Ltd.....	12,923	98,614
Toyoda Gosei Co. Ltd.....	20,300	433,289
Toyota Boshoku Corp.....	19,600	357,601

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
TRE Holdings Corp.....	12,600	\$109,454
Trusco Nakayama Corp.....	8,500	130,960
Tsubaki Nakashima Co. Ltd.....	11,100	64,253
Tsubakimoto Chain Co.....	7,500	199,965
Tsubakimoto Kogyo Co. Ltd.....	1,000	33,477
Tsukishima Holdings Co. Ltd.....	5,300	47,818
Tsukuba Bank Ltd.....	31,700	49,308
Tsumura & Co.....	17,100	318,226
Tsuzuki Denki Co. Ltd.....	4,100	61,383
UACJ Corp.....	10,800	216,280
UBE Corp.....	33,800	616,923
Uchida Yoko Co. Ltd.....	2,000	77,682
Ueki Corp.....	1,000	10,011
Union Tool Co.....	3,300	76,431
Unipres Corp.....	11,000	87,823
United Super Markets Holdings, Inc.....	16,200	127,503
UNITED, Inc.....	5,400	32,637
* Unitika Ltd.....	10,000	16,473
* Universal Entertainment Corp.....	8,200	148,334
Urbanet Corp. Co. Ltd.....	7,300	17,194
Ushio, Inc.....	16,300	225,823
V Technology Co. Ltd.....	3,300	57,481
Valor Holdings Co. Ltd.....	7,600	114,142
Vital KSK Holdings, Inc.....	14,400	100,534
VT Holdings Co. Ltd.....	24,900	93,408
Wacoal Holdings Corp.....	11,500	250,229
Wakachiku Construction Co. Ltd.....	3,700	81,100
Wakita & Co. Ltd.....	12,600	113,838
Warabeya Nichiyō Holdings Co. Ltd.....	4,700	90,538
Wood One Co. Ltd.....	2,403	20,771
World Co. Ltd.....	7,600	94,030
Wowow, Inc.....	3,700	30,204
Xebio Holdings Co. Ltd.....	8,802	70,424
Yachiyo Industry Co. Ltd.....	3,600	35,022
Yagi & Co. Ltd.....	800	7,672
Yahagi Construction Co. Ltd.....	7,300	68,828
YAMABIKO Corp.....	11,300	123,489
Yamada Holdings Co. Ltd.....	105,600	319,032
Yamae Group Holdings Co. Ltd.....	5,000	116,703
Yamagata Bank Ltd.....	7,300	58,388
Yamaguchi Financial Group, Inc.....	58,328	453,581
Yamanashi Chuo Bank Ltd.....	8,400	83,769
Yamashina Corp.....	27,600	17,860
Yamashin-Filter Corp.....	7,500	16,169
Yamatane Corp.....	2,300	30,057
Yamaura Corp.....	2,600	21,464
Yamaya Corp.....	1,800	34,449
Yamazen Corp.....	14,700	125,077
Yashima Denki Co. Ltd.....	4,000	38,191
Yellow Hat Ltd.....	9,600	126,135
Yokogawa Bridge Holdings Corp.....	9,000	161,913
Yokohama Rubber Co. Ltd.....	40,300	903,665
Yokorei Co. Ltd.....	14,900	127,890
Yokowo Co. Ltd.....	5,200	67,220
Yondenko Corp.....	3,000	49,338
Yondoshi Holdings, Inc.....	4,400	60,010
Yorozu Corp.....	5,700	37,611
Yotai Refractories Co. Ltd.....	5,200	57,056
Yuasa Trading Co. Ltd.....	5,700	182,578

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yurtec Corp.....	11,800	\$ 73,367
Yushin Precision Equipment Co. Ltd.....	4,900	25,346
Yutaka Giken Co. Ltd.....	1,300	18,353
Zenrin Co. Ltd.....	7,800	48,971
Zeon Corp.....	35,400	381,798
Zuiko Corp.....	5,200	46,481
TOTAL JAPAN.....		<u>117,417,642</u>
KUWAIT — (0.1%)		
A'ayan Leasing & Investment Co. KSCP.....	146,389	75,768
* Agility Public Warehousing Co. KSC.....	150,360	308,355
Al Ahli Bank of Kuwait KSCP.....	14,318	11,186
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	38,803	23,494
Burgan Bank SAK.....	105,923	71,719
Combined Group Contracting Co. SAK.....	8,260	10,406
Mezzan Holding Co. KSCC.....	9,575	16,675
TOTAL KUWAIT.....		<u>517,603</u>
MALAYSIA — (0.5%)		
Able Global Bhd.....	27,200	7,975
# AFFIN Bank Bhd.....	91,617	39,632
Ajinomoto Malaysia Bhd.....	3,900	14,373
Alliance Bank Malaysia Bhd.....	141,500	110,790
Allianz Malaysia Bhd.....	10,200	32,990
AME Elite Consortium Bhd.....	23,900	7,207
# AMMB Holdings Bhd.....	286,600	245,421
Batu Kawan Bhd.....	15,700	74,023
* Berjaya Corp. Bhd.....	528,042	34,552
# BIMB Holdings Bhd.....	109,300	53,352
# Boustead Plantations Bhd.....	64,100	15,064
#* Bumi Armada Bhd.....	384,100	44,346
# Cahya Mata Sarawak Bhd.....	84,400	19,849
# CB Industrial Product Holding Bhd.....	30,900	7,748
* Coastal Contracts Bhd.....	24,400	11,916
* Dagang NeXchange Bhd.....	321,100	33,834
# Dayang Enterprise Holdings Bhd.....	159,940	49,720
DRB-Hicom Bhd.....	174,900	57,418
Duopharma Biotech Bhd.....	74,277	21,434
Eco World Development Group Bhd.....	128,100	26,707
#* Ekovest Bhd.....	342,300	33,802
# FGV Holdings Bhd.....	88,200	27,983
Formosa Prosonic Industries Bhd.....	22,200	12,752
Gamuda Bhd.....	278,039	265,123
# Genting Plantations Bhd.....	40,500	54,881
# Guan Chong Bhd.....	46,700	22,822
Hai-O Enterprise Bhd.....	16,303	3,728
Hap Seng Plantations Holdings Bhd.....	39,800	17,478
Hartalega Holdings Bhd.....	192,400	93,948
Hengyuan Refining Co. Bhd.....	35,300	27,194
Hiap Teck Venture Bhd.....	111,300	8,518
# Hibiscus Petroleum Bhd.....	231,700	47,885
Hong Leong Industries Bhd.....	10,900	21,758
IGB Bhd.....	77,974	36,492
IJM Corp. Bhd.....	446,400	151,498
IOI Properties Group Bhd.....	183,749	55,856
* JAKS Resources Bhd.....	146,300	6,331
Jaya Tiasa Holdings Bhd.....	64,000	10,293
Kenanga Investment Bank Bhd.....	48,500	9,841

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	39,895	\$ 9,909
	95,800	12,742
	46,200	8,658
	110,200	11,482
#	28,266	11,846
	30	7
#	269,500	40,059
	156,450	22,022
#	394,884	68,288
#	40,000	21,311
#	406,277	34,256
	100,125	31,528
#	82,000	60,175
#	42,400	12,135
#	102,843	22,461
	107,000	24,419
	17,600	5,659
*	82,700	12,481
*	1,285	137
*	1,048,700	8,114
	68,077	39,393
	103,400	81,674
	344,800	46,664
#	127,400	26,841
	277,400	38,761
#	34,800	11,276
	424,300	168,456
#	41,346	31,923
#	39,440	32,563
	69,900	12,400
	44,900	20,513
#*	236,600	48,300
#*	116,928	30,834
	76,900	17,740
#	335,500	35,736
	59,700	54,709
	48,200	33,590
	15,200	17,863
	13,600	48,181
	155,199	64,378
*	447,600	22,875
	372,500	73,962
#	189,520	107,184
*	41,716	46,985
	434,000	112,608
TOTAL MALAYSIA		<u>3,459,632</u>
MEXICO — (0.7%)		
*	32,376	66,260
	346,918	213,600
	52,095	53,728
Ω	79,104	239,934
	10,300	21,836
*	33,134	25,249
*	164,690	1,254,938
	16,424	12,712
*	346,918	3,999
	15,000	12,541
	21,169	132,450

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
	11,477	\$ 111,083
	78,280	70,169
	133,929	174,200
	65,795	385,418
	10,131	29,785
	37,531	68,360
	145,620	154,273
*Ω	21,848	46,827
*	34,322	408,113
*	15,981	228,840
	82,402	205,648
	95,361	241,805
*	268,120	42,912
	91,353	92,635
	109,587	248,886
*	58,298	38,645
*	12,168	20,005
	15,954	165,952
	4,381	28,851
	18,417	135,744
	16,220	125,759
*	5,814	151,745
	19,893	21,580
TOTAL MEXICO.....		<u>5,234,482</u>
NETHERLANDS — (2.1%)		
	9,295	419,432
Ω	112,128	1,906,535
	5,335	120,940
	419,896	2,279,313
	118,538	638,920
*	763	9,280
	32,646	212,850
	13,851	437,124
	41,960	1,902,022
Ω	5,237	23,035
	4,870	67,794
	4,470	97,245
	14,165	44,460
*	30,171	537,987
	7,868	108,825
	3,258	60,821
	17,924	675,767
	43,448	1,665,576
	12,845	366,080
	16,773	105,121
	15,764	923,542
	48,844	709,604
Ω	32,196	1,012,289
	4,076	78,692
	6,042	315,250
	10,130	331,931
TOTAL NETHERLANDS.....		<u>15,050,435</u>
NEW ZEALAND — (0.3%)		
*	254,034	124,730
	109,370	85,004
	62,536	63,708

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Chorus Ltd.....	21,973	\$ 117,391
Comvita Ltd.....	6,699	13,257
Fletcher Building Ltd.....	105,386	365,393
Genesis Energy Ltd.....	37,449	63,073
Heartland Group Holdings Ltd.....	123,339	137,924
KMD Brands Ltd.....	91,689	51,845
NZME Ltd.....	28,793	17,693
Oceania Healthcare Ltd.....	99,645	47,028
Ryman Healthcare Ltd.....	14,112	59,772
Sanford Ltd.....	17,604	45,539
SKY Network Television Ltd.....	42,112	65,371
SKYCITY Entertainment Group Ltd.....	127,726	179,323
Steel & Tube Holdings Ltd.....	30,627	24,537
Summerset Group Holdings Ltd.....	52,167	333,801
* Tourism Holdings Ltd.....	29,704	65,346
TOWER Ltd.....	60,691	23,759
TOTAL NEW ZEALAND.....		1,884,494
NORWAY — (0.7%)		
2020 Bulkera Ltd.....	5,113	52,679
* Akastor ASA.....	37,863	40,790
AMSC ASA.....	11,380	45,149
Austevoll Seafood ASA.....	22,375	167,999
Ω Avance Gas Holding Ltd.....	5,803	49,577
Belships ASA.....	25,709	45,988
* BLUENORD ASA.....	678	29,813
Bonheur ASA.....	3,074	77,259
* Borr Drilling Ltd.....	31,060	272,707
* BW Energy Ltd.....	19,743	58,667
Ω BW LPG Ltd.....	23,228	248,590
BW Offshore Ltd.....	27,830	76,220
* Cadeler AS.....	12,218	50,710
* Cloudberry Clean Energy ASA.....	40,226	46,876
DNO ASA.....	122,377	132,748
Ω Elkem ASA.....	75,259	178,528
Ω Elmera Group ASA.....	16,546	33,199
FLEX LNG Ltd.....	1,312	41,622
Froey ASA.....	5,000	37,249
Frontline PLC.....	5,347	89,090
Golden Ocean Group Ltd.....	28,799	225,662
Hafnia Ltd.....	21,611	117,459
* Hexagon Composites ASA.....	14,501	43,264
* Hexagon Purus ASA.....	4,976	10,130
Hoegh Autoliners ASA.....	12,357	71,421
* Kahoot! ASA.....	35,868	123,382
Ω Klaveness Combination Carriers ASA.....	1,830	12,912
* Kongsberg Automotive ASA.....	246,596	61,548
* LINK Mobility Group Holding ASA.....	69,094	96,486
MPC Container Ships ASA.....	71,359	133,128
*Ω Norske Skog ASA.....	8,655	38,804
* Northern Ocean Ltd.....	10,742	14,700
* Odfjell Drilling Ltd.....	24,848	70,652
Odfjell SE, Class A.....	8,358	76,235
Odfjell Technology Ltd.....	4,141	21,091
* OKEA ASA.....	7,081	26,716
Ω Okeanis Eco Tankers Corp.....	3,618	87,847
Panoro Energy ASA.....	18,567	56,569
Pareto Bank ASA.....	8,957	47,502
* Pexip Holding ASA.....	22,223	40,485

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* PGS ASA.....	182,171	\$ 128,103
Sandnes Sparebank.....	3,712	31,833
Ω Scatec ASA.....	22,681	189,568
Selvaag Bolig ASA.....	9,155	29,071
*Ω Shelf Drilling Ltd.....	45,698	112,251
* Siem Offshore, Inc.....	8,429	17,353
* Solstad Offshore ASA.....	11,109	26,358
Sparebank 1 Oestlandet.....	7,902	99,302
SpareBank 1 Sorost-Norge.....	16,843	83,040
SpareBank 1 SR-Bank ASA.....	11,748	151,626
Sparebanken More.....	9,555	72,174
Stolt-Nielsen Ltd.....	5,183	128,152
Subsea 7 SA.....	13,211	177,545
TGS ASA.....	25,057	334,443
Wallenius Wilhelmsen ASA.....	27,389	190,180
TOTAL NORWAY.....		<u>4,922,452</u>
PHILIPPINES — (0.2%)		
* 8990 Holdings, Inc.....	158,000	26,623
Alliance Global Group, Inc.....	432,200	97,906
* Atlas Consolidated Mining & Development Corp.....	95,100	6,451
Belle Corp.....	514,000	11,799
China Banking Corp.....	134,000	75,651
DMCI Holdings, Inc.....	189,400	33,130
DoubleDragon Corp.....	56,800	7,795
Filinvest Land, Inc.....	625,000	7,852
First Philippine Holdings Corp.....	35,390	40,275
Globe Telecom, Inc.....	1,945	68,018
GT Capital Holdings, Inc.....	12,545	124,544
* Holcim Philippines, Inc.....	9,900	698
* Integrated Micro-Electronics, Inc.....	65,800	5,596
LT Group, Inc.....	152,800	26,718
Megaworld Corp.....	1,471,000	54,937
Metropolitan Bank & Trust Co.....	117,200	128,117
Petron Corp.....	425,100	28,636
†† Philcomsat Holdings Corp.....	10,942	15,072
Philex Mining Corp.....	281,400	15,140
* Philippine National Bank.....	19,943	6,712
* Phoenix Petroleum Philippines, Inc.....	68,700	9,756
Puregold Price Club, Inc.....	114,200	60,315
RFM Corp.....	131,000	7,613
Rizal Commercial Banking Corp.....	59,520	27,109
Robinsons Land Corp.....	313,031	85,550
Robinsons Retail Holdings, Inc.....	60,780	60,383
San Miguel Corp.....	57,310	113,598
Security Bank Corp.....	69,060	104,435
Semirara Mining & Power Corp.....	66,100	34,732
Shell Pilipinas Corp.....	33,500	8,772
* Top Frontier Investment Holdings, Inc.....	3,550	6,854
Union Bank of the Philippines.....	32,273	44,668
TOTAL PHILIPPINES.....		<u>1,345,455</u>
POLAND — (0.3%)		
AB SA.....	2,231	32,198
* Alior Bank SA.....	12,843	186,034
Amica SA.....	1,011	20,902
Arctic Paper SA.....	3,286	14,661
ASBISc Enterprises PLC.....	6,848	54,451

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
Asseco Poland SA.....	6,916	\$ 137,784
Bank Handlowy w Warszawie SA.....	4,848	108,848
* Bank Millennium SA.....	83,838	137,076
* Bank Ochrony Srodowiska SA.....	9,806	23,476
Cognor Holding SA.....	27,036	52,767
Cyfrowy Polsat SA.....	22,746	91,658
Develia SA.....	100,947	123,299
Dom Development SA.....	609	22,520
Echo Investment SA.....	21,847	23,838
* Enea SA.....	47,976	105,448
Fabryki Mebli Forte SA.....	2,722	17,335
* Grenevia SA.....	55,757	50,987
* Grupa Azoty SA.....	6,429	43,244
Inter Cars SA.....	667	106,584
Lubelski Wegiel Bogdanka SA.....	3,428	33,451
Mirbud SA.....	6,182	12,271
* PGE Polska Grupa Energetyczna SA.....	150,995	321,162
* PKP Cargo SA.....	2,992	12,590
* Polimex-Mostostal SA.....	18,277	21,378
* Tauron Polska Energia SA.....	191,826	178,328
Torpol SA.....	2,282	10,232
VRG SA.....	30,608	27,309
Warsaw Stock Exchange.....	2,325	22,061
* Wawel SA.....	24	3,679
TOTAL POLAND.....		<u>1,995,571</u>
PORTUGAL — (0.3%)		
Altri SGPS SA.....	21,181	99,596
* Banco Comercial Portugues SA, Class R.....	2,531,594	691,391
Corticeira Amorim SGPS SA.....	13,691	155,173
Galp Energia SGPS SA.....	36,580	486,134
Ibersol SGPS SA.....	4,207	32,016
Mota-Engil SGPS SA.....	7,122	19,602
Navigator Co. SA.....	59,410	208,242
NOS SGPS SA.....	43,230	164,148
Semapa-Sociedade de Investimento e Gestao.....	941	13,652
Sonae SGPS SA.....	282,551	307,207
TOTAL PORTUGAL.....		<u>2,177,161</u>
QATAR — (0.2%)		
Aamal Co.....	303,573	73,530
Al Khaleej Takaful Group QSC.....	19,241	14,988
* Baladna.....	116,412	48,656
Barwa Real Estate Co.....	279,082	215,412
Doha Bank QPSC.....	267,105	126,924
Doha Insurance Co. QSC.....	77,894	48,831
Gulf International Services QSC.....	191,307	108,847
Gulf Warehousing Co.....	49,477	46,740
* Lesha Bank LLC.....	35,765	15,712
* Mazaya Real Estate Development QPSC.....	153,404	35,280
Qatar Industrial Manufacturing Co. QSC.....	45,582	37,844
* Qatar Insurance Co. SAQ.....	200,169	122,584
Qatar National Cement Co. QSC.....	53,035	57,907
* Salam International Investment Ltd. QSC.....	270,582	57,172
United Development Co. QSC.....	387,788	129,939
Vodafone Qatar QSC.....	87,404	46,526
TOTAL QATAR.....		<u>1,186,892</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
RUSSIA — (0.0%)		
*†† Lenta International Co. PJSC, GDR.....	3,874	\$ 0
*†† Magnitogorsk Iron & Steel Works PJSC, GDR.....	22,423	0
*†† Ros Agro PLC, GDR.....	14,783	0
*†† RusHydro PJSC, ADR.....	154,685	0
*†† Tatneft PJSC, Sponsored ADR.....	10,602	0
*†† VTB Bank PJSC, GDR.....	176,858	0
SAUDI ARABIA — (1.3%)		
Al Babtain Power & Telecommunication Co.....	8,017	68,184
* Al Hassan Ghazi Ibrahim Shaker Co.....	7,787	52,764
* Al Jouf Cement Co.....	19,081	62,326
* Al Khaleej Training & Education Co.....	10,596	56,769
* AlAbdullatif Industrial Investment Co.....	8,897	42,957
* Al-Etihad Cooperative Insurance Co.....	5,479	25,206
* AlJazira Takaful Ta'awuni Co.....	8,883	44,187
* Allianz Saudi Fransi Cooperative Insurance Co.....	5,158	23,693
Alujain Corp.....	2,082	25,680
Arab National Bank.....	32,920	233,730
Arabian Cement Co.....	15,098	157,345
Arriyadh Development Co.....	13,704	73,207
Bank Al-Jazira.....	74,862	366,665
Basic Chemical Industries Ltd.....	3,965	37,977
Bawan Co.....	2,144	20,609
* Buruj Cooperative Insurance Co.....	4,896	25,120
* Chubb Arabia Cooperative Insurance Co.....	4,595	25,690
City Cement Co.....	14,087	85,586
* Dar Al Arkan Real Estate Development Co.....	166,461	751,150
* Dur Hospitality Co.....	16,015	119,183
Eastern Province Cement Co.....	4,731	57,050
* Electrical Industries Co.....	8,007	77,109
* Emaar Economic City.....	88,843	213,202
Etihad Etisalat Co.....	79,001	986,463
* Gulf General Cooperative Insurance Co.....	9,428	21,250
Gulf Insurance Group.....	6,660	56,725
Hail Cement Co.....	16,024	53,971
Herfy Food Services Co.....	1,122	11,112
* Jazan Energy & Development Co.....	8,139	31,898
L'Azurde Co. for Jewelry.....	8,557	32,874
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	10,737	38,344
* Methanol Chemicals Co.....	11,644	76,016
Middle East Paper Co.....	3,374	32,163
* Middle East Specialized Cables Co.....	6,218	26,030
* Mobile Telecommunications Co. Saudi Arabia.....	82,390	294,739
Najran Cement Co.....	28,708	101,331
National Co. for Glass Industries.....	5,492	55,637
* National Gypsum.....	4,691	31,643
* National Industrialization Co., Class C.....	78,863	296,679
National Medical Care Co.....	4,730	171,262
Northern Region Cement Co.....	35,051	106,475
* Rabigh Refining & Petrochemical Co.....	79,230	219,758
Sahara International Petrochemical Co.....	62,789	633,592
Saudi Ceramic Co.....	6,271	50,797
Saudi Chemical Co. Holding.....	136,990	169,812
Saudi Industrial Services Co.....	13,171	97,869
Saudi Investment Bank.....	47,808	228,087
* Saudi Kayan Petrochemical Co.....	163,798	535,147
Saudi Marketing Co.....	7,095	49,644
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	8,469	89,421
* Saudi Printing & Packaging Co., Class C.....	7,870	38,634
* Saudi Public Transport Co.....	15,796	74,721

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Saudi Reinsurance Co.....	14,082	\$ 67,350
* Saudi Steel Pipe Co.....	2,289	15,907
Savola Group	25,019	282,009
* Seera Group Holding.....	45,531	349,362
* Sinad Holding Co.....	15,976	53,894
Southern Province Cement Co.....	778	10,240
* Tabuk Cement Co.....	16,107	67,748
* Umm Al-Qura Cement Co.....	8,146	39,721
United International Transportation Co.....	7,431	136,937
* Walaa Cooperative Insurance Co.....	4,391	21,721
Yamama Cement Co.....	27,139	260,064
Yanbu Cement Co.....	20,195	215,258
* Zamil Industrial Investment Co.....	10,609	68,339
TOTAL SAUDI ARABIA.....		8,846,033
SINGAPORE — (0.8%)		
AEM Holdings Ltd.....	52,400	148,644
* Avarga Ltd.....	100,900	15,128
Aztech Global Ltd.....	30,200	16,693
BRC Asia Ltd.....	17,700	22,235
Bukit Sembawang Estates Ltd.....	45,200	139,430
China Aviation Oil Singapore Corp. Ltd.....	94,800	66,001
China Sunsine Chemical Holdings Ltd.....	89,700	27,686
City Developments Ltd.....	106,800	594,266
Civmec Ltd.....	27,600	17,016
* COSCO Shipping International Singapore Co. Ltd.....	320,100	36,854
CSE Global Ltd.....	137,400	49,579
Del Monte Pacific Ltd.....	197,000	25,160
Delfi Ltd.....	37,800	34,406
*†† Ezion Holdings Ltd.....	1,083,800	0
#*†† Ezra Holdings Ltd.....	468,200	0
Far East Orchard Ltd.....	64,355	50,300
First Resources Ltd.....	132,700	150,770
Food Empire Holdings Ltd.....	59,800	48,607
Frasers Property Ltd.....	71,200	45,267
Frencken Group Ltd.....	119,600	77,821
Fu Yu Corp. Ltd.....	116,400	14,737
Golden Agri-Resources Ltd.....	1,767,100	332,761
Great Eastern Holdings Ltd.....	6,400	89,269
GuocoLand Ltd.....	68,600	79,976
Ho Bee Land Ltd.....	50,700	75,158
Hong Fok Corp. Ltd.....	106,790	79,535
Hong Leong Asia Ltd.....	61,800	29,983
Hotel Grand Central Ltd.....	35,281	23,612
Hutchison Port Holdings Trust.....	1,212,700	224,480
*†† Hyflux Ltd.....	124,600	0
Indofood Agri Resources Ltd.....	57,000	12,665
ISDN Holdings Ltd.....	93,400	30,968
* Mandarin Oriental International Ltd.....	67,600	113,500
* Marco Polo Marine Ltd.....	1,031,800	41,029
Mewah International, Inc.....	86,100	18,886
*†† Midas Holdings Ltd.....	343,400	0
Nanofilm Technologies International Ltd.....	37,600	32,251
Netlink NBN Trust.....	562,100	363,591
Olam Group Ltd.....	125,120	123,448
QUE Ltd.....	79,600	64,088
Oxley Holdings Ltd.....	261,197	24,338
QAF Ltd.....	53,800	32,372
Raffles Medical Group Ltd.....	21,300	22,444

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	123,100	\$ 57,940
*	4,754,800	503,939
*	46,700	86,095
	163,500	23,979
	50,200	79,426
	160,398	48,857
*††	92,600	0
*††	92,600	0
	34,116	10,139
	30,600	11,382
	211,274	50,908
	142,400	117,847
	97,311	100,278
	99,200	524,885
	55,000	620,065
	60,800	8,575
	122,600	131,829
TOTAL SINGAPORE.....		<u>5,771,098</u>
SOUTH AFRICA — (0.8%)		
	11,334	35,068
	12,329	12,818
	21,022	110,913
	20,343	229,615
	37,429	10,895
	34,495	14,514
	47,538	510,140
	6,825	62,272
*	13,124	5,880
	34,363	161,105
	22,467	10,841
	67,267	132,523
	20,823	22,888
	44,351	268,749
	37,833	20,197
	32,476	140,227
	75,442	323,646
	3,075	27,873
	6,108	44,118
	71,546	446,875
	8,097	12,635
	12,017	25,911
	178,842	208,937
	340,993	24,186
*	34,895	37,402
	184,923	195,944
	30,123	177,778
	23,171	34,406
	12,750	49,821
	968,119	705,180
	31,449	103,690
Ω	276,572	269,112
*	144,332	21,394
	28,364	41,316
	33,526	19,739
	22,699	76,430
	115,181	248,074
	81,311	154,524
	35,750	276,347

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* Southern Sun Ltd.....	161,714	\$ 39,735
Super Group Ltd.....	82,081	157,574
* Telkom SA SOC Ltd.....	62,873	103,517
Thungela Resources Ltd.....	19,873	148,929
Tiger Brands Ltd.....	4,957	44,307
Transaction Capital Ltd.....	105,237	39,846
* Wilson Bayly Holmes-Ovcon Ltd.....	12,274	74,383
TOTAL SOUTH AFRICA.....		<u>5,882,274</u>
SOUTH KOREA — (3.4%)		
ABco Electronics Co. Ltd.....	2,820	36,968
Advanced Process Systems Corp.....	1,767	27,930
Aekyung Chemical Co. Ltd.....	1,512	23,502
Aekyung Industrial Co. Ltd.....	1,589	30,325
* Ajin Industrial Co. Ltd.....	7,583	39,134
AK Holdings, Inc.....	849	13,153
* ALUKO Co. Ltd.....	7,684	24,172
* Anam Electronics Co. Ltd.....	15,119	23,845
* Ananti, Inc.....	9,858	51,938
Asia Cement Co. Ltd.....	3,780	28,899
ASIA Holdings Co. Ltd.....	317	39,980
Asia Paper Manufacturing Co. Ltd.....	1,034	31,482
Avaco Co. Ltd.....	2,188	30,459
Baiksan Co. Ltd.....	1,801	11,100
BH Co. Ltd.....	4,637	87,214
* Binex Co. Ltd.....	5,751	45,255
BIT Computer Co. Ltd.....	4,816	22,297
BNK Financial Group, Inc.....	48,165	255,447
Boditech Med, Inc.....	1,727	19,662
* Bohae Brewery Co. Ltd.....	20,395	8,367
Bookook Securities Co. Ltd.....	475	8,160
BYC Co. Ltd.....	48	15,750
Byucksan Corp.....	5,851	10,708
* Cafe24 Corp.....	1,506	14,987
* CammSys Corp.....	13,416	15,647
Cell Biotech Co. Ltd.....	844	7,512
Changhae Ethanol Co. Ltd.....	1,848	14,413
Cheil Worldwide, Inc.....	3,091	43,990
Chemtronics Co. Ltd.....	1,592	30,416
* ChinHung International, Inc.....	10,381	9,637
Chong Kun Dang Pharmaceutical Corp.....	1,073	64,926
Chongkundang Holdings Corp.....	729	28,117
Choong Ang Vaccine Laboratory.....	1,867	16,580
* Chorokbaem Media Co. Ltd.....	3,908	16,556
* CJ CGV Co. Ltd.....	6,029	43,999
CJ CheilJedang Corp.....	1,584	347,720
CJ Corp.....	360	18,302
* CJ ENM Co. Ltd.....	2,140	107,986
CJ Freshway Corp.....	1,175	23,002
CJ Logistics Corp.....	1,113	62,880
CJ Seafood Corp.....	3,352	8,123
* CKD Bio Corp.....	630	10,783
* CMG Pharmaceutical Co. Ltd.....	13,602	24,610
* Com2uS Holdings Corp.....	671	17,155
* Comtec Systems Co. Ltd.....	31,127	19,419
* Cosmax, Inc.....	1,462	117,601
* Cosmecca Korea Co. Ltd.....	1,093	24,242
* Coway Co. Ltd.....	8,915	286,494
Cowell Fashion Co. Ltd.....	4,290	14,811

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Cuckoo Homesys Co. Ltd.....	1,161	\$ 19,624
D.I Corp.....	4,636	28,478
Dae Won Kang Up Co. Ltd.....	12,341	74,812
* Daechang Co. Ltd.....	18,702	20,040
Daechang Forging Co. Ltd.....	3,508	21,252
Daedong Corp.....	2,582	21,843
Daeduck Electronics Co. Ltd.....	6,699	190,571
Daehan New Pharm Co. Ltd.....	2,847	19,320
Daehan Steel Co. Ltd.....	1,479	14,710
Daesang Holdings Co. Ltd.....	3,109	16,595
Daesung Holdings Co. Ltd.....	725	7,822
* Daesung Industrial Co. Ltd.....	3,004	9,301
Daewon Media Co. Ltd.....	2,666	28,444
Daewon Pharmaceutical Co. Ltd.....	3,345	40,224
* Daewoo Engineering & Construction Co. Ltd.....	42,035	149,113
Daewoong Pharmaceutical Co. Ltd.....	901	72,050
Daihan Pharmaceutical Co. Ltd.....	1,150	24,145
Daishin Securities Co. Ltd.....	6,759	71,466
Daol Investment & Securities Co. Ltd.....	5,561	14,835
DB Financial Investment Co. Ltd.....	6,876	21,551
DB HiTek Co. Ltd.....	7,004	324,529
DB Insurance Co. Ltd.....	8,867	524,309
Deutsch Motors, Inc.....	5,107	20,013
DGB Financial Group, Inc.....	17,582	100,829
DI Dong Il Corp.....	2,470	43,483
Digital Daesung Co. Ltd.....	2,887	13,350
DMS Co. Ltd.....	6,579	28,252
DNF Co. Ltd.....	2,385	47,971
Dohwa Engineering Co. Ltd.....	3,357	22,002
Dong-A Hwasung Co. Ltd.....	2,885	18,995
Dong-A Socio Holdings Co. Ltd.....	815	52,719
Dong-A ST Co. Ltd.....	982	40,525
Dong-Ah Geological Engineering Co. Ltd.....	1,769	17,102
* Dongbang Transport Logistics Co. Ltd.....	12,138	19,015
* Dongkook Pharmaceutical Co. Ltd.....	5,523	59,155
Dongkuk CM Co. Ltd.....	4,537	35,847
Dongkuk Holdings Co. Ltd.....	2,416	28,446
Dongkuk Industries Co. Ltd.....	6,108	31,666
* Dongkuk Steel Mill Co. Ltd.....	7,529	76,311
* Dongkuk Structures & Construction Co. Ltd.....	8,156	22,510
Dongsung Chemical Co. Ltd.....	3,355	12,562
* Dongwha Enterprise Co. Ltd.....	649	20,744
Dongwha Pharm Co. Ltd.....	3,460	27,044
Dongwon Systems Corp.....	342	11,299
Dongyang E&P, Inc.....	886	15,324
* Dongyang Steel Pipe Co. Ltd.....	27,402	20,048
* Doosan Bobcat, Inc.....	6,921	317,477
Doosan Co. Ltd.....	1,214	101,455
Doosan Tesna, Inc.....	2,083	80,410
DoubleUGames Co. Ltd.....	1,391	43,751
Dreamtech Co. Ltd.....	4,706	49,997
* DSC Investment, Inc.....	3,376	8,551
* Duksan Hi-Metal Co. Ltd.....	5,102	36,408
* Duksan Techopia Co. Ltd.....	1,320	16,693
DY Corp.....	2,973	13,963
DY POWER Corp.....	1,556	18,847
* E& Corp. Co. Ltd.....	6,916	19,918
Easy Holdings Co. Ltd.....	12,035	27,096
Ecoplastastic Corp.....	5,979	28,803

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Elentec Co. Ltd.....	2,433	\$ 26,678
E-MART, Inc.....	3,621	214,933
* EMKOREA Co. Ltd.....	8,169	16,784
EM-Tech Co. Ltd.....	2,746	80,794
ENF Technology Co. Ltd.....	2,160	40,964
* Enzychem Lifesciences Corp.....	10,043	11,833
Eo Technics Co. Ltd.....	466	58,535
Estechpharma Co. Ltd.....	2,011	10,300
Eugene Investment & Securities Co. Ltd.....	15,514	53,752
FarmStory Co. Ltd.....	10,797	16,821
Fila Holdings Corp.....	3,607	112,199
Gabia, Inc.....	1,357	12,851
* GAEASOFT.....	4,572	28,929
GC Cell Corp.....	1,719	50,675
* Genie Music Corp.....	7,762	21,614
Genoray Co. Ltd.....	1,571	8,467
Global Standard Technology Co. Ltd.....	1,206	27,013
Golfzon Co. Ltd.....	516	39,112
Gradiant Corp.....	2,207	25,774
Green Cross Corp.....	1,049	91,482
Green Cross Holdings Corp.....	5,537	59,532
* GS Global Corp.....	14,500	31,669
GS Holdings Corp.....	8,731	257,996
GS Retail Co. Ltd.....	7,655	127,529
HAESUNG DS Co. Ltd.....	953	57,574
Han Kuk Carbon Co. Ltd.....	5,432	61,339
Hana Micron, Inc.....	5,106	85,948
* Hancom, Inc.....	1,235	12,792
Hanil Cement Co. Ltd.....	1,171	11,218
Hanil Holdings Co. Ltd.....	2,225	19,771
Hanjin Transportation Co. Ltd.....	1,377	21,451
Hankook Tire & Technology Co. Ltd.....	14,022	425,305
Hansae Co. Ltd.....	3,681	51,797
* Hansol IONES Co. Ltd.....	1,526	10,728
Hansol Logistics Co. Ltd.....	6,962	13,668
Hansol Paper Co. Ltd.....	1,534	12,735
Hansol Technics Co. Ltd.....	5,680	30,875
Hanwha Corp.....	6,434	155,734
* Hanwha Galleria Corp.....	19,204	19,848
* Hanwha General Insurance Co. Ltd.....	3,470	10,296
* Hanwha Investment & Securities Co. Ltd.....	30,496	59,358
* Hanwha Life Insurance Co. Ltd.....	58,545	108,596
* Hanyang Digitech Co. Ltd.....	960	10,449
Hanyang Eng Co. Ltd.....	2,781	36,316
Hanyang Securities Co. Ltd.....	2,469	17,091
Harim Co. Ltd.....	8,073	17,634
Harim Holdings Co. Ltd.....	8,111	47,592
HB Technology Co. Ltd.....	9,405	18,736
HD Hyundai Co. Ltd.....	8,337	402,603
HD Hyundai Construction Equipment Co. Ltd.....	1,836	117,719
HD Hyundai Energy Solutions Co. Ltd.....	595	16,087
HD Hyundai Infracore Co. Ltd.....	23,557	227,843
HDC Hyundai Engineering Plastics Co. Ltd.....	2,805	8,973
Hecto Financial Co. Ltd.....	711	9,215
Heerim Architects & Planners.....	1,824	10,421
* HFR, Inc.....	1,516	24,569
Hite Jinro Co. Ltd.....	5,909	94,069
Hitejinro Holdings Co. Ltd.....	1,659	11,587
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	3,397	8,117

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
HL Holdings Corp.....	787	\$ 23,169
HL Mando Co. Ltd.....	4,374	158,408
Home Center Holdings Co. Ltd.....	14,297	13,353
HS Industries Co. Ltd.....	7,829	21,054
* Hugel, Inc.....	629	53,216
* Humax Co. Ltd.....	6,520	18,007
* Huons Co. Ltd.....	918	23,303
Huons Global Co. Ltd.....	1,471	23,089
Husteel Co. Ltd.....	12,561	61,421
Hwa Shin Co. Ltd.....	3,952	56,332
* Hwail Pharm Co. Ltd.....	8,763	13,798
Hwangkum Steel & Technology Co. Ltd.....	3,346	21,938
Hwaseung Enterprise Co. Ltd.....	3,601	24,142
Hyosung Corp.....	1,932	91,310
* Hyosung Heavy Industries Corp.....	1,146	156,846
Hyundai BNG Steel Co. Ltd.....	2,003	22,224
Hyundai Department Store Co. Ltd.....	2,137	92,881
Hyundai Elevator Co. Ltd.....	4,799	157,292
HYUNDAI EVERDIGM Corp.....	3,603	20,158
* Hyundai Livart Furniture Co. Ltd.....	3,444	19,406
Hyundai Marine & Fire Insurance Co. Ltd.....	11,196	251,370
Hyundai Motor Securities Co. Ltd.....	4,374	28,214
Hyundai Pharmaceutical Co. Ltd.....	3,392	11,070
Hyundai Steel Co.....	16,169	458,376
Hyundai Wia Corp.....	3,015	149,377
HyVision System, Inc.....	2,537	41,601
Iijin Electric Co. Ltd.....	4,127	32,653
Iijin Holdings Co. Ltd.....	6,410	21,370
Iijin Power Co. Ltd.....	2,128	20,827
Ilyang Pharmaceutical Co. Ltd.....	2,412	30,448
iMarketKorea, Inc.....	4,396	31,040
InBody Co. Ltd.....	2,711	59,679
Innocean Worldwide, Inc.....	1,362	42,430
InnoWireless Co. Ltd.....	1,620	28,511
* Insun ENT Co. Ltd.....	6,474	43,018
* Interflex Co. Ltd.....	2,428	20,706
Inzi Controls Co. Ltd.....	1,401	9,022
* IS Dongseo Co. Ltd.....	2,486	66,093
* ITEK, Inc.....	2,061	16,827
JASTECH Ltd.....	2,538	17,692
JB Financial Group Co. Ltd.....	21,369	143,380
JC Chemical Co. Ltd.....	2,870	18,423
* Jeju Semiconductor Corp.....	9,500	33,755
Jinsung T.E.C.....	2,323	27,543
JLS Co. Ltd.....	1,761	9,827
JNK Heaters Co. Ltd.....	3,077	14,856
JS Corp.....	1,624	16,956
Jusung Engineering Co. Ltd.....	7,423	161,928
JW Life Science Corp.....	891	9,716
*†† Kanglim Co. Ltd.....	19,090	11,607
Kangnam Jevisco Co. Ltd.....	1,043	17,939
KAON Group Co. Ltd.....	2,332	10,550
KC Tech Co. Ltd.....	793	14,629
KCC Glass Corp.....	2,300	77,977
KCTC.....	3,235	10,163
KEC Corp.....	7,472	10,754
KEPCO Plant Service & Engineering Co. Ltd.....	2,410	63,920
KG Chemical Corp.....	2,199	79,114
KG Dongbusteel.....	4,319	29,004

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
KG Eco Technology Service Co. Ltd.....	3,354	\$ 31,050
KGMobilians Co. Ltd.....	3,236	15,029
KH Vatec Co. Ltd.....	3,839	56,534
KidariStudio, Inc.....	2,919	13,346
KISWIRE Ltd.....	2,316	37,795
KIWOOM Securities Co. Ltd.....	2,898	220,960
Kolmar Korea Co. Ltd.....	2,435	92,308
Kolon Corp.....	1,344	19,027
Kolon Industries, Inc.....	3,416	138,592
Kolon Plastic, Inc.....	2,169	14,401
* Korea Circuit Co. Ltd.....	2,209	31,697
Korea Electric Terminal Co. Ltd.....	1,169	53,037
Korea Export Packaging Industrial Co. Ltd.....	6,450	14,554
* Korea Information & Communications Co. Ltd.....	2,706	17,917
Korea Investment Holdings Co. Ltd.....	6,181	236,850
* Korea Line Corp.....	35,444	52,163
Korea Movenex Co. Ltd.....	7,905	36,041
Korea Parts & Fasteners Co. Ltd.....	2,367	9,518
Korea Petrochemical Ind Co. Ltd.....	752	79,090
Korea Petroleum Industries Co.....	1,527	11,774
Korea United Pharm, Inc.....	1,778	37,946
Korean Reinsurance Co.....	6,079	32,982
KSS LINE Ltd.....	4,280	28,408
* KT Alpha Co. Ltd.....	3,330	15,040
KT Skylife Co. Ltd.....	6,256	29,849
KTCS Corp.....	8,880	22,119
Kukdong Oil & Chemicals Co. Ltd.....	7,243	22,880
* Kumho Tire Co., Inc.....	21,150	75,151
Kumkang Kind Co. Ltd.....	4,208	20,631
Kwang Dong Pharmaceutical Co. Ltd.....	5,932	29,975
Kwang Myung Electric Co. Ltd.....	6,436	12,988
Kyeryong Construction Industrial Co. Ltd.....	2,392	28,838
Kyung Dong Navien Co. Ltd.....	1,528	69,537
Kyungbang Co. Ltd.....	2,863	21,616
Kyungdong Pharm Co. Ltd.....	3,591	19,107
Kyung-In Synthetic Corp.....	6,925	22,731
* LabGenomics Co. Ltd.....	4,170	29,164
* LB Semicon, Inc.....	5,733	37,077
Lee Ku Industrial Co. Ltd.....	5,991	23,895
* LG Display Co. Ltd.....	47,315	500,269
LG HelloVision Co. Ltd.....	9,008	28,212
LG Uplus Corp.....	45,276	355,369
LOT Vacuum Co. Ltd.....	3,553	68,257
Lotte Chilsung Beverage Co. Ltd.....	618	59,332
Lotte Corp.....	5,271	105,234
LOTTE Fine Chemical Co. Ltd.....	3,403	173,004
LOTTE Himart Co. Ltd.....	1,050	8,200
* Lotte Non-Life Insurance Co. Ltd.....	7,672	9,807
Lotte Shopping Co. Ltd.....	671	36,849
Lotte Wellfood Co. Ltd.....	414	30,842
LS Corp.....	3,658	346,903
LS Electric Co. Ltd.....	2,670	221,302
* LVMC Holdings.....	16,746	36,392
LX Hausys Ltd.....	651	28,414
LX International Corp.....	6,246	188,415
LX Semicon Co. Ltd.....	953	76,540
Macrogen, Inc.....	1,249	20,582
Maeil Dairies Co. Ltd.....	326	10,434
Mcnex Co. Ltd.....	1,877	40,095

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* ME2ON Co. Ltd.....	9,374	\$ 22,369
Medy-Tox, Inc.....	428	72,957
MegaStudyEdu Co. Ltd.....	1,174	45,249
Meritz Financial Group, Inc.....	9,183	354,546
META BIOMED Co. Ltd.....	6,382	21,018
* Mgame Corp.....	3,691	20,393
* MiCo Ltd.....	2,895	27,484
* Mirae Asset Life Insurance Co. Ltd.....	13,834	40,240
Mirae Asset Securities Co. Ltd.....	57,700	313,669
Miwon Holdings Co. Ltd.....	98	7,342
Moorim P&P Co. Ltd.....	5,847	15,722
MS Autotech Co. Ltd.....	5,868	23,626
Multicampus Co. Ltd.....	168	4,187
Namhae Chemical Corp.....	2,788	17,421
Namyang Dairy Products Co. Ltd.....	66	22,123
Nasmedia Co. Ltd.....	605	9,027
* Nature & Environment Co. Ltd.....	24,305	23,601
Nature Holdings Co. Ltd.....	901	14,522
* NDFOS Co. Ltd.....	1	1
NeoPharm Co. Ltd.....	1,400	26,035
* Nepes Ark Corp.....	1,026	22,756
New Power Plasma Co. Ltd.....	3,326	14,154
Nexen Tire Corp.....	7,429	50,040
* Next Entertainment World Co. Ltd.....	2,628	15,485
NH Investment & Securities Co. Ltd., Class C.....	3,048	23,671
NI Steel Co. Ltd.....	4,137	21,420
NICE Holdings Co. Ltd.....	4,219	35,930
Nice Information & Telecommunication, Inc.....	884	16,074
Nong Shim Holdings Co. Ltd.....	222	11,623
Nong Woo Bio Co. Ltd.....	2,119	14,033
NongShim Co. Ltd.....	551	171,438
NOROO Paint & Coatings Co. Ltd.....	1,641	10,175
NOVAREX Co. Ltd.....	3,308	21,084
NPC.....	6,447	32,306
Oceanbridge Co. Ltd.....	1,031	12,304
* OCI Co. Ltd.....	1,287	137,520
OCI Holdings Co. Ltd.....	2,842	243,929
Openbase, Inc.....	3,762	7,628
OptoElectronics Solutions Co. Ltd.....	415	4,131
Orion Corp.....	225	20,026
Orion Holdings Corp.....	5,520	60,251
Ottogi Corp.....	309	86,364
Paik Kwang Industrial Co. Ltd.....	5,088	31,095
Pan Ocean Co. Ltd.....	53,375	200,144
* Paradise Co. Ltd.....	7,824	88,165
Partron Co. Ltd.....	7,264	46,867
PHA Co. Ltd.....	2,372	19,688
* PharmGen Science, Inc.....	2,381	11,050
Poongsan Corp.....	3,189	93,826
Posco International Corp.....	2,058	145,630
POSCO Steeleon Co. Ltd.....	743	43,832
* Power Logics Co. Ltd.....	6,699	31,340
PSK, Inc.....	3,550	62,680
QSI Co. Ltd.....	2,107	17,042
Reyon Pharmaceutical Co. Ltd.....	1,659	20,535
* RFTech Co. Ltd.....	4,462	13,910
Rorze Systems Corp.....	3,368	16,394
* S.Y. Co. Ltd.....	3,263	10,961
S-1 Corp.....	2,716	109,000

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Sajodaerim Corp.....	742	\$ 14,857
* Sajodongaone Co. Ltd.....	25,293	20,280
Sambo Motors Co. Ltd.....	2,461	12,326
SAMHWA Paints Industrial Co. Ltd.....	1,739	8,393
Samick THK Co. Ltd.....	2,172	20,722
Samji Electronics Co. Ltd.....	2,577	15,322
Samjin Pharmaceutical Co. Ltd.....	2,378	42,015
* Samkee Corp.....	4,423	8,857
Sammok S-Form Co. Ltd.....	803	9,931
SAMPYO Cement Co. Ltd.....	8,391	22,134
Samsung Publishing Co. Ltd.....	775	11,080
Samsung Securities Co. Ltd.....	11,474	323,117
SAMT Co. Ltd.....	8,621	19,252
Samyang Corp.....	407	13,067
Samyang Foods Co. Ltd.....	707	67,009
Samyang Packaging Corp.....	765	9,676
Samyoung Co. Ltd.....	5,365	19,251
* Sangbo Corp.....	17,279	22,901
Sangsangin Co. Ltd.....	4,867	15,849
Saramin Co. Ltd.....	973	14,499
* SDN Co. Ltd.....	11,212	14,375
SeAH Besteel Holdings Corp.....	1,627	35,889
SeAH Holdings Corp.....	197	16,825
SeAH Steel Corp.....	395	48,748
SeAH Steel Holdings Corp.....	440	70,833
Seegene, Inc.....	4,442	81,203
* Segyung Hitech Co. Ltd.....	604	8,063
Sejong Industrial Co. Ltd.....	2,272	14,586
* Sekonix Co. Ltd.....	2,494	15,477
Seobu T&D.....	6,128	38,350
Seohan Co. Ltd.....	14,973	11,756
* Seojin System Co. Ltd.....	3,888	53,047
Seoul Semiconductor Co. Ltd.....	7,302	67,048
Seoulin Bioscience Co. Ltd.....	1,779	14,449
Seoyon Co. Ltd.....	4,111	27,299
Seoyon E-Hwa Co. Ltd.....	2,282	43,306
SFA Engineering Corp.....	3,428	99,008
* SFA Semicon Co. Ltd.....	16,683	80,287
SGC Energy Co. Ltd.....	960	18,724
SH Energy & Chemical Co. Ltd.....	23,098	12,136
Shin Heung Energy & Electronics Co. Ltd.....	563	22,379
Shinil Electronics Co. Ltd.....	10,886	15,510
Shinsegae Food Co. Ltd.....	252	8,014
Shinsegae Information & Communication Co. Ltd.....	1,860	19,662
Shinsegae International, Inc.....	2,675	34,546
Shinsegae, Inc.....	1,398	209,564
Shinsung Delta Tech Co. Ltd.....	3,279	39,116
* Shinsung Tongsang Co. Ltd.....	12,783	18,189
* Shinwha Intertek Corp.....	8,653	16,303
* Showbox Corp.....	6,629	17,649
* Signetics Corp.....	16,339	18,219
Simmtech Co. Ltd.....	3,415	98,682
Simmtech Holdings Co. Ltd.....	7,163	17,473
Sinil Pharm Co. Ltd.....	1,814	10,415
SJ Group Co. Ltd.....	853	7,168
SK D&D Co. Ltd.....	1,980	32,014
SK Discovery Co. Ltd.....	2,498	70,271
SK Gas Ltd.....	499	47,714
SK Networks Co. Ltd.....	14,722	69,206

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	66,518	\$ 33,149
	3,258	96,060
	1,600	60,603
*	4,032	10,670
	10,401	41,172
	2,765	38,646
	1,863	39,573
	367	19,010
	15,106	62,686
	7,634	38,063
*	4,428	31,170
	2,462	15,133
	1,127	23,977
	4,963	62,488
*	4,239	6,938
	3,983	28,709
	11,668	114,714
	3,998	25,651
*	10,494	18,486
*	10,808	17,359
	1,944	43,557
	2,320	13,026
*††	3,164	42,858
	8,227	23,397
*	10,124	16,996
	6,496	12,728
	4,910	33,143
	2,056	34,244
	2,135	38,048
*	1,121	11,001
	2,713	44,938
	3,216	56,064
*	9,522	26,393
*	3,622	17,438
	3,081	17,745
	3,257	33,708
	3,294	9,320
	13,340	31,643
	1,306	54,117
*	2,389	14,486
	2,056	11,276
	4,360	22,488
	1,157	13,608
	17,518	21,798
	2,540	10,760
	824	38,902
	4,024	30,990
	2,969	39,176
	1,125	31,453
*††	7,159	13,985
	832	21,066
	3,438	19,125
*	1,040	10,132
*	8,235	18,169
	3,563	18,345
	2,714	80,411
	1,400	31,605
	2,607	19,714
*	9,617	9,246

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	8,695	\$ 16,237
* Woongjin Thinkbig Co. Ltd.....		
* Wooree Bio Co. Ltd.....	4,791	7,858
Woori Investment Bank Co. Ltd.....	77,941	44,425
Woorison F&G Co. Ltd.....	14,584	20,295
Y G-1 Co. Ltd.....	4,216	19,352
Y-entec Co. Ltd.....	3,150	25,867
YMC Co. Ltd.....	2,238	12,384
* YMT Co. Ltd.....	1,177	10,999
Youngone Corp.....	3,957	179,297
Youngone Holdings Co. Ltd.....	1,345	81,327
Yuanta Securities Korea Co. Ltd.....	21,566	44,376
Zeus Co. Ltd.....	1,279	56,039
Zinus, Inc.....	1,403	27,500
TOTAL SOUTH KOREA.....		<u>24,210,727</u>
SPAIN — (1.4%)		
Acerinox SA.....	56,135	590,956
ACS Actividades de Construccion y Servicios SA.....	3,269	114,346
Almirall SA.....	20,424	195,922
Atresmedia Corp. de Medios de Comunicacion SA.....	32,384	134,239
Azkoyen SA.....	2,368	15,938
Banco de Sabadell SA.....	1,583,992	1,952,069
Bankinter SA.....	197,117	1,275,355
Construcciones y Auxiliar de Ferrocarriles SA.....	5,087	173,471
Ebro Foods SA.....	19,701	363,171
Elecnor SA.....	10,143	155,564
Enagas SA.....	57,517	1,020,727
Ence Energia y Celulosa SA.....	37,250	113,442
Ercros SA.....	34,553	121,314
Fomento de Construcciones y Contratas SA.....	12,305	163,285
Ω Gestamp Automocion SA.....	52,810	256,392
* Grifols SA.....	64,328	944,998
Grupo Catalana Occidente SA.....	12,282	410,601
Iberpapel Gestion SA.....	2,972	52,321
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	48,396	46,931
Mapfre SA.....	269,985	561,153
Ω Metrovacesa SA.....	14,868	119,770
Ω Neinor Homes SA.....	8,459	83,747
* Obrascon Huarte Lain SA.....	96,033	51,860
Prosegur Compania de Seguridad SA.....	32,230	59,275
*Ω Talgo SA.....	6,593	27,249
Talgo SA.....	188	775
Tubacex SA.....	30,478	97,710
Ω Unicaja Banco SA.....	405,633	473,442
TOTAL SPAIN.....		<u>9,576,023</u>
SWEDEN — (1.6%)		
Ω AcadeMedia AB.....	24,057	115,999
AddLife AB, Class B.....	27,374	222,928
AFRY AB.....	21,068	292,374
Ω Alimak Group AB.....	8,408	61,145
Alleima AB.....	26,829	116,542
Alligo AB, Class B.....	5,708	61,748
Ω Ambea AB.....	22,319	72,330
AQ Group AB.....	3,252	138,394
Arjo AB, Class B.....	57,434	245,731
*Ω Attendo AB.....	37,257	113,244
BE Group AB.....	1,190	9,764

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	1,069	\$ 19,557
	7,800	115,594
*	3,897	9,990
	31,487	380,990
	8,326	191,201
*	15,512	28,794
	19,527	205,215
	58,598	499,702
	21,899	41,203
*Ω	5,276	62,831
Ω	37,595	302,155
	5,430	41,498
*	11,517	37,768
	9,935	27,746
	10,083	82,127
	23,317	41,741
*	11,024	35,740
Ω	18,204	83,729
Ω	98,333	732,701
*	6,752	10,528
	4,536	40,658
*Ω	21,879	57,071
	4,151	43,783
	6,054	58,026
	6,362	89,457
	17,525	89,578
	548	32,728
	1,242	24,373
	29,575	302,076
	2,893	23,343
	1,899	16,533
*	27,926	263,153
	18,001	198,640
	16,540	259,875
	1,056	23,296
*	26,223	123,925
*	7,780	14,865
	13,759	165,500
	5,186	73,262
	26,759	414,863
	20,270	591,328
	12,653	132,071
*	53,541	831,341
*	4,969	32,319
	4,669	47,437
Ω	4,670	59,274
	22,628	243,678
	1,482	29,023
*	90,172	38,687
	30,204	273,917
*	33,177	35,867
	47,434	196,057
	6,621	19,462
	6,524	90,389
*	15,587	18,019
*	3,173	7,209
	11,811	52,248
	2,525	27,936
	28,295	21,232

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Proact IT Group AB.....	5,066	\$ 37,351
Probi AB.....	876	15,327
Ratos AB, Class B.....	51,154	170,056
* RaySearch Laboratories AB.....	3,762	25,516
Rejlers AB.....	4,772	59,154
Ω Resurs Holding AB.....	30,400	73,683
Rottneros AB.....	28,710	29,722
Scandi Standard AB.....	14,375	69,777
*Ω Scandic Hotels Group AB.....	47,095	185,718
* Sdiptech AB, Class B.....	6,814	187,907
Sensys Gatso Group AB.....	2,295	16,216
* Serneke Group AB.....	3,259	8,746
*Ω Sinch AB.....	150,601	390,333
SkiStar AB.....	13,296	144,368
Solid Forsakring AB.....	2,618	15,935
* Stillfront Group AB.....	127,567	236,078
Storskogen Group AB, Class B.....	306,913	315,915
Synsam AB.....	13,272	54,223
Systemair AB.....	4,846	34,403
* TF Bank AB.....	1,362	19,543
VBG Group AB, Class B.....	4,590	85,709
TOTAL SWEDEN.....		<u>11,639,188</u>
SWITZERLAND — (4.3%)		
Adecco Group AG.....	44,732	1,823,023
Allreal Holding AG.....	4,110	755,082
ALSO Holding AG.....	1,597	365,446
* Aluflexpack AG.....	1,094	20,213
* ams-OSRAM AG.....	34,371	304,236
Arbonia AG.....	16,275	188,805
* Autoneum Holding AG.....	990	170,603
Baloise Holding AG.....	13,844	2,142,897
Banque Cantonale de Geneve.....	566	141,399
Banque Cantonale Vaudoise.....	6,965	781,761
Barry Callebaut AG.....	247	463,125
Bell Food Group AG.....	708	209,257
Bellevue Group AG.....	1,467	44,668
Berner Kantonalbank AG.....	1,189	320,499
Bucher Industries AG.....	1,630	726,349
Bystronic AG.....	330	231,212
Calida Holding AG.....	1,393	57,517
Carlo Gavazzi Holding AG.....	128	53,785
Cembra Money Bank AG.....	6,943	526,990
* Cicor Technologies Ltd.....	570	29,022
Cie Financiere Tradition SA.....	449	61,251
Clariant AG.....	49,508	811,247
DKSH Holding AG.....	8,596	693,637
* DocMorris AG.....	298	18,237
EFG International AG.....	21,983	274,245
Energiedienst Holding AG.....	4,333	208,199
Feintool International Holding AG.....	1,842	50,100
Flughafen Zurich AG.....	4,933	1,044,302
Forbo Holding AG.....	126	181,260
Ω Galenica AG.....	12,306	990,388
* GAM Holding AG.....	41,510	24,708
Georg Fischer AG.....	11,074	756,312
Helvetia Holding AG.....	9,919	1,467,843
Huber & Suhner AG.....	4,114	355,340
Hypothekarbank Lenzburg AG.....	21	104,322

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Implenia AG.....	3,965	\$ 193,127
Investis Holding SA.....	877	93,833
IVF Hartmann Holding AG.....	80	10,689
Julius Baer Group Ltd.....	23,207	1,643,695
Jungfraubahn Holding AG.....	1,508	267,052
Komax Holding AG.....	902	221,745
Landis & Gyr Group AG.....	6,005	521,410
Liechtensteinische Landesbank AG.....	3,370	233,758
Luzerner Kantonalbank AG.....	4,841	416,126
Ω Medmix AG.....	5,692	158,869
Meier Tobler Group AG.....	1,437	78,742
Metall Zug AG, Class B.....	61	110,669
Mikron Holding AG.....	1,680	25,041
Mobimo Holding AG.....	2,163	639,636
OC Oerlikon Corp. AG.....	14,502	78,855
* Orascom Development Holding AG.....	3,061	20,769
Orell Fuessli AG.....	25	2,087
Phoenix Mecano AG.....	199	80,532
*Ω PolyPeptide Group AG.....	3,355	79,087
Rieter Holding AG.....	361	40,154
Schaffner Holding AG.....	95	31,300
Schweiter Technologies AG.....	281	216,301
SFS Group AG.....	490	58,250
Softwareone Holding AG.....	21,786	466,276
St Galler Kantonalbank AG.....	851	486,717
Sulzer AG.....	4,764	467,690
Swatch Group AG.....	7,058	2,258,845
Swatch Group AG.....	13,116	787,652
Swiss Prime Site AG.....	16,975	1,643,339
Swissquote Group Holding SA.....	1,521	344,495
TX Group AG.....	831	94,559
u-blox Holding AG.....	1,701	190,496
Valiant Holding AG.....	4,972	547,084
Vaudoise Assurances Holding SA.....	279	146,170
Vetropack Holding AG.....	3,712	187,062
* Von Roll Holding AG.....	8,880	8,026
Vontobel Holding AG.....	7,402	498,655
VP Bank AG, Class A.....	719	74,558
* V-ZUG Holding AG.....	575	46,901
Walliser Kantonalbank.....	1,138	146,381
Zehnder Group AG.....	2,702	197,898
Zug Estates Holding AG, Class B.....	79	148,080
Zuger Kantonalbank AG.....	35	310,499
TOTAL SWITZERLAND.....		<u>30,670,390</u>
TAIWAN — (5.3%)		
ABC Taiwan Electronics Corp.....	20,000	17,594
Ability Enterprise Co. Ltd.....	35,000	21,960
# AcBel Polytech, Inc.....	89,687	158,894
Acer, Inc.....	554,000	618,673
ACES Electronic Co. Ltd.....	19,323	18,502
* Acon Holding, Inc.....	57,415	19,398
Action Electronics Co. Ltd.....	34,000	19,493
ADATA Technology Co. Ltd.....	32,000	83,564
Advanced International Multitech Co. Ltd.....	19,000	47,536
Advanced Optoelectronic Technology, Inc.....	39,000	22,683
Advanced Power Electronics Corp.....	4,000	12,040
* Advanced Wireless Semiconductor Co.....	7,000	20,616
Advancetek Enterprise Co. Ltd.....	57,000	65,349

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* ALI Corp.....	29,000	\$ 17,543
Alltek Technology Corp.....	12,000	15,251
Alpha Networks, Inc.....	37,000	51,817
Ampire Co. Ltd.....	9,000	11,517
Apacer Technology, Inc.....	19,000	33,281
APAQ Technology Co. Ltd.....	8,000	16,049
APCB, Inc.....	39,000	21,812
Apex Biotechnology Corp.....	14,000	11,721
Apex International Co. Ltd.....	28,000	55,349
Apex Science & Engineering.....	23,000	9,451
Arcadyan Technology Corp.....	24,000	110,953
Ardentec Corp.....	68,430	134,586
Asia Cement Corp.....	446,000	572,189
Asia Electronic Material Co. Ltd.....	19,000	10,534
Asia Optical Co., Inc.....	42,000	85,720
* Asia Pacific Telecom Co. Ltd.....	351,033	72,132
Asia Polymer Corp.....	63,000	52,013
Asia Tech Image, Inc.....	13,000	27,865
ASROCK, Inc.....	9,000	72,760
Aten International Co. Ltd.....	14,000	37,911
AUO Corp.....	297,200	196,058
Aver Information, Inc.....	10,000	11,868
Avermedia Technologies.....	14,000	9,299
Axiomtek Co. Ltd.....	9,000	31,721
* Azurewave Technologies, Inc.....	18,000	19,184
Bank of Kaohsiung Co. Ltd.....	148,632	60,121
Basso Industry Corp.....	28,000	36,865
BenQ Materials Corp.....	23,000	30,680
BES Engineering Corp.....	293,000	93,734
Bin Chuan Enterprise Co. Ltd.....	17,000	13,397
Bizlink Holding, Inc.....	2,019	19,466
Brighton-Best International Taiwan, Inc.....	54,000	57,064
* Cameo Communications, Inc.....	38,531	14,609
Capital Futures Corp.....	19,043	26,368
Capital Securities Corp.....	211,000	107,261
* Career Technology MFG. Co. Ltd.....	81,528	63,912
Caswell, Inc.....	4,000	11,349
Cathay Real Estate Development Co. Ltd.....	93,600	46,908
CCP Contact Probes Co. Ltd.....	15,000	23,465
Celxpert Energy Corp.....	21,000	20,705
* Central Reinsurance Co. Ltd.....	90,556	69,230
Chain Chon Industrial Co. Ltd.....	35,097	16,084
* ChainQui Construction Development Co. Ltd.....	31,000	14,963
Champion Building Materials Co. Ltd.....	69,300	22,394
Chang Hwa Commercial Bank Ltd.....	603,000	362,034
Chang Wah Electromaterials, Inc.....	7,000	6,856
CHC Healthcare Group.....	20,000	39,355
Chen Full International Co. Ltd.....	14,000	17,296
# Cheng Loong Corp.....	134,000	147,399
Cheng Mei Materials Technology Corp.....	93,476	37,066
Cheng Shin Rubber Industry Co. Ltd.....	110,000	134,830
Cheng Uei Precision Industry Co. Ltd.....	77,000	95,539
Chia Chang Co. Ltd.....	11,000	13,679
Chien Shing Harbour Service Co. Ltd.....	8,000	10,822
China Airlines Ltd.....	495,000	393,634
China Bills Finance Corp.....	142,000	66,663
China Chemical & Pharmaceutical Co. Ltd.....	61,000	47,034
China General Plastics Corp.....	64,516	49,946
China Metal Products.....	53,000	65,407

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	26,000	\$ 29,684
	16,710	21,942
	28,000	17,119
	76,000	82,570
	114,000	252,016
	111,344	126,900
	40,000	101,201
*	95,000	53,133
	70,015	71,664
	4,000	65,724
	19,000	11,089
	11,000	9,899
	871,000	845,591
	170,000	246,785
	32,436	29,976
*	106,142	53,424
	90,000	76,804
	15,000	8,481
	14,000	37,592
#	63,000	141,716
#	32,000	65,759
	16,000	13,649
	94,000	120,725
	17,000	21,805
	5,000	16,491
	70,000	46,908
	55,000	56,078
	4,000	12,672
	12,000	19,221
	62,622	63,302
	37,000	51,780
*	76,000	40,407
	71,000	34,705
	58,000	45,214
	20,000	70,467
	17,850	42,184
	67,400	43,373
	43,688	43,904
	22,000	56,302
*	60,000	31,865
	38,000	30,950
	16,000	24,340
	49,000	122,067
	67,000	63,188
#	8,000	77,254
	54,400	85,769
	110,000	51,135
	15,000	34,143
	133,950	132,484
	227,648	266,927
*	77,000	21,796
	93,000	84,089
	81,450	54,879
	86,000	142,247
	28,000	22,651
	24,856	72,343
	193,000	134,288
	459,435	173,516
	553,000	523,015

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Farglory Land Development Co. Ltd.....	52,000	\$ 95,052
Feedback Technology Corp.....	8,400	23,748
Feng Hsin Steel Co. Ltd.....	46,000	101,106
First Insurance Co. Ltd.	37,000	19,196
* First Steamship Co. Ltd.....	134,806	37,162
FIT Holding Co. Ltd.....	28,000	29,799
Fitipower Integrated Technology, Inc.....	11,000	49,509
Fittech Co. Ltd.....	7,000	15,539
FLEXium Interconnect, Inc.....	52,000	154,104
Flytech Technology Co. Ltd.....	5,000	10,722
FOCI Fiber Optic Communications, Inc.....	12,000	26,728
Forcecon Tech Co. Ltd.....	12,000	56,829
Formosa Advanced Technologies Co. Ltd.....	27,000	34,805
Formosa Laboratories, Inc.....	21,322	68,993
Formosa Optical Technology Co. Ltd.....	7,000	19,760
Formosan Union Chemical.....	58,179	46,993
Founding Construction & Development Co. Ltd.....	24,000	14,019
Foxsemicon Integrated Technology, Inc.....	9,000	52,962
Fu Chun Shin Machinery Manufacture Co. Ltd.....	39,978	20,642
Fu Hua Innovation Co. Ltd.....	43,903	79,749
Fulgent Sun International Holding Co. Ltd.....	24,000	95,670
Fulltech Fiber Glass Corp.....	74,901	36,755
Fusheng Precision Co. Ltd.....	2,000	12,735
Fwusow Industry Co. Ltd.....	38,110	24,473
G Shank Enterprise Co. Ltd.....	22,000	34,955
Gallant Precision Machining Co. Ltd.....	23,000	25,672
Gemtek Technology Corp.....	73,000	74,756
General Interface Solution Holding Ltd.....	46,000	99,070
General Plastic Industrial Co. Ltd.....	13,000	13,827
Genmont Biotech, Inc.....	14,000	10,953
Genovate Biotechnology Co. Ltd.....	12,000	10,531
GeoVision, Inc.....	10,000	16,516
Getac Holdings Corp.....	64,000	138,311
* Giantplus Technology Co. Ltd.....	73,000	37,816
* Gigabyte Technology Co. Ltd.....	8,000	80,192
* Gigasolar Materials Corp.....	8,632	23,943
Global Brands Manufacture Ltd.....	71,240	116,533
Global Lighting Technologies, Inc.....	17,000	27,745
Global PMX Co. Ltd.....	3,000	13,302
* Globe Union Industrial Corp.....	48,910	21,020
Gloria Material Technology Corp.....	31,000	52,814
GMI Technology, Inc.....	26,247	19,105
Goldsun Building Materials Co. Ltd., Class C.....	156,520	131,366
Good Will Instrument Co. Ltd.....	16,000	17,570
Gordon Auto Body Parts.....	46,000	32,370
Gourmet Master Co. Ltd.....	12,000	47,232
Grand Fortune Securities Co. Ltd.....	45,139	19,402
Great China Metal Industry.....	26,000	20,529
* Great Wall Enterprise Co. Ltd.....	69,000	131,526
Greatek Electronics, Inc.....	48,000	93,201
GTM Holdings Corp.....	21,000	18,833
Hai Kwang Enterprise Corp.....	16,000	10,076
HannsTouch Holdings Co.....	125,713	43,461
Harvatek Corp.....	29,000	21,243
Heran Co. Ltd.....	5,000	18,160
Hey Song Corp.....	61,000	77,688
Hiroca Holdings Ltd.....	12,000	14,718
Hiyes International Co. Ltd.....	5,500	11,544
Hocheng Corp.....	45,920	31,212

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	23,100	\$ 71,742
*	47,000	39,493
	39,000	32,741
	19,000	40,464
*	10,805	14,600
	54,000	83,786
	75,000	49,278
	42,000	121,086
	31,000	39,451
	9,000	10,144
	33,000	25,111
	88,352	57,248
	7,000	11,323
	72,117	32,700
	18,000	10,915
*	486,687	186,035
	56,000	63,152
	22,000	32,557
*	36,000	11,541
	11,000	17,972
	1,659,885	881,441
	4,000	12,144
	16,000	23,082
	34,000	85,940
	14,000	30,620
	47,299	27,370
	7,000	12,876
	8,800	13,804
	43,000	36,226
	18,000	36,896
	10,246	23,402
	81,000	31,475
	103,111	96,366
	32,000	36,801
	64,300	62,605
	10,200	12,925
	198,000	397,869
	148,000	169,610
*	27,000	26,728
	36,769	32,978
#	221,000	121,999
	48,000	158,504
	9,000	22,575
*	74,426	17,054
	40,551	47,586
	21,000	37,221
	41,000	103,462
	8,550	9,160
	9,745	16,344
	7,211	13,221
	159,120	53,721
	37,000	19,980
	18,508	35,691
	10,000	10,718
*	17,000	10,689
*	14,000	9,420
*	113,000	28,227
	69,000	41,202
	9,000	10,905

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	27,000	\$ 18,917
	146,485	79,367
	13,000	25,509
	46,000	26,013
	13,500	34,724
	23,256	29,638
	8,000	20,440
	3,000	9,193
	325,000	323,446
	27,000	23,051
	65,347	30,488
*	437,605	73,149
	22,704	65,971
#	15,000	34,541
	10,000	20,333
	44,000	28,453
	31,000	38,505
	17,379	14,537
	14,000	91,450
	32,000	49,769
	4,000	9,805
	8,000	45,891
#	39,000	45,166
	31,000	71,535
	19,000	20,633
	26,000	52,731
	25,000	42,442
	14,000	23,260
	224,375	71,375
	35,000	38,680
	17,000	17,760
*	35,000	27,770
	47,000	67,541
	75,000	52,331
	6,000	16,724
	2,000	20,070
	14,000	32,509
	67,000	88,855
	9,000	25,984
	317,000	771,929
*††	5,000	0
	22,000	80,934
	35,000	20,582
*	23,400	12,920
	12,000	22,177
	355,000	353,252
	430,000	411,022
	123,000	433,514
	40,000	20,883
	166,453	108,009
	69,000	141,848
	185,000	67,421
	21,000	30,293
	9,900	19,283
	18,900	21,990
	7,000	27,546
	52,776	28,653
	148,760	42,801
	59,000	44,667

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Rexon Industrial Corp. Ltd.....	27,000	\$ 30,653
Rich Development Co. Ltd.....	133,000	40,679
* Ritek Corp.....	110,724	32,275
*†† Roo Hsing Co. Ltd.....	187,000	23,266
Sampo Corp.....	58,800	51,964
San Far Property Ltd.....	44,171	19,963
* Savior Lifetec Corp.....	58,000	31,878
Scan-D Corp.....	6,000	8,373
ScinoPharm Taiwan Ltd.....	44,000	44,681
Senao International Co. Ltd.....	22,000	24,868
# Sesoda Corp.....	49,000	53,278
Shan-Loong Transportation Co. Ltd.....	28,000	29,309
Sharehope Medicine Co. Ltd.....	11,024	13,406
Sheng Yu Steel Co. Ltd.....	16,000	12,517
ShenMao Technology, Inc.....	22,000	47,879
Shih Her Technologies, Inc.....	10,000	22,296
Shih Wei Navigation Co. Ltd.....	84,790	52,929
* Shin Kong Financial Holding Co. Ltd.....	2,551,159	783,047
Shin Ruenn Development Co. Ltd.....	25,460	38,042
Shin Zu Shing Co. Ltd.....	29,000	78,389
* Shining Building Business Co. Ltd.....	102,444	33,611
Shinkong Insurance Co. Ltd.....	36,000	61,978
ShunSin Technology Holding Ltd.....	8,000	25,887
* Shuttle, Inc.....	85,000	42,432
Sigurd Microelectronics Corp.....	76,046	128,240
Simplo Technology Co. Ltd.....	29,000	283,855
Sincere Navigation Corp.....	62,830	37,750
Singatron Enterprise Co. Ltd.....	18,000	18,794
Sinher Technology, Inc.....	6,000	6,687
Sinon Corp.....	53,000	61,277
Sinphar Pharmaceutical Co. Ltd.....	24,000	24,739
Sinyi Realty, Inc.....	46,000	42,493
Siward Crystal Technology Co. Ltd.....	33,000	36,564
Solar Applied Materials Technology Corp.....	70,000	83,817
Solteam, Inc.....	19,197	25,705
Sonix Technology Co. Ltd.....	8,000	11,769
Southeast Cement Co. Ltd.....	19,000	12,160
Sports Gear Co. Ltd.....	31,000	63,141
St Shine Optical Co. Ltd.....	8,000	55,083
Standard Foods Corp.....	55,000	69,515
Sun Race Sturmey-Archer, Inc.....	15,000	17,508
* Sun Yad Construction Co. Ltd.....	57,000	21,344
* Sunko INK Co. Ltd.....	43,000	19,736
Sunplus Technology Co. Ltd.....	68,000	66,750
Sunrex Technology Corp.....	31,685	42,784
Sunspring Metal Corp.....	22,807	16,156
Supreme Electronics Co. Ltd.....	69,765	107,316
Swancor Holding Co. Ltd.....	10,000	28,109
Sweeten Real Estate Development Co. Ltd.....	42,768	35,414
Syncmold Enterprise Corp.....	13,000	23,925
Systex Corp.....	32,000	119,971
TA Chen Stainless Pipe.....	307,916	387,457
# Ta Ya Electric Wire & Cable.....	128,953	155,025
* Tai Tung Communication Co. Ltd.....	17,000	9,412
Taichung Commercial Bank Co. Ltd.....	673,279	319,608
TaiDoc Technology Corp.....	8,000	47,081
Taiflex Scientific Co. Ltd.....	36,460	48,850
Taimide Tech, Inc.....	15,000	23,581
Tainan Spinning Co. Ltd.....	234,000	115,895

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Tai-Saw Technology Co. Ltd.....	14,000	\$ 12,438
Taishin Financial Holding Co. Ltd.....	817,278	475,460
TaiSol Electronics Co. Ltd.....	10,000	21,695
Taisun Enterprise Co. Ltd.....	45,000	37,519
Taita Chemical Co. Ltd.....	52,132	33,319
TAI-TECH Advanced Electronics Co. Ltd.....	10,000	37,144
Taitien Electronics Co. Ltd.....	12,000	14,534
Taiwan Business Bank.....	1,200,236	551,050
Taiwan Chinsan Electronic Industrial Co. Ltd.....	12,730	14,584
Taiwan Fertilizer Co. Ltd.....	119,000	243,241
* Taiwan Fire & Marine Insurance Co. Ltd.....	48,000	35,133
Taiwan FU Hsing Industrial Co. Ltd.....	39,000	53,088
* Taiwan Glass Industry Corp.....	93,000	63,957
Taiwan Hon Chuan Enterprise Co. Ltd.....	38,000	130,313
Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	19,000	24,408
† Taiwan Land Development Corp.....	129,466	2,070
Taiwan Line Tek Electronic.....	10,000	10,487
Taiwan Navigation Co. Ltd.....	52,000	45,702
Taiwan Paiho Ltd.....	51,000	94,055
Taiwan PCB Techvest Co. Ltd.....	48,000	66,377
Taiwan Sanyo Electric Co. Ltd.....	27,000	33,267
Taiwan Styrene Monomer.....	85,000	44,385
Taiwan Surface Mounting Technology Corp.....	44,000	126,834
* Taiwan TEA Corp.....	77,000	71,015
Taiwan Union Technology Corp.....	14,000	55,761
Taiwan-Asia Semiconductor Corp.....	16,000	27,524
Taiyen Biotech Co. Ltd.....	28,000	31,153
TBI Motion Technology Co. Ltd.....	12,000	14,896
Test Research, Inc.....	32,000	62,229
Test Rite International Co. Ltd.....	44,000	28,083
Thye Ming Industrial Co. Ltd.....	20,000	34,067
Ting Sin Co. Ltd.....	385	119
Ton Yi Industrial Corp.....	170,000	96,430
Tong Hsing Electronic Industries Ltd.....	4,200	21,126
Tong Yang Industry Co. Ltd.....	75,000	145,089
Tong-Tai Machine & Tool Co. Ltd.....	27,000	17,541
Top Union Electronics Corp.....	5,289	6,049
Topco Technologies Corp.....	8,999	19,746
Topkey Corp.....	8,000	43,581
Topoint Technology Co. Ltd.....	23,000	24,747
Toung Loong Textile Manufacturing.....	27,540	21,504
Transcend Information, Inc.....	38,000	86,172
Tripod Technology Corp.....	41,000	220,696
Tsann Kuen Enterprise Co. Ltd.....	14,032	19,213
TSC Auto ID Technology Co. Ltd.....	4,000	36,315
TSRC Corp.....	98,000	78,346
TST Group Holding Ltd.....	4,800	24,472
Tung Ho Steel Enterprise Corp.....	75,190	133,879
Tung Ho Textile Co. Ltd.....	29,000	16,484
Turvo International Co. Ltd.....	5,000	17,924
TXC Corp.....	13,000	36,631
TYC Brother Industrial Co. Ltd.....	42,000	44,593
* Tycoons Group Enterprise.....	83,000	23,883
Tyntek Corp.....	44,000	30,308
UDE Corp.....	10,000	20,926
U-Ming Marine Transport Corp.....	75,000	101,727
Unic Technology Corp.....	29,000	21,424
Union Bank Of Taiwan.....	412,963	204,489
Unitech Computer Co. Ltd.....	20,000	22,100

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Unitech Printed Circuit Board Corp.....	120,297	\$ 67,739
* United Orthopedic Corp.....	10,000	23,288
United Radiant Technology.....	21,000	13,076
* United Renewable Energy Co. Ltd.....	218,000	123,687
*†† Unity Opto Technology Co. Ltd.....	91,000	0
Univacco Technology, Inc.....	11,000	9,028
Universal Cement Corp.....	78,565	73,066
UPC Technology Corp.....	147,664	78,882
USI Corp.....	161,091	119,585
Usun Technology Co. Ltd.....	8,000	9,617
U-Tech Media Corp.....	33,000	16,072
Utechzone Co. Ltd.....	5,000	12,949
Ve Wong Corp.....	16,000	21,623
Ventec International Group Co. Ltd., Class C.....	10,000	26,474
Viking Tech Corp.....	14,000	23,382
Wafer Works Corp.....	76,000	102,956
Waffer Technology Corp.....	1,509	5,590
Wah Hong Industrial Corp.....	15,000	14,684
Wah Lee Industrial Corp.....	34,680	89,397
Walsin Lihwa Corp.....	431,000	550,183
Walsin Technology Corp.....	24,000	72,549
Walton Advanced Engineering, Inc.....	67,000	31,162
Wan Hai Lines Ltd.....	124,000	199,308
#* WEI Chih Steel Industrial Co. Ltd.....	31,000	24,014
Wei Chuan Foods Corp.....	51,000	32,183
Weikeng Industrial Co. Ltd.....	71,661	78,889
Well Shin Technology Co. Ltd.....	18,000	28,212
WELLELL, Inc.....	14,000	13,789
Winbond Electronics Corp.....	576,363	540,241
Winstek Semiconductor Co. Ltd.....	9,000	24,197
Wisdom Marine Lines Co. Ltd.....	16,000	23,246
Wistron Corp.....	527,841	2,382,532
Wistron NeWeb Corp.....	45,040	160,216
WPG Holdings Ltd.....	280,000	450,033
WT Microelectronics Co. Ltd.....	78,207	170,914
XAC Automation Corp.....	19,000	13,880
Xxentria Technology Materials Corp.....	28,600	64,497
Ya Horng Electronic Co. Ltd.....	9,000	14,118
Yageo Corp.....	59,694	875,134
YC INOX Co. Ltd.....	73,396	64,058
Yea Shin International Development Co. Ltd.....	35,296	27,855
Yem Chio Co. Ltd.....	92,350	43,652
Yeong Guan Energy Technology Group Co. Ltd.....	18,766	34,607
YFC-Boneagle Electric Co. Ltd.....	15,639	12,515
YFY, Inc.....	234,000	274,679
Yieh Phui Enterprise Co. Ltd.....	72,300	34,473
YONGGU Group, Inc.....	10,000	12,194
Yonyu Plastics Co. Ltd.....	9,000	9,126
Youngtek Electronics Corp.....	24,000	51,997
Yuanta Futures Co. Ltd.....	11,280	19,398
Yulon Motor Co. Ltd.....	99,264	259,618
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	13,000	31,244
YungShin Global Holding Corp.....	29,000	40,343
Zeng Hsing Industrial Co. Ltd.....	9,669	32,652
Zenitron Corp.....	27,000	26,881
Zhen Ding Technology Holding Ltd.....	119,000	398,773
* Zhong Yang Technology Co. Ltd.....	12,000	14,264
* Zig Sheng Industrial Co. Ltd.....	111,000	35,214
* Zinwell Corp.....	64,000	43,181

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Zippy Technology Corp.....	9,000	\$ 15,085
Zyxel Group Corp.....	57,488	99,168
TOTAL TAIWAN.....		<u>37,634,703</u>
THAILAND — (0.6%)		
AAPICO Hitech PCL.....	39,160	38,040
* Absolute Clean Energy PCL.....	272,800	14,904
Advanced Information Technology PCL, Class F.....	168,000	24,541
AJ Plast PCL.....	46,500	12,023
Allianz Ayudhya Capital PCL.....	11,000	12,453
Amata Corp. PCL.....	86,800	59,593
* Ananda Development PCL.....	597,993	14,675
AP Thailand PCL.....	427,100	152,229
Asia Plus Group Holdings PCL.....	364,300	30,439
Asian Insulators PCL.....	77,450	10,680
Bangchak Corp. PCL.....	194,900	217,797
Bangkok Insurance PCL.....	16,100	144,872
Bangkok Land PCL.....	1,401,600	33,168
Bangkok Life Assurance PCL, NVDR.....	47,400	33,512
* Bangkok Ranch PCL.....	119,400	9,977
Banpu PCL.....	1,132,232	322,514
* Better World Green PCL.....	1,033,000	19,617
BG Container Glass PCL.....	69,400	19,059
Cal-Comp Electronics Thailand PCL, Class F.....	746,044	43,156
CIMB Thai Bank PCL.....	1,716,700	36,612
* Country Group Development PCL.....	992,900	10,733
Dhipaya Group Holdings PCL.....	79,000	99,821
* Eastern Power Group PCL.....	35,700	3,108
Esso Thailand PCL.....	136,300	37,630
Frasers Property Thailand PCL.....	48,300	20,884
GFPT PCL.....	144,700	51,152
Global Green Chemicals PCL, Class F.....	86,200	29,717
* Green Tech Ventures PCL, Class F.....	14,200	83
Gunkul Engineering PCL.....	337,900	34,157
Haad Thip PCL.....	20,200	21,835
Hana Microelectronics PCL.....	79,700	118,169
Index Livingmall PCL.....	19,700	13,180
Interlink Communication PCL.....	48,000	10,097
IRPC PCL.....	1,743,400	124,278
* Italian-Thai Development PCL.....	1,107,100	46,252
Jaymart Group Holdings PCL.....	38,500	19,121
KGI Securities Thailand PCL.....	250,300	33,784
Khon Kaen Sugar Industry PCL.....	362,960	32,448
Kiatnakin Phatra Bank PCL.....	38,600	62,588
Lalin Property PCL.....	107,600	27,506
Lam Soon Thailand PCL.....	56,200	8,144
Lanna Resources PCL.....	70,000	32,721
LH Financial Group PCL.....	450,900	14,095
* Loxley PCL.....	479,200	25,060
LPN Development PCL.....	298,200	36,416
Major Cineplex Group PCL.....	52,400	23,422
MBK PCL.....	221,205	105,986
Origin Property PCL, Class F.....	149,500	45,861
Polyplex Thailand PCL.....	85,200	36,341
Prima Marine PCL.....	195,700	38,307
Property Perfect PCL.....	2,489,056	26,906
Pruksa Holding PCL.....	88,800	34,245
PTG Energy PCL.....	74,000	23,349
Quality Houses PCL.....	1,508,200	100,462

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Rabbit Holdings PCL, Class F.....	2,181,600	\$ 33,780
* Raimon Land PCL.....	515,800	7,836
Rojana Industrial Park PCL.....	220,300	36,364
* S Hotels & Resorts PCL.....	367,900	30,740
Sansiri PCL.....	2,197,100	128,377
SC Asset Corp. PCL.....	339,100	45,572
SCG Ceramics PCL.....	308,500	19,648
* SEN X PCL.....	755,800	15,898
Sena Development PCL.....	196,116	17,074
Siam City Cement PCL.....	18,700	74,846
Siamgas & Petrochemicals PCL.....	83,800	20,076
Singer Thailand PCL.....	70,800	16,548
Singha Estate PCL.....	546,200	19,468
#*†† SMI Holdings Group Ltd.....	265,598	0
SNC Former PCL.....	53,600	15,973
Somboon Advance Technology PCL.....	57,400	32,365
SPCG PCL.....	112,000	41,556
Sri Trang Agro-Industry PCL.....	152,900	72,812
Srithai Superware PCL.....	235,400	8,390
Star Petroleum Refining PCL.....	325,000	83,081
Supalai PCL.....	252,825	156,590
* Super Energy Corp. PCL.....	1,783,100	26,047
Susco PCL.....	189,100	19,999
* Syntec Construction PCL.....	380,800	17,244
Tata Steel Thailand PCL.....	749,600	18,396
Thai Union Group PCL, Class F.....	409,300	162,626
Thai Vegetable Oil PCL.....	29,600	21,835
Thaicom PCL.....	123,400	47,588
Thaifoods Group PCL, Class F.....	153,700	17,962
Thaire Life Assurance PCL, Class F.....	162,565	15,768
Thanachart Capital PCL.....	68,400	99,916
Thoresen Thai Agencies PCL.....	282,500	52,408
Tipco Asphalt PCL.....	92,300	47,999
Tisco Financial Group PCL.....	7,100	20,847
TKS Technologies PCL.....	46,640	11,991
TPI Polene PCL.....	1,534,100	64,539
TPI Polene Power PCL.....	422,400	40,970
Univanich Palm Oil PCL.....	46,900	12,811
Vanachai Group PCL.....	89,800	11,176
Workpoint Entertainment PCL.....	20,800	9,237
* Xspring Capital PCL.....	1,132,200	41,678
TOTAL THAILAND.....		4,235,750
TURKEY — (0.3%)		
* Albaraka Turk Katilim Bankasi AS.....	161,888	20,491
* Alcatel-Lucent Teletas Telekomunikasyon AS.....	2,850	10,434
* Anadolu Anonim Turk Sigorta Sirketi.....	35,224	29,904
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	52,270	174,694
Anadolu Hayat Emeklilik AS.....	11,468	11,909
Aygaz AS.....	6,107	26,913
Bagfas Bandirma Gubre Fabrikalari AS.....	9,856	12,155
Bera Holding AS.....	140,066	77,397
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	9,716	112,141
* Bursa Cimento Fabrikasi AS.....	156,049	44,496
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	69,120	29,249
Cimsa Cimento Sanayi VE Ticaret AS.....	16,339	114,349
Dogus Otomotiv Servis ve Ticaret AS.....	9,856	90,559
* Global Yatirim Holding AS.....	75,066	36,006
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	17,033	13,649

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Is Yatirim Menkul Degerler AS, Class A.....	41,285	\$ 33,997
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	74,149	58,584
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	14,707	11,663
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	170,857	160,564
Kordsa Teknik Tekstil AS.....	15,368	51,493
* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	327,130	144,971
* Petkim Petrokimya Holding AS.....	173,171	115,550
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	20,416	22,393
Sekerbank Turk AS.....	191,261	22,109
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	6,557	10,761
* TAV Havalimanlari Holding AS.....	41,365	172,417
Tekfen Holding AS.....	12,587	20,942
* Turkiye Sigorta AS.....	34,619	21,286
* Vestel Elektronik Sanayi ve Ticaret AS.....	13,751	31,458
* Zorlu Enerji Elektrik Uretim AS.....	195,804	31,257
TOTAL TURKEY.....		<u>1,713,791</u>
UNITED ARAB EMIRATES — (0.6%)		
Agthia Group PJSC.....	14,115	20,365
* Ajman Bank PJSC.....	84,710	50,759
Amanat Holdings PJSC.....	166,793	47,684
Dana Gas PJSC.....	765,722	204,137
* Deyaar Development PJSC.....	379,056	75,323
Dubai Investments PJSC.....	434,216	287,393
Dubai Islamic Bank PJSC.....	309,853	485,245
Emaar Development PJSC.....	137,355	237,079
Emaar Properties PJSC.....	1,206,048	2,219,185
* EMSTEEL Building Materials PJSC.....	147,627	63,912
* Islamic Arab Insurance Co.....	63,649	12,483
* Manazel PJSC.....	339,566	51,491
* RAK Properties PJSC.....	232,895	74,824
Ras Al Khaimah Ceramics.....	74,018	54,208
* Union Properties PJSC.....	502,430	55,791
TOTAL UNITED ARAB EMIRATES.....		<u>3,939,879</u>
UNITED KINGDOM — (9.5%)		
* accesso Technology Group PLC.....	12,899	124,425
Advanced Medical Solutions Group PLC.....	27,578	88,022
AG Barr PLC.....	25,691	155,402
Ω Airtel Africa PLC.....	237,820	355,608
Alliance Pharma PLC.....	106,348	69,615
Anglo-Eastern Plantations PLC.....	6,082	52,602
* Ascential PLC.....	122,980	330,525
Ashmore Group PLC.....	112,983	299,615
*Ω Aston Martin Lagonda Global Holdings PLC.....	4,955	25,184
* Auction Technology Group PLC.....	22,695	206,783
Avon Protection PLC.....	8,698	91,595
* Babcock International Group PLC.....	51,315	247,038
Ω Bakkavor Group PLC.....	43,163	55,677
Balfour Beatty PLC.....	184,807	829,932
Bank of Georgia Group PLC.....	13,268	554,747
Barratt Developments PLC.....	299,113	1,750,890
Beazley PLC.....	157,760	1,111,522
Begbies Traynor Group PLC.....	30,790	52,329
Bellway PLC.....	37,237	1,058,891
Berkeley Group Holdings PLC.....	10,130	564,812
Bloomsbury Publishing PLC.....	27,628	153,324
Bodycote PLC.....	52,083	462,423

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	4,667	\$ 13,955
	89,848	419,806
	4,090	110,945
	33,362	59,092
*	445,443	157,953
	44,660	45,511
	50,522	114,933
*	91,534	105,889
	21,628	40,297
	4,281	22,015
*	1,159	2,121
	395,413	488,238
	16,082	9,286
	51,038	120,195
	1,480,134	2,623,020
	95,737	349,215
	55,560	192,694
	9,126	46,069
	624	22,331
	26,105	308,905
Ω	23,524	42,373
	438,352	394,160
*	71,049	45,567
	13,856	594,453
	35,704	97,853
	358,895	246,239
	3,656	14,719
	15,827	916,363
*Ω	152,626	257,366
	44,848	69,381
*	7,087	19,206
	334,250	645,454
	24,510	251,507
	155,630	189,597
*	341,366	540,117
	112,465	873,151
	416,595	1,656,318
*	72,083	418,670
	5,160	1,774
*	170,962	242,479
*	449,364	102,938
	23,438	20,605
*	135,985	5,844
	37,638	78,513
*	4,362	100,241
	10,212	12,042
	1,018	2,728
	245,111	459,063
	7,489	8,948
Ω	18,850	41,575
	71,351	36,443
*	42,129	439,100
	36,231	287,140
*	5,075	38,268
	10,576	80,961
	7,498	80,520
	32,360	82,256
	53,716	172,549
	57,678	77,050

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	71,062	\$ 285,741
*	13,296	158,658
	372	22,451
	68,236	767,468
	222,491	718,969
*	148,586	167,222
*	5,698	5,752
	67,566	107,772
*Ω	48,332	65,002
	15,070	83,481
	61,301	173,944
	90,034	308,227
	7,040	40,025
	19,938	28,963
	9,669	27,635
	40,177	138,605
	29,243	81,480
	41,760	1,121,459
	7,677	155,547
	22,294	185,135
	84,835	1,174,240
	102,345	101,412
Ω	77,600	15,006
	43,030	146,009
Ω	7,820	15,097
	80,233	843,811
*	185,212	632,642
	200,205	1,257,320
	26,534	63,881
	978,292	908,523
	531,830	1,893,572
*	12,277	64,063
	2,505	36,108
*	81,184	154,315
	46,446	1,074,172
	123,460	177,994
	120,501	176,893
*Ω	8,306	148,707
	281,259	297,172
	10,907	119,798
*	92,390	104,039
	587,635	1,853,030
	8,419	9,489
	70,702	541,148
	104,180	100,239
	79,726	127,963
	16,367	56,728
	49,928	70,562
	347,581	1,065,541
*	582,476	1,542,924
*	205,618	82,865
	36,167	126,827
	341,366	2,323,189
	33,672	51,123
*	81,175	239,360
	370,740	483,630
	13,829	74,249
	52,956	63,491
	131,945	2,314,393

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	28,353	\$ 99,474
	12,404	304,239
	11,582	106,990
*	6,931	2,052
*Ω	27,205	134,980
	25,348	52,733
	21,347	91,181
	117,495	555,306
	18,663	205,853
*	430,878	94,183
	88,805	1,320,257
*	40,127	37,378
*	17,866	18,021
	141,097	709,040
	110,849	34,349
*	74,007	532,416
	20,231	390,923
	8,409	69,175
	2,772	36,494
	232,062	376,973
	70,319	149,789
	155,098	642,198
*	84,921	100,038
*	7,089	5,595
	107,832	117,636
	71,260	314,982
	83,845	557,395
*	13,205	88,234
*	186,409	102,171
	7,372	283,343
	21,801	163,777
	12,250	64,796
*	89,812	13,805
	69,334	231,528
*	85,166	115,274
Ω	57,957	102,768
*	39,106	62,181
*††	281,630	69,792
	40,108	500,834
	1,006	7,464
	125,663	269,298
	305,215	608,254
	59,022	181,707
	96,126	87,008
*	66,879	24,894
	37,483	28,654
	37,511	335,967
	155,578	73,491
Ω	85,637	236,813
*	43,578	14,194
*††	11,240	0
*	11,084	11,873
	97,855	937,764
	1,002,203	1,471,093
	12,056	385,335
	8,710	14,909
*	245,606	325,086
Ω	72,756	125,125
	254,449	519,365

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Travis Perkins PLC.....	51,037	\$ 570,851
* Tremor International Ltd.....	14,291	54,618
* Tremor International Ltd., ADR.....	2,814	21,274
TT Electronics PLC.....	43,669	88,047
Tyman PLC.....	63,755	255,682
Vanquis Banking Group PLC.....	80,047	129,288
Vertu Motors PLC.....	110,788	99,517
Vesuvius PLC.....	72,682	411,537
Virgin Money UK PLC.....	365,997	830,230
Vistry Group PLC.....	99,247	1,006,639
Volex PLC.....	3,463	12,840
Vp PLC.....	3,924	28,318
Wickes Group PLC.....	80,468	141,097
* Xaar PLC.....	20,729	50,648
XPS Pensions Group PLC.....	48,496	119,044
Young & Co.'s Brewery PLC.....	3,177	34,758
Young & Co.'s Brewery PLC, Class A.....	7,717	117,396
Zotefoams PLC.....	12,016	61,668
TOTAL UNITED KINGDOM.....		<u>67,261,922</u>
UNITED STATES — (0.0%)		
ADTRAN Holdings, Inc.....	11,533	113,055
* Noble Corp. PLC.....	1,788	93,438
VAALCO Energy, Inc.....	16,212	72,143
TOTAL UNITED STATES.....		<u>278,636</u>
TOTAL COMMON STOCKS.....		<u>707,818,050</u>
PREFERRED STOCKS — (0.4%)		
BRAZIL — (0.1%)		
* Alpargatas SA.....	11,200	22,809
Banco ABC Brasil SA, 8.291%.....	25,156	99,480
Ω Banco BMG SA, 13.811%.....	30,400	17,936
Banco do Estado do Rio Grande do Sul SA Class B, 6.032%.....	52,100	160,749
Banco Pan SA, 2.703%.....	51,165	100,626
Cia de Ferro Ligas da Bahia FERBASA, 7.363%.....	9,400	100,883
Eucatex SA Industria e Comercio, 6.083%.....	14,000	38,458
Graziotin SA, 9.391%.....	1,600	9,660
Marcopolo SA, 5.813%.....	110,973	122,736
Raizen SA, 5.623%.....	46,615	41,008
Randon SA Implementos e Participacoes, 4.114%.....	39,954	105,108
Schulz SA, 4.413%.....	35,700	50,733
Taurus Armas SA, 8.725%.....	7,600	23,867
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 4.547%.....	105,000	160,539
TOTAL BRAZIL.....		<u>1,054,592</u>
GERMANY — (0.3%)		
Draegerwerk AG & Co. KGaA, 0.419%.....	2,246	112,815
Einhell Germany AG, 1.933%.....	140	23,492
FUCHS SE, 2.846%.....	18,914	782,921
Jungheinrich AG, 2.001%.....	12,569	470,253
Sixt SE, 9.109%.....	4,534	336,686
STO SE & Co. KGaA, 3.329%.....	754	124,455
Villeroy & Boch AG, 6.366%.....	889	18,578
TOTAL GERMANY.....		<u>1,869,200</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (0.0%)		
* Sundaram-Clayton Ltd.....	136,880	\$ 16,975
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	22,520	14,719
TOTAL PREFERRED STOCKS.....		<u>2,955,486</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd. Warrants 09/06/23.....	2,569	0
* PointsBet Holdings Ltd. Warrants 07/08/24.....	370	0
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 08/03/23.....	1,234	1,096
ITALY — (0.0%)		
* Webuild SpA Warrants 08/02/30.....	2,669	0
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants.....	196,236	0
SOUTH KOREA — (0.0%)		
* CJ CGV Co. Ltd. Rights 09/07/23.....	8,492	22,719
TAIWAN — (0.0%)		
* Shih Wei Navigation Co. Ltd. Rights.....	2,157	106
THAILAND — (0.0%)		
* Better World Green PCL Warrants 03/13/24.....	172,167	0
* Kiatnakin Phatra Bank PCL Warrants 03/17/24.....	3,216	109
* Kiatnakin Phatra Bank PCL Warrants 03/17/26.....	3,216	303
* Nusa W5 Warrants 06/13/24.....	127,460	0
TOTAL THAILAND.....		<u>412</u>
UNITED ARAB EMIRATES — (0.0%)		
* Ajman Bank PJSC Rights.....	21,434	5,719
TOTAL RIGHTS/WARRANTS.....		<u>30,052</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$639,519,364).....		<u>710,803,588</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.1%)		
@§ The DFA Short Term Investment Fund.....	51,529	596,035
TOTAL INVESTMENTS — (100.0%)		
(Cost \$640,115,357)^.....		<u>\$711,399,623</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 210,998	\$ 33,990,651	\$ 22,571	\$ 34,224,220
Austria.....	—	4,538,323	—	4,538,323

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Belgium.....	\$ 456,667	\$ 8,179,561	—	\$ 8,636,228
Brazil.....	9,188,252	278,824	—	9,467,076
Canada.....	56,022,466	7,160	—	56,029,626
Chile.....	—	973,942	—	973,942
China.....	939,278	42,823,483	\$ 483,824	44,246,585
Colombia.....	75,058	—	—	75,058
Denmark.....	—	13,789,683	—	13,789,683
Finland.....	—	11,378,499	—	11,378,499
France.....	—	31,912,063	—	31,912,063
Germany.....	—	38,893,533	—	38,893,533
Greece.....	—	943,776	—	943,776
Hong Kong.....	—	10,231,150	7,140	10,238,290
Hungary.....	—	189,538	—	189,538
India.....	15,554	39,431,033	90,401	39,536,988
Indonesia.....	—	4,329,514	5,593	4,335,107
Ireland.....	6,660,742	—	—	6,660,742
Israel.....	128,327	4,772,616	—	4,900,943
Italy.....	—	19,995,597	—	19,995,597
Japan.....	—	117,417,642	—	117,417,642
Kuwait.....	500,928	16,675	—	517,603
Malaysia.....	—	3,459,632	—	3,459,632
Mexico.....	5,126,830	107,652	—	5,234,482
Netherlands.....	638,920	14,411,515	—	15,050,435
New Zealand.....	—	1,884,494	—	1,884,494
Norway.....	272,707	4,649,745	—	4,922,452
Philippines.....	—	1,330,383	15,072	1,345,455
Poland.....	—	1,995,571	—	1,995,571
Portugal.....	—	2,177,161	—	2,177,161
Qatar.....	—	1,186,892	—	1,186,892
Saudi Arabia.....	49,644	8,796,389	—	8,846,033
Singapore.....	—	5,771,098	—	5,771,098
South Africa.....	599,993	5,282,281	—	5,882,274
South Korea.....	249,678	23,892,599	68,450	24,210,727
Spain.....	—	9,576,023	—	9,576,023
Sweden.....	8,909	11,630,279	—	11,639,188
Switzerland.....	—	30,670,390	—	30,670,390
Taiwan.....	—	37,609,367	25,336	37,634,703
Thailand.....	4,064,979	170,771	—	4,235,750
Turkey.....	—	1,713,791	—	1,713,791
United Arab Emirates.....	—	3,939,879	—	3,939,879
United Kingdom.....	229,248	66,962,882	69,792	67,261,922
United States.....	72,143	206,493	—	278,636
Preferred Stocks				
Brazil.....	1,036,656	17,936	—	1,054,592
Germany.....	—	1,869,200	—	1,869,200
India.....	16,975	—	—	16,975
Philippines.....	—	14,719	—	14,719
Rights/Warrants				
Brazil.....	—	1,096	—	1,096
South Korea.....	—	22,719	—	22,719
Taiwan.....	—	106	—	106
Thailand.....	—	412	—	412
United Arab Emirates.....	—	5,719	—	5,719
Securities Lending Collateral.....	—	596,035	—	596,035
TOTAL.....	\$86,564,952	\$624,046,492	\$788,179[^]	\$711,399,623

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

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

WORLD EX U.S. CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.2%)		
AUSTRALIA — (4.4%)		
* A2B Australia Ltd.....	33,712	\$ 38,010
Accent Group Ltd.....	105,492	125,463
# Adairs Ltd.....	91,460	104,756
Adbri Ltd.....	147,407	247,101
#* Aeris Resources Ltd.....	73,953	18,992
AGL Energy Ltd.....	63,730	522,301
* Ainsworth Game Technology Ltd.....	68,629	49,573
* Alkane Resources Ltd.....	109,258	52,111
* Alliance Aviation Services Ltd.....	11,891	26,226
* Allkem Ltd.....	81,834	819,290
ALS Ltd.....	118,226	935,086
Altium Ltd.....	19,621	504,896
Alumina Ltd.....	575,444	555,479
#* AMA Group Ltd.....	138,426	13,501
AMP Ltd.....	864,060	657,504
Ampol Ltd.....	65,648	1,453,882
Ansell Ltd.....	42,042	682,749
APA Group.....	108,035	726,765
#* Appen Ltd.....	24,920	38,129
#* Arafura Rare Earths Ltd.....	209,093	40,163
ARB Corp. Ltd.....	17,630	370,121
Ardent Leisure Group Ltd.....	111,234	38,579
Aristocrat Leisure Ltd.....	54,904	1,454,144
# ARN Media Ltd.....	85,589	59,794
ASX Ltd.....	7,826	326,960
Atlas Arteria Ltd.....	177,693	751,135
AUB Group Ltd.....	14,868	287,207
#* Audinate Group Ltd.....	1,894	11,993
#* Aurelia Metals Ltd.....	405,145	25,181
Aurelia Metals Ltd.....	99,862	6,171
Aurizon Holdings Ltd.....	569,740	1,460,137
Austal Ltd.....	104,574	154,758
Australia & New Zealand Banking Group Ltd.....	178,064	3,089,262
* Australian Agricultural Co. Ltd.....	61,076	61,279
# Australian Clinical Labs Ltd.....	43,603	93,036
Australian Ethical Investment Ltd.....	11,755	32,738
Australian Finance Group Ltd.....	60,542	74,513
#* Australian Strategic Materials Ltd.....	22,694	22,767
Auswide Bank Ltd.....	6,856	26,584
# Baby Bunting Group Ltd.....	37,265	41,711
Bank of Queensland Ltd.....	237,530	965,261
Bapcor Ltd.....	102,141	429,719
Base Resources Ltd.....	56,903	6,704
Beach Energy Ltd.....	858,441	936,031
Beacon Lighting Group Ltd.....	19,339	24,062
Bega Cheese Ltd.....	93,777	205,401
Bell Financial Group Ltd.....	34,059	24,273
#* Bellevue Gold Ltd.....	143,303	140,594
Bendigo & Adelaide Bank Ltd.....	146,089	919,959
#* Betmakers Technology Group Ltd.....	105,675	10,662
# BHP Group Ltd., Sponsored ADR.....	100,755	6,312,301
BHP Group Ltd., Class DI.....	459,448	14,302,095
BlueScope Steel Ltd.....	156,292	2,304,845
* Boral Ltd.....	23,651	69,438
* Boss Energy Ltd.....	35,288	69,344

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	183,950	\$1,740,309
#	90,884	30,553
	20,957	318,845
	27,903	486,740
#*	35,547	4,775
	181,140	28,621
*	62,003	187,060
#*	446,549	43,634
	64,047	1,070,596
	184,747	27,325
#*	9,894	7,846
	24,019	81,130
	174,134	841,661
	87,340	353,858
	568,681	1,055,516
#	8,370	103,307
#	24,457	17,882
	17,748	15,150
	5,187	834,445
	54,165	273,804
#*	19,223	18,311
	126,420	1,545,939
	53,890	363,742
*	122,027	14,402
	87,813	6,247,786
	56,192	947,692
*	972,655	94,901
#*	19,188	8,285
	21,622	304,755
	139,627	311,408
	17,125	272,683
	10,973	1,976,414
	273,453	1,054,823
	49,879	252,077
#	28,478	17,803
*	91,830	83,046
#*	44,504	19,417
	123,994	392,954
	21,013	113,087
	58,415	159,952
	11,317	374,425
	261,963	774,446
	48,592	483,310
	19,470	22,033
	48,040	235,532
#	84,755	40,783
*	15,868	24,260
#*	52,687	26,760
	142,054	580,623
	5,876	7,072
	5,268	92,647
	97,068	181,747
	18,279	14,009
	444,107	1,114,912
	37,708	310,280
#*††	50,216	1,265
*	109,242	188,763
*	28,254	41,391
#*	14,687	231,136

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	229,052	\$3,367,230
#*	12,847	3,806
	397,771	294,334
#	90,069	89,220
#*	40,897	4,390
	211,910	226,358
	7,383	10,781
	73,533	400,261
	238,429	86,804
	36,319	243,937
	84,830	112,011
	40,822	143,903
#	180,374	458,883
	218,715	422,585
	20,262	13,510
	140,658	367,246
#	3,137	6,039
#*	19,996	6,594
*	25,993	25,776
	7,160	135,843
#	165,170	49,987
	31,691	531,091
	63,719	595,407
	124,167	857,617
*	68,398	4,496
	163,577	215,785
#*	3,965	8,564
*	352,333	23,782
	573,881	1,167,394
	124,521	143,739
	110,466	208,214
	227,523	457,166
	207,999	830,335
	47,171	95,938
	21,644	177,980
*	98,102	19,194
	46,740	248,807
	55,985	391,375
	58,367	90,615
*	45,417	1,331,031
*	1,045	30,932
	43,035	1,323,574
#*	126,947	5,223
	45,521	162,231
	12,500	129,109
	520,847	71,904
*	200,008	301,370
	2,739	8,573
	27,959	130,718
#*	8,258	33,787
	137,741	800,767
*	35,869	27,466
	24,334	285,006
	63,509	57,669
	232,345	239,321
*	21,046	38,217
	340,266	1,184,090
	18,023	260,553
	6,437	43,499

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Lynas Rare Earths Ltd.....	189,950	\$ 860,896
MA Financial Group Ltd.....	3,869	12,293
Macmahon Holdings Ltd.....	300,111	29,316
Macquarie Group Ltd.....	13,354	1,574,836
#* Macquarie Technology Group Ltd.....	894	40,918
# Mader Group Ltd.....	7,825	33,724
# Magellan Financial Group Ltd.....	33,285	209,229
# Mayne Pharma Group Ltd.....	27,037	88,678
McMillan Shakespeare Ltd.....	32,345	430,713
McPherson's Ltd.....	24,606	8,617
Medibank Pvt Ltd.....	437,250	1,032,306
#* Mesoblast Ltd.....	65,215	50,099
#* Metals X Ltd.....	194,260	40,691
Metcash Ltd.....	380,879	922,312
Mineral Resources Ltd.....	35,039	1,692,971
* MMA Offshore Ltd.....	76,024	66,753
Monadelphous Group Ltd.....	24,054	220,842
Monash IVF Group Ltd.....	118,659	96,078
* Mount Gibson Iron Ltd.....	146,256	46,337
Myer Holdings Ltd.....	281,667	120,345
MyState Ltd.....	35,840	85,930
* Nanosonics Ltd.....	16,736	53,347
National Australia Bank Ltd.....	214,042	4,100,199
Navigator Global Investments Ltd.....	51,840	50,604
Netwealth Group Ltd.....	36,767	375,647
# New Hope Corp. Ltd.....	201,746	722,504
Newcrest Mining Ltd.....	122,559	2,197,376
* NEXTDC Ltd.....	50,041	429,477
nib holdings Ltd.....	131,011	729,586
Nick Scali Ltd.....	21,590	155,440
Nickel Industries Ltd.....	486,603	271,202
Nine Entertainment Co. Holdings Ltd.....	503,879	726,654
Northern Star Resources Ltd.....	198,279	1,547,807
#* Novonix Ltd.....	17,717	11,126
NRW Holdings Ltd.....	233,457	432,779
Nufarm Ltd.....	108,559	393,018
Objective Corp. Ltd.....	3,211	28,531
* OFX Group Ltd.....	72,450	102,388
# OM Holdings Ltd.....	46,008	16,997
* Omni Bridgeway Ltd.....	56,330	106,880
oOh!media Ltd.....	200,912	188,724
Orica Ltd.....	102,080	1,083,149
Origin Energy Ltd.....	338,070	1,924,643
Orora Ltd.....	353,307	853,416
Pacific Current Group Ltd.....	15,421	105,976
Pacific Smiles Group Ltd.....	7,482	7,395
Pact Group Holdings Ltd.....	71,659	37,136
* Paladin Energy Ltd.....	285,480	142,049
#* Panoramic Resources Ltd.....	449,671	15,108
Panoramic Resources Ltd.....	90,386	3,036
Peet Ltd.....	131,518	110,948
# PeopleIN Ltd.....	5,781	9,528
Pepper Money Ltd.....	14,192	14,701
* Perenti Ltd.....	240,087	193,252
Perpetual Ltd.....	30,892	512,825
Perseus Mining Ltd.....	459,094	539,797
* PEXA Group Ltd.....	35,264	314,597
Pilbara Minerals Ltd.....	296,571	970,245
# Pinnacle Investment Management Group Ltd.....	13,286	94,145

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	144,495	\$ 154,177
#*	22,639	25,232
#*	17,729	6,675
	24,655	367,603
	13,699	634,443
	13,197	39,018
	18,309	57,859
	20,749	128,049
*	57,200	251,323
	185,516	1,969,605
	310,211	614,024
#	563,970	487,428
	23,776	942,201
#	5,612	594,947
*	4,593	10,185
*	379,104	46,203
	18,541	244,831
#	48,428	73,566
*	289,971	329,790
*	13,887	48,752
	137,396	390,333
*	664,207	161,828
*	791,185	28,727
	99,459	131,578
	50,406	3,991,388
*	22,062	24,202
*	277,370	1,267,920
	540,228	2,906,960
	30,491	511,338
	44,751	126,413
	11,131	22,051
#	239,973	146,863
	33,336	588,515
*	350,264	90,677
	29,150	51,312
	23,611	17,788
#*	95,128	14,081
	462,744	244,248
*	306,707	185,143
	69,596	709,930
	31,386	190,983
	73,962	86,849
	93,793	2,216,122
	6,889	90,453
	1,013,152	2,667,827
#	113,209	71,610
*††	165,938	0
	118,081	59,135
*	359,311	58,303
*	527,126	372,774
	114,263	448,282
*	41,838	6,183
#*	221,146	66,102
	140,768	1,348,844
	5,329	3,756
	81,947	680,133
*	119,191	53,345
	9,158	14,682
#*	138,254	65,350

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	767,749	\$ 544,629
	89,126	944,304
	448,348	1,283,266
#*	3,363	14,932
#††	85,990	24,837
#	93,214	25,768
	76,335	257,701
	111,008	1,071,787
	46,828	354,426
*	91,124	120,741
*	32,038	30,128
*	123,108	399,033
Ω	285,723	606,186
*	45,166	239,744
	79,619	2,660,256
*	262,510	159,244
*	169,533	190,114
	205,946	3,095,547
	269,849	1,260,871
	8,489	490,232
#	36,413	939,452
	226,051	5,823,862
	85,461	2,219,323
	61,926	724,758
*	2,095	172,212
	13,876	13,076
#	86,882	298,344
TOTAL AUSTRALIA.....		<u>166,529,529</u>
AUSTRIA — (0.3%)		
	2,554	34,660
	2,323	41,384
	23,896	1,261,660
	11,653	440,118
Ω	13,971	680,631
	8,747	278,948
*	1,217	164,450
	47,727	1,803,884
	13,290	315,025
*	1,947	12,936
*	5,551	111,386
*	12,053	0
*	2,885	145,234
	2,109	321,964
	11,224	409,443
	38,378	1,729,086
	3,950	115,756
	4,035	20,407
	2,886	40,232
*	31,087	502,659
*	582	18,675
	1,035	14,040
	2,762	167,388
	1,666	37,205
	54,154	412,213
	1,357	37,019
	21,004	171,566
	3,496	289,668
	16,531	442,138

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
voestalpine AG.....	44,027	\$ 1,454,888
Wienerberger AG.....	31,530	1,035,472
Zumtobel Group AG.....	4,990	43,601
TOTAL AUSTRIA.....		<u>12,553,736</u>
BELGIUM — (0.8%)		
Ackermans & van Haaren NV.....	9,235	1,607,960
Ageas SA.....	52,339	2,215,680
* AGFA-Gevaert NV.....	67,716	174,183
Anheuser-Busch InBev SA.....	57,807	3,306,887
Anheuser-Busch InBev SA/NV, Sponsored ADR.....	1,081	61,941
* Argenx SE, ADR.....	302	152,353
* Argenx SE.....	353	177,785
Atenor.....	896	27,610
Azelis Group NV.....	6,080	157,203
Barco NV.....	4,748	110,496
Bekaert SA.....	16,807	802,211
bpost SA.....	33,088	159,345
Cie d'Entreprises CFE.....	5,331	53,919
Deceuninck NV.....	24,144	61,258
* Deme Group NV.....	5,331	705,982
D'iereken Group.....	1,384	241,710
Econocom Group SA.....	39,713	114,368
Elia Group SA.....	7,853	966,901
Etablissements Franz Colruyt NV.....	21,339	813,316
* Euronav NV.....	76,899	1,265,246
EVS Broadcast Equipment SA.....	5,263	127,776
Fagron.....	22,568	401,590
* Galapagos NV.....	11,788	495,384
Gimv NV.....	7,768	358,718
* Greenyard NV.....	1,785	13,106
Immobel SA.....	2,035	80,496
Ion Beam Applications.....	3,413	55,103
Jensen-Group NV.....	1,808	63,648
KBC Group NV.....	56,209	4,230,558
Kinepolis Group NV.....	3,835	186,931
Lotus Bakeries NV.....	123	984,284
Melexis NV.....	6,483	698,901
#* Ontex Group NV.....	32,605	279,431
* Orange Belgium SA.....	9,660	147,076
Proximus SADP.....	49,493	379,452
# Recticel SA.....	16,715	212,219
Shurgard Self Storage Ltd.....	4,868	222,130
Sipef NV.....	2,254	140,479
Solvay SA.....	27,594	3,313,991
Tessenderlo Group SA.....	7,463	250,315
# UCB SA.....	11,133	985,797
Umicore SA.....	42,362	1,254,556
Van de Velde NV.....	2,029	75,874
VGP NV.....	2,965	316,552
Viohalco SA.....	4,480	32,297
What's Cooking BV.....	261	22,688
TOTAL BELGIUM.....		<u>28,505,706</u>
BRAZIL — (1.5%)		
* 3R Petroleum Oleo E Gas SA.....	41,379	311,081
AES Brasil Energia SA.....	67,766	170,247
Aliansce Sonae Shopping Centers SA.....	91,275	469,233

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Allied Tecnologia SA.....	11,400	\$ 16,514
Alper Consultoria e Corretora de Seguros SA.....	2,800	18,166
Alupar Investimento SA.....	41,119	253,301
Ambev SA, ADR.....	76,394	238,349
Ambev SA.....	15,203	47,775
Ambipar Participacoes e Empreendimentos SA.....	10,654	47,404
* Anima Holding SA.....	117,215	119,229
Arezzo Industria e Comercio SA.....	6,435	112,132
Atacadao SA.....	42,509	123,336
Auren Energia SA.....	69,485	205,719
B3 SA - Brasil Bolsa Balcao.....	227,041	715,392
Banco Bradesco SA.....	13,186	41,409
Banco BTG Pactual SA.....	42,160	303,222
Banco do Brasil SA.....	88,150	898,324
Banco Santander Brasil SA.....	24,555	148,304
BB Seguridade Participacoes SA.....	77,255	508,417
Bemobi Mobile Tech SA.....	9,714	27,732
* Blau Farmaceutica SA.....	2,900	12,744
Boa Safra Sementes SA.....	8,821	21,676
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	11,722	64,228
* Braskem SA, ADR, Class A.....	3,700	39,294
* BRF SA.....	342,304	706,505
Brisanet Participacoes SA.....	16,100	10,282
* C&A Modas SA.....	31,261	37,682
Caixa Seguridade Participacoes SA.....	82,366	187,942
Camil Alimentos SA.....	54,757	84,299
CCR SA.....	369,087	1,037,307
Centrais Eletricas Brasileiras SA.....	58,441	477,662
* Centro De Imagem Diagnosticos SA.....	3,604	18,406
Cia Brasileira de Aluminio.....	28,400	31,831
* Cia Brasileira de Distribuicao.....	48,278	211,336
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	38,324	470,870
Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR.....	6,900	84,249
Cia de Saneamento de Minas Gerais Copasa MG.....	50,202	214,875
Cia de Saneamento do Parana.....	85,475	378,865
Cia de Saneamento do Parana.....	29,100	25,046
Cia Energetica de Minas Gerais, Sponsored ADR.....	13,278	34,922
Cia Energetica de Minas Gerais.....	46,931	183,010
Cia Paranaense de Energia.....	39,200	67,810
Cia Paranaense de Energia, Sponsored ADR.....	4,800	41,568
Cia Paranaense de Energia, Class B.....	7,400	64,583
Cia Siderurgica Nacional SA, Sponsored ADR.....	28,200	83,190
Cia Siderurgica Nacional SA.....	244,382	715,252
Cielo SA.....	342,915	342,280
* Clear Sale SA.....	8,900	10,483
* Cogna Educacao SA.....	783,212	554,853
* Construtora Tenda SA.....	25,988	65,894
Cosan SA.....	147,396	621,533
CPFL Energia SA.....	10,600	80,205
CSU Digital SA.....	8,100	27,184
Cury Construtora e Incorporadora SA.....	27,700	104,093
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	114,587	577,206
Ω Desktop - Sigmanet Comunicacao Multimidia SA.....	6,800	20,132
Dexco SA.....	122,806	217,370
Diagnosticos da America SA.....	10,151	28,873
Dimed SA Distribuidora da Medicamentos.....	17,700	49,446
Direcional Engenharia SA.....	34,725	154,945
EcoRodovias Infraestrutura e Logistica SA.....	60,803	105,565
* Embraer SA.....	232,317	909,371

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	24,793	\$ 22,126
	50,328	148,470
	68,004	721,781
*	155,221	438,870
	20,282	188,891
	28,800	10,354
	226,403	1,605,827
	16,800	38,085
	38,973	60,906
	45,456	208,884
	91,588	312,024
	16,258	46,208
	128,138	788,047
Ω	77,574	285,935
	357	2,155
	66,750	106,151
	95,558	227,137
*	119,753	200,570
	19,717	55,080
	40,800	63,071
*Ω	683,554	693,853
	14,000	11,369
*	83,974	70,678
*††	1,174,000	0
	31,185	285,290
	3,500	17,593
*	110,406	61,872
	56,274	164,820
	31,869	68,742
*	18,884	164,211
	21,736	113,765
	32,500	60,962
	259,366	1,030,059
	130,759	155,957
	17,309	36,055
	46,800	92,932
	271,647	1,321,254
	19,300	34,447
	37,273	529,849
Ω	82,035	128,550
	12,594	56,996
*	12,494	132,530
*	25,300	35,740
	118,661	470,504
	9,558	84,347
*	191,791	135,871
	8,968	86,081
	64,000	55,761
*Ω	14,930	31,352
	15,200	15,429
	45,673	120,153
	79,271	169,145
Ω	17,000	24,770
*	17,100	39,525
	45,707	110,286
*	32,200	10,963
	117,688	345,940
*	38,472	27,255
	21,190	118,346

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Natura & Co. Holding SA.....	238,458	\$ 921,306
Neoenergia SA.....	20,576	85,067
* Oceanpact Servicos Maritimos SA.....	10,300	11,653
Odontoprev SA.....	74,201	192,377
* Omega Energia SA.....	56,137	139,013
* Orizon Valorizacao de Residuos SA.....	7,440	60,527
Pet Center Comercio e Participacoes SA.....	59,500	88,078
Petroleo Brasileiro SA, Sponsored ADR.....	42,200	557,040
Petroleo Brasileiro SA, Sponsored ADR.....	31,500	462,420
Petroleo Brasileiro SA.....	699,723	5,150,908
Petrorconcavo SA.....	31,898	155,080
Plano & Plano Desenvolvimento Imobiliario SA.....	9,000	21,659
Porto Seguro SA.....	107,786	652,585
Portobello SA.....	21,637	38,390
Positivo Tecnologia SA.....	15,800	27,565
* PRIO SA.....	150,201	1,449,049
Qualicorp Consultoria e Corretora de Seguros SA.....	57,581	52,238
Raia Drogasil SA.....	164,180	1,005,825
Ω Rede D'Or Sao Luiz SA.....	37,645	286,592
Romi SA.....	25,549	77,154
Rumo SA.....	85,671	421,040
Santos Brasil Participacoes SA.....	107,178	217,812
* Sao Carlos Empreendimentos e Participacoes SA.....	9,300	50,347
Sao Martinho SA.....	82,184	581,697
Sendas Distribuidora SA, ADR.....	3,044	43,712
Sendas Distribuidora SA.....	162,515	462,929
*Ω Ser Educacional SA.....	8,500	10,318
SIMPAR SA.....	114,185	236,157
Singia SA.....	12,443	70,125
SLC Agricola SA.....	45,608	420,993
* StoneCo Ltd., Class A.....	37	533
Suzano SA.....	158,342	1,609,622
Suzano SA, Sponsored ADR.....	1,917	19,478
* SYN prop e tech SA.....	10,500	9,148
Tegma Gestao Logistica SA.....	7,318	34,681
Telefonica Brasil SA.....	28,570	254,419
# Telefonica Brasil SA, ADR.....	6,100	54,778
TIM SA.....	247,266	749,838
TOTVS SA.....	50,973	318,746
Transmissora Alianca de Energia Eletrica SA.....	65,432	498,134
Trisul SA.....	36,232	47,045
Tupy SA.....	38,083	218,814
Ultrapar Participacoes SA.....	176,276	704,172
Unifique Telecomunicacoes SA.....	32,600	28,265
Unipar Carbocloro SA.....	8,527	135,062
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	29,569	45,897
Vale SA.....	522,632	7,643,717
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	25,132	80,571
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA.....	77,453	195,567
* Via SA.....	473,436	216,256
Vibra Energia SA.....	136,009	492,696
Vittia Fertilizantes E Biologicos SA.....	4,350	11,333
Vivara Participacoes SA.....	12,200	75,851
Vulcabras Azaleia SA.....	46,000	190,858
WEG SA.....	61,968	523,132
Wilson Sons Holdings Brasil SA.....	52,027	145,670
Wiz Co.....	15,100	20,117
* YDUQS Participacoes SA.....	61,154	286,970

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Zamp SA.....	75,208	\$ 70,297
TOTAL BRAZIL.....		<u>55,225,300</u>
CANADA — (7.4%)		
* 5N Plus, Inc.....	22,100	62,010
Acadian Timber Corp.....	4,133	52,656
* Advantage Energy Ltd.....	83,829	591,218
# Aecon Group, Inc.....	32,656	271,669
Africa Oil Corp.....	64,590	152,824
AG Growth International, Inc.....	3,496	144,464
AGF Management Ltd., Class B.....	30,300	180,378
# Agnico Eagle Mines Ltd.....	88,650	4,647,303
* Aimia, Inc.....	23,772	60,032
* Air Canada.....	25,143	463,334
# AirBoss of America Corp.....	9,083	32,994
Alamos Gold, Inc., Class A.....	117,625	1,452,942
# Algoma Central Corp.....	1,200	13,814
# Algonquin Power & Utilities Corp.....	76,083	628,182
Alimentation Couche-Tard, Inc.....	71,248	3,607,111
AltaGas Ltd.....	83,860	1,655,387
Altius Minerals Corp.....	8,140	132,164
Altus Group Ltd.....	4,925	164,447
#* Americas Gold & Silver Corp.....	3,200	1,310
Amerigo Resources Ltd.....	65,100	79,977
Andlauer Healthcare Group, Inc.....	3,771	125,886
Andrew Peller Ltd., Class A.....	10,400	32,336
ARC Resources Ltd.....	206,104	3,113,488
* Argonaut Gold, Inc.....	83,845	35,607
* Aritzia, Inc.....	29,744	565,940
Atco Ltd., Class I.....	13,642	389,402
* Athabasca Oil Corp.....	187,300	482,933
* ATS Corp.....	17,491	793,207
#* Aurora Cannabis, Inc.....	10,234	5,792
* AutoCanada, Inc.....	10,001	170,798
B2Gold Corp.....	579,712	2,009,088
Badger Infrastructure Solutions Ltd.....	12,872	313,344
#* Ballard Power Systems, Inc.....	35,814	169,213
Bank of Montreal.....	69,809	6,486,652
# Bank of Nova Scotia.....	104,892	5,282,306
Barrick Gold Corp.....	121,855	2,113,486
#* Bausch & Lomb Corp.....	1,423	28,275
* Bausch Health Cos., Inc.....	57,299	556,727
* Baytex Energy Corp.....	130,437	526,239
BCE, Inc.....	16,001	691,542
# Birchcliff Energy Ltd.....	109,115	652,050
Bird Construction, Inc.....	14,234	95,749
Black Diamond Group Ltd.....	21,800	101,837
#* BlackBerry Ltd.....	60,739	309,728
BMTC Group, Inc.....	1,900	23,126
* Bombardier, Inc., Class A.....	504	25,241
* Bombardier, Inc., Class B.....	17,338	867,786
* Bonterra Energy Corp.....	12,185	62,835
Boralex, Inc., Class A.....	19,162	495,816
Boyd Group Services, Inc.....	4,774	877,071
Bridgemarq Real Estate Services.....	1,900	22,449
Brookfield Corp., Class A.....	64,251	2,242,377
Brookfield Infrastructure Corp., Class A.....	21,253	993,974
BRP, Inc.....	7,518	691,623
* CAE, Inc.....	36,811	841,122

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	1,200	\$ 57,723
	16,728	588,156
	23,651	148,867
#	9,597	84,786
#*	14,432	263,302
#	106,639	4,699,411
#	32,748	3,970,039
#	132,850	8,077,284
	16,832	1,385,105
#	16,359	2,246,827
	18,639	464,190
	900	22,673
	35,424	707,862
*	30,957	488,541
	27,586	860,644
*	147,815	772,339
#	41,298	224,866
	1,100	80,858
#	47,102	429,353
	34,188	1,639,074
*	40,320	886,169
	241,364	4,590,649
	77,268	495,725
	82,567	175,948
*	28,849	2,931,232
	4,500	28,495
	65,796	832,273
	8,612	436,331
	3,107	122,946
	7,321	741,422
	29,984	163,717
	1,541	3,255,727
	3,900	45,310
#	89,165	98,047
	190,158	1,541,698
*	59,289	250,438
#*	49,186	95,538
	4,862	11,467
	4,300	108,230
#*	90,674	118,272
*	5,278	410,998
	13,416	59,009
	31,000	2,041,982
	31,012	159,217
#*	11,212	50,421
	13,700	214,957
	70,644	491,264
	4,436	66,574
#	103,747	206,133
	400	280,978
*	74,926	734,697
	192,249	3,101,002
#	21,500	872,131
	48,425	1,315,056
	90,781	3,339,607
	64,658	1,562,205
#*	25,877	91,168
	36,512	296,271
*	27,818	178,260

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	100,929	\$1,688,465
	14,122	319,784
*	47,242	89,565
#	10,680	630,198
*	92,170	485,028
*	15,478	372,087
	9,000	92,549
	7,900	307,876
	11,598	77,663
#	27,374	149,881
	4,757	3,795,210
#	22,400	111,095
	56,844	1,957,953
	12,344	98,291
#	44,202	295,200
#	5,700	168,971
	105,512	3,129,393
	9,147	1,432,692
*	126,692	60,529
*	14,152	19,318
#	29,354	1,251,281
*	83,472	297,515
	3,820	557,109
#	38,798	409,856
*	5,281	42,892
#*	42,200	26,562
	14,487	102,611
*	2,443	87,871
#	22,923	15,124
	13,024	1,499,787
	10,728	366,254
	56,959	927,395
	45,363	1,410,789
	6,000	578,819
*	26,800	30,282
#	1,120	8,162
	17,114	121,606
#	29,226	881,445
	8,800	271,544
*	6,400	14,852
*	2,628	7,593
	37,946	213,809
*	10,900	128,289
	9,675	103,379
#	2,000	9,555
	19,041	618,311
	126,785	755,723
Ω	27,371	772,154
*	17,870	36,319
	36,578	2,534,233
*	275,987	753,462
	17,580	547,804
*	21,384	41,190
	45,687	2,462,793
	4,900	98,100
	25,029	245,804
	4,700	9,623
	18,842	2,783,612
*	29,764	532,689

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Invesque, Inc.....	10,197	\$ 8,565
* Ivanhoe Mines Ltd., Class A.....	30,741	325,908
Ω Jamieson Wellness, Inc.....	8,711	200,690
* K92 Mining, Inc.....	33,741	159,410
* Karora Resources, Inc.....	3,454	11,970
* K-Bro Linen, Inc.....	1,900	47,923
* Kelt Exploration Ltd.....	65,964	318,652
# Keyera Corp.....	50,589	1,266,403
* Kinaxis, Inc.....	138	18,738
Kinross Gold Corp.....	445,385	2,219,072
* Knight Therapeutics, Inc.....	32,027	117,310
# KP Tissue, Inc.....	2,889	22,763
# Labrador Iron Ore Royalty Corp.....	20,388	489,504
#* Largo, Inc.....	4,970	23,556
Lassonde Industries, Inc., Class A.....	1,000	93,831
# Laurentian Bank of Canada.....	17,330	522,141
Leon's Furniture Ltd.....	10,815	182,157
* Lightspeed Commerce, Inc.....	41,478	729,183
Linamar Corp.....	23,732	1,377,145
Loblaws Cos. Ltd.....	20,809	1,846,322
Logan Energy Corp.....	9,557	8,045
Logistec Corp., Class B.....	400	18,956
* Lucara Diamond Corp.....	157,133	48,261
* Lumine Group, Inc.....	1,406	22,316
Lundin Gold, Inc.....	16,300	218,545
Lundin Mining Corp.....	241,406	2,158,402
Magellan Aerospace Corp.....	7,228	44,125
# Magna International, Inc.....	88,380	5,685,337
* Mainstreet Equity Corp.....	1,200	126,611
* Major Drilling Group International, Inc.....	36,771	265,190
Manulife Financial Corp.....	131,840	2,636,378
Maple Leaf Foods, Inc.....	19,350	403,831
Martinrea International, Inc.....	58,998	660,828
Medical Facilities Corp.....	12,422	80,543
* MEG Energy Corp.....	119,337	2,127,640
Melcor Developments Ltd.....	900	7,781
Methanex Corp.....	23,553	1,060,922
Metro, Inc.....	25,425	1,368,368
Morguard Corp.....	1,200	93,423
MTY Food Group, Inc.....	4,460	227,041
# Mullen Group Ltd.....	33,713	405,481
National Bank of Canada.....	69,331	5,430,179
Neo Performance Materials, Inc.....	2,000	12,937
* New Gold, Inc.....	258,942	304,372
# NFI Group, Inc.....	9,211	75,440
North American Construction Group Ltd.....	19,257	468,629
North West Co., Inc.....	18,436	448,789
Northland Power, Inc.....	60,786	1,175,938
Nutrien Ltd.....	74,235	5,114,175
* Nuvei Corp.....	6,335	216,087
* NuVista Energy Ltd.....	62,611	540,810
OceanaGold Corp.....	290,546	608,127
Onex Corp.....	22,853	1,403,606
Open Text Corp.....	28,348	1,217,547
# Organigram Holdings, Inc.....	5,451	8,255
* Orla Mining Ltd.....	12,879	60,016
Osisko Gold Royalties Ltd.....	35,498	526,285
* Osisko Mining, Inc.....	53,875	128,288
# Pan American Silver Corp.....	107,381	1,817,094

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	Paramount Resources Ltd., Class A.....	29,332	\$ 693,338
	Parex Resources, Inc.....	58,296	1,291,341
	Park Lawn Corp.....	6,892	120,629
	Parkland Corp.....	54,850	1,497,857
	Pason Systems, Inc.....	18,955	189,169
	Pembina Pipeline Corp.....	96,215	3,046,850
*	Perpetua Resources Corp.....	5,688	21,501
#	Peyto Exploration & Development Corp.....	70,023	604,301
	PHX Energy Services Corp.....	16,900	90,354
*	Pieridae Energy Ltd.....	11,800	6,443
#	Pine Cliff Energy Ltd.....	37,500	44,079
	Pipestone Energy Corp.....	3,700	7,632
	Pizza Pizza Royalty Corp.....	11,300	128,798
	Polaris Renewable Energy, Inc.....	7,100	77,318
	Pollard Banknote Ltd.....	3,783	74,561
	PrairieSky Royalty Ltd.....	74,675	1,484,269
*	Precision Drilling Corp.....	5,509	365,843
	Premium Brands Holdings Corp.....	11,328	921,858
	Primo Water Corp.....	55,743	789,948
	Propel Holdings, Inc.....	1,700	10,481
	Quarterhill, Inc.....	54,482	63,214
	Quebecor, Inc., Class B.....	32,277	790,127
	RB Global, Inc.....	19,289	1,244,200
*	Real Matters, Inc.....	10,018	52,800
	Restaurant Brands International, Inc.....	26,229	2,008,020
*	RF Capital Group, Inc.....	1,521	10,124
	Richelieu Hardware Ltd.....	15,300	510,754
	Rogers Communications, Inc., Class B.....	47,675	2,087,358
	Rogers Sugar, Inc.....	35,987	154,739
	Royal Bank of Canada.....	180,268	17,870,734
	Russel Metals, Inc.....	21,780	641,021
	Saputo, Inc.....	15,240	321,755
#	Savaria Corp.....	4,000	50,688
*	Seabridge Gold, Inc.....	6,846	87,261
	Secure Energy Services, Inc.....	79,301	414,351
*	Shawcor Ltd.....	23,699	361,241
*	Shopify, Inc., Class A.....	7,224	488,198
#	Sienna Senior Living, Inc.....	12,896	112,271
*	SilverCrest Metals, Inc.....	10,900	62,566
Ω	Sleep Country Canada Holdings, Inc.....	13,900	304,321
	SNC-Lavalin Group, Inc.....	37,730	1,096,149
*	SNDL, Inc.....	5,618	9,382
	Spartan Delta Corp.....	9,557	31,454
Ω	Spin Master Corp.....	10,205	272,102
	Sprott, Inc.....	1,989	66,292
	SSR Mining, Inc.....	93,055	1,355,619
	Stantec, Inc.....	25,057	1,696,632
	Stelco Holdings, Inc.....	9,825	358,235
	Stella-Jones, Inc.....	15,785	801,550
*Ω	STEP Energy Services Ltd.....	5,700	16,858
#	StorageVault Canada, Inc.....	32,655	121,096
	Sun Life Financial, Inc.....	23,855	1,255,012
	Suncor Energy, Inc.....	194,638	6,090,205
*	SunOpta, Inc.....	11,062	73,151
	Superior Plus Corp.....	37,448	280,580
	Surge Energy, Inc.....	23,272	146,131
#	Tamarack Valley Energy Ltd.....	126,113	345,253
#*	Taseko Mines Ltd.....	90,127	137,379
	TC Energy Corp.....	60,902	2,184,006

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Teck Resources Ltd., Class A.....	700	\$ 31,108
Teck Resources Ltd., Class B.....	146,101	6,491,047
TELUS Corp.....	7,002	124,678
TELUS Corp.....	7,243	128,971
* TELUS International CDA, Inc.....	9,771	91,066
TerraVest Industries, Inc.....	600	15,611
TFI International, Inc.....	17,334	2,224,833
Thomson Reuters Corp.....	3,333	450,722
Tidewater Midstream & Infrastructure Ltd.....	119,343	97,744
Timbercreek Financial Corp.....	29,944	169,402
TMX Group Ltd.....	29,375	652,704
* Torex Gold Resources, Inc.....	34,127	478,785
Toromont Industries Ltd.....	19,573	1,667,635
Toronto-Dominion Bank.....	99,410	6,555,158
Total Energy Services, Inc.....	17,210	133,645
#* Touchstone Exploration, Inc.....	17,050	17,585
Tourmaline Oil Corp.....	75,754	3,926,006
TransAlta Corp.....	139,583	1,423,722
# TransAlta Renewables, Inc.....	24,408	248,402
* Transat AT, Inc., Class A.....	1,900	6,945
Transcontinental, Inc., Class A.....	29,149	289,357
Trican Well Service Ltd.....	112,926	354,540
Tricon Residential, Inc.....	48,147	449,832
Triple Flag Precious Metals Corp.....	8,360	115,240
* Trisura Group Ltd.....	6,985	178,793
* Uni-Select, Inc.....	11,713	425,475
Vecima Networks, Inc.....	2,000	27,088
Vermilion Energy, Inc.....	58,946	821,269
VersaBank.....	2,000	17,533
* Viemed Healthcare, Inc.....	8,408	71,048
* Village Farms International, Inc.....	3,103	1,954
Wajax Corp.....	12,844	264,059
# Waste Connections, Inc.....	9,096	1,284,239
#* Well Health Technologies Corp.....	10,541	37,731
* Wesdome Gold Mines Ltd.....	38,580	205,093
# West Fraser Timber Co. Ltd.....	27,678	2,332,235
Western Forest Products, Inc.....	126,559	98,855
# Westshore Terminals Investment Corp.....	13,432	311,086
# Wheaton Precious Metals Corp.....	14,399	645,507
Whitecap Resources, Inc.....	222,473	1,776,541
#* WildBrain Ltd.....	32,791	42,771
Winpak Ltd.....	10,327	317,645
WSP Global, Inc.....	8,351	1,150,388
* Xtract One Technologies, Inc.....	23,000	13,954
* Yangarra Resources Ltd.....	39,182	57,347
Yellow Pages Ltd.....	5,112	48,187
TOTAL CANADA.....		281,959,447
CHILE — (0.2%)		
Aguas Andinas SA, Class A.....	456,831	160,092
Banco de Chile.....	1,251,258	139,303
Banco de Chile, ADR.....	8,233	184,004
Banco de Credito e Inversiones SA.....	6,722	201,914
Banco Santander Chile, ADR.....	4,114	86,805
Banco Santander Chile.....	2,665,580	142,311
Besalco SA.....	160,822	95,349
CAP SA.....	23,985	182,973
Cencosud SA.....	257,797	554,039
Cencosud Shopping SA.....	53,838	98,185

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
	18,409	\$ 152,636
	3,563,157	269,696
	1,402,643	221,445
	2,841	46,678
	57,647	231,703
	238,688	471,148
	23,861	183,022
*	908,987	122,868
	2,088,744	144,130
*	105,813	108,342
	62,972	174,141
	8,525	16,705
	509,725	146,730
	136,663	112,236
	13,361	93,963
	25,298	6,148
	107,735	172,721
	29,524	20,128
	50,630	81,472
	328,431	71,445
	275,396	150,637
	12,552	19,076
	602,749	113,876
	1,580,635	171,451
#	7,477	550,980
	190,611	101,560
	81,018	109,995
TOTAL CHILE.....		<u>5,909,907</u>
CHINA — (7.6%)		
*	23,200	38,565
*	364,000	201,437
	23,000	86,645
Ω	439,500	423,391
*	67,400	29,862
*††	122,000	454
	282,000	646,077
	18,100	21,955
	23,600	31,811
	24,500	31,668
	13,600	44,161
	10,300	58,348
	17,000	24,667
#*	518,000	92,450
*	8,389	27,096
	2,661,000	967,925
	34,527	97,431
*	70,000	57,403
	255,000	32,863
Ω	58,000	57,915
*	44,024	4,497,492
*	1,328,600	16,978,681
#*	186,000	133,551
*	4,510,000	277,316
Ω	281,000	201,866
*Ω	90,000	58,016
	9,000	13,557
	1,254,000	623,587
	6,120	20,688

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
An Hui Wenergy Co. Ltd., Class A.....	26,300	\$ 24,618
Angang Steel Co. Ltd., Class H.....	630,800	189,358
Angel Yeast Co. Ltd., Class A.....	12,172	63,187
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	34,916	50,887
Anhui Conch Cement Co. Ltd., Class H.....	161,000	486,042
Anhui Construction Engineering Group Co. Ltd., Class A.....	62,100	49,331
Anhui Expressway Co. Ltd., Class H.....	114,000	114,818
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	27,636	74,821
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	29,900	34,230
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	12,740	58,875
Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	15,300	16,680
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	53,200	39,420
Anhui Jinhe Industrial Co. Ltd., Class A.....	10,500	35,459
Anhui Kouzi Distillery Co. Ltd., Class A.....	9,700	82,831
* Anhui Sinonet & Xonglong Science & Technology Co. Ltd., Class A.....	19,122	16,518
* Anhui Tatfook Technology Co. Ltd., Class A.....	11,800	15,909
Anhui Transport Consulting & Design Institute Co. Ltd., Class A.....	12,000	18,265
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	34,600	35,857
Anhui Xinhua Media Co. Ltd., Class A.....	19,800	21,984
Anhui Yingjia Distillery Co. Ltd., Class A.....	7,000	68,508
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	24,000	45,484
Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	1,692	35,218
Anjoy Foods Group Co. Ltd., Class A.....	1,500	32,444
Anker Innovations Technology Co. Ltd., Class A.....	4,700	53,465
ANTA Sports Products Ltd.....	169,000	2,002,804
* Anton Oilfield Services Group.....	980,000	56,578
* Aoshikang Technology Co. Ltd., Class A.....	9,200	44,828
* Aotecar New Energy Technology Co. Ltd., Class A.....	74,400	29,078
* Aowei Holdings Ltd.....	114,000	9,659
*†† Aoyuan Healthy Life Group Co. Ltd.....	14,000	2,118
Apeloa Pharmaceutical Co. Ltd., Class A.....	26,100	64,438
ApicHope Pharmaceutical Co. Ltd., Class A.....	6,168	21,781
APT Satellite Holdings Ltd.....	134,750	40,637
#*Ω Archosaur Games, Inc.....	71,000	39,620
*Ω Asclepis Pharma, Inc.....	139,000	35,382
* Asia - Potash International Investment Guangzhou Co. Ltd., Class A.....	12,500	47,930
Asia Cement China Holdings Corp.....	200,500	97,204
Ω AsialInfo Technologies Ltd.....	56,000	79,041
Asymchem Laboratories Tianjin Co. Ltd., Class A.....	4,420	77,170
#* AustAsia Group Ltd.....	57,980	13,401
Autobio Diagnostics Co. Ltd., Class A.....	10,420	81,733
Avary Holding Shenzhen Co. Ltd., Class A.....	22,700	77,885
AVIC Industry-Finance Holdings Co. Ltd., Class A.....	109,100	62,853
AviChina Industry & Technology Co. Ltd., Class H.....	779,000	390,266
AVICOPTER PLC, Class A.....	4,300	24,495
Bafang Electric Suzhou Co. Ltd., Class A.....	2,800	23,924
Ω BAIC Motor Corp. Ltd., Class H.....	710,500	197,803
* Baidu, Inc., Sponsored ADR.....	12,565	1,960,014
* Baidu, Inc., Class A.....	53,750	1,050,855
Ω BAIIO Family Interactive Ltd.....	416,000	19,549
Bank of Beijing Co. Ltd., Class A.....	130,000	84,976
Bank of Changsha Co. Ltd., Class A.....	60,500	69,675
Bank of Chengdu Co. Ltd., Class A.....	68,000	134,780
Bank of China Ltd., Class H.....	6,545,000	2,427,526
Bank of Chongqing Co. Ltd., Class H.....	235,000	127,291
Bank of Communications Co. Ltd., Class H.....	1,155,000	697,771
Bank of Guiyang Co. Ltd., Class A.....	89,300	71,053
Bank of Hangzhou Co. Ltd., Class A.....	60,000	103,086
Bank of Jiangsu Co. Ltd., Class A.....	192,400	194,630

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	100,600	\$120,770
	74,470	303,974
	89,793	77,549
	109,074	109,055
*	42,500	8,683
#*Ω	208,966	27,099
	189,600	170,505
*	38,000	27,571
*	78,000	40,177
*	10,967	56,590
#*	21,700	36,785
	767,000	90,715
	5,300	51,304
	48,200	32,807
	26,100	29,997
*	24,200	400,813
	13,800	22,764
*	4,800	22,290
*	5,980	34,930
	50,627	33,474
	167,830	70,519
*	582,000	380,605
	6,500	34,093
	4,950	21,458
	13,000	25,136
*	2,900	23,178
	40,600	40,249
	11,040	19,658
	9,000	62,261
	1,960,000	52,221
	24,998	29,344
	196,000	779,539
	1,578,000	385,040
*††	672,000	7,089
	29,168	41,110
*	58,600	29,959
*	1,836,000	23,397
	1,129	24,944
*	70,230	55,558
	328,000	75,918
*	11,700	12,791
	41,400	31,901
	641	36,480
	25,875	102,655
*	286,000	33,123
*	64,300	22,226
*	27,900	38,733
	16,200	70,053
	57,219	44,794
*	26,700	15,408
	1,794	69,350
	7,500	18,659
	79,700	44,863
*	5,500	22,339
*	35,300	51,048
	24,950	33,885
	23,273	18,544

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	76,000	\$ 135,527
	12,346	88,210
	22,000	31,962
	10,809	57,972
Ω		
	98,000	28,787
	3,920	38,061
*	36,800	16,499
	21,700	34,345
	4,700	38,659
	18,975	32,172
	143,100	109,653
	4,600	18,449
	44,000	5,921
	42,700	28,279
	3,400	25,925
	5,900	49,618
	11,700	57,360
*	13,280	252,583
	130,000	27,518
	23,500	64,548
	20,300	19,331
	2,780	37,982
Ω	68,000	35,363
	35,300	35,786
Ω	83,000	695,719
	28,400	45,159
	321,300	190,382
	107,000	163,416
*	144,400	49,323
	1,094,000	501,537
	22,800	35,087
	3,634	10,454
††	1,032,000	553,039
	20,455	20,908
*	21,200	62,456
#*	11,053	19,895
	47,500	1,691,856
	289,000	1,115,703
	715,499	146,973
	149,119	407,370
	29,600	45,943
	101,000	10,618
	46,670	54,545
	41,308	53,767
	30,400	19,710
	20,550	92,635
	13,800	17,197
#Ω	6,000	22,655
	166,000	89,283
*	1,420,000	23,467
	7,500	26,835
	10,500	9,148
	18,700	18,565
	68,300	63,125
*	52,800	19,885
	164,120	84,098
	355,000	17,469
	97,000	34,032

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Central China Real Estate Ltd.....	15,615	\$ 293
Central China Securities Co. Ltd., Class H.....	361,000	58,390
CETC Cyberspace Security Technology Co. Ltd., Class A.....	4,200	15,664
CETC Digital Technology Co. Ltd., Class A.....	13,780	42,584
* CGN Mining Co. Ltd.....	160,000	18,151
# CGN New Energy Holdings Co. Ltd.....	866,000	251,065
CGN Nuclear Technology Development Co. Ltd., Class A.....	22,700	26,023
Ω CGN Power Co. Ltd., Class H.....	841,000	206,416
Changchun Faway Automobile Components Co. Ltd., Class A.....	14,500	17,930
Changchun High & New Technology Industry Group, Inc., Class A.....	6,100	128,422
Changjiang Securities Co. Ltd., Class A.....	53,700	50,170
*Ω Changsha Broad Homes Industrial Group Co. Ltd., Class H.....	6,000	2,450
Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A.....	1,200	24,051
Chaowei Power Holdings Ltd.....	249,000	48,756
Chaozhou Three-Circle Group Co. Ltd., Class A.....	23,500	106,961
Cheng De Lolo Co. Ltd., Class A.....	17,700	22,802
Chengdu ALD Aviation Manufacturing Corp., Class A.....	4,100	13,551
* Chengdu CORPRO Technology Co. Ltd., Class A.....	9,000	27,069
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	16,900	37,338
Chengdu Galaxy Magnets Co. Ltd., Class A.....	7,100	18,857
Chengdu Hongqi Chain Co. Ltd., Class A.....	29,400	25,272
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	10,752	24,185
Chengdu Kanghua Biological Products Co. Ltd., Class A.....	2,550	21,100
Chengdu Wintrue Holding Co. Ltd., Class A.....	23,000	31,158
Chengdu Xingrong Environment Co. Ltd., Class A.....	33,500	26,497
* Chengtun Mining Group Co. Ltd., Class A.....	61,400	44,630
Chengxin Lithium Group Co. Ltd., Class A.....	22,700	87,555
Chengzhi Co. Ltd., Class A.....	20,300	23,481
China Aerospace International Holdings Ltd.....	690,000	35,419
China Aircraft Leasing Group Holdings Ltd.....	85,000	48,154
China Automotive Engineering Research Institute Co. Ltd., Class A.....	8,000	26,291
China Baoan Group Co. Ltd., Class A.....	22,900	36,955
China BlueChemical Ltd., Class H.....	596,000	148,966
*Ω China Bohai Bank Co. Ltd., Class H.....	126,000	19,565
#* China Boton Group Co. Ltd.....	130,000	32,942
China CAMC Engineering Co. Ltd., Class A.....	30,400	51,035
China Cinda Asset Management Co. Ltd., Class H.....	3,007,000	317,353
China CITIC Bank Corp. Ltd., Class H.....	1,089,000	526,634
China Coal Energy Co. Ltd., Class H.....	804,000	582,697
China Communications Services Corp. Ltd., Class H.....	916,000	435,756
* China Conch Environment Protection Holdings Ltd.....	533,000	162,364
China Conch Venture Holdings Ltd.....	428,000	536,009
China Construction Bank Corp., Class H.....	9,150,000	5,333,155
China CSSC Holdings Ltd., Class A.....	14,000	65,466
* China CYTS Tours Holding Co. Ltd., Class A.....	8,700	16,616
China Datang Corp. Renewable Power Co. Ltd., Class H.....	519,000	169,158
* China Daye Non-Ferrous Metals Mining Ltd.....	1,212,000	11,903
China Design Group Co. Ltd., Class A.....	19,400	25,301
Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	326,000	52,077
#*†† China Dili Group.....	715,599	11,359
China Dongxiang Group Co. Ltd.....	1,499,000	62,743
#Ω China East Education Holdings Ltd.....	169,000	76,610
* China Eastern Airlines Corp. Ltd., Class H.....	158,000	61,509
China Education Group Holdings Ltd.....	336,000	311,008
China Electronics Huada Technology Co. Ltd.....	276,000	51,526
China Electronics Optics Valley Union Holding Co. Ltd.....	824,000	33,924
China Energy Engineering Corp. Ltd., Class A.....	439,823	150,912
China Energy Engineering Corp. Ltd., Class H.....	258,000	33,155
China Enterprise Co. Ltd., Class A.....	69,300	37,978

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	572,000	\$ 170,404
	857,111	342,021
#Ω	282,000	46,792
	398,000	261,150
	52,712	8,324
Ω	1,048,000	642,234
	31,441	66,942
*	19,600	1,222
	404,000	152,662
	954,500	558,444
	966,800	1,083,005
*	312,000	34,968
	102,840	412,782
	28,400	35,386
	28,100	48,206
	32,600	56,974
*	160,000	4,291
	274,000	26,432
#	382,500	36,960
*	90,100	30,898
*	167,000	56,828
	742,500	716,422
#††	269,535	12,117
Ω	241,600	534,694
	326,700	194,520
	8,000	15,292
	2,159,248	354,845
	66,065	137,404
	110,000	36,979
	16,426	58,014
	565,000	386,038
	205,000	359,900
	218,000	115,627
*Ω	95,800	436,450
	363,000	351,441
*††	350,000	3,007
	613,000	1,032,263
	20,340	37,474
	226,000	247,929
	290,000	1,101,475
	620,500	3,085,579
	87,720	78,462
	654,000	36,952
	581,993	800,676
	23,100	52,672
Ω	66,220	67,120
	24,700	49,333
	816,900	311,374
	922,000	99,531
	13,130	63,517
	1,522,350	962,207
	23,300	108,598
	285,772	292,529
Ω	277,000	95,431
*		
	57,900	41,039
	2,000	1,058
	20,900	72,322
*	2,268,000	71,540

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	576,000	\$ 679,990
	540,000	84,709
	735,283	375,589
	498,500	1,182,526
	560,000	657,924
	498,600	1,344,186
	4,012,000	2,246,865
	1,000,999	376,179
*††	81,000	808
	24,900	37,268
	782,000	514,134
	34,600	49,415
Ω	356,000	130,352
	36,500	32,068
*	768,399	44,503
	2,900	12,443
	426,000	29,571
#††Ω	28,000	19,567
	189,807	1,222,902
	8,500	39,074
	1,088,000	474,045
	24,200	57,263
	384,000	1,330,265
	656,000	3,061,045
	337,000	279,436
	3,619	29,092
Ω	85,600	414,280
Ω	574,500	447,145
	344,690	747,784
	12,780	89,668
	387,000	180,357
*	1,744,000	530,956
*	370,000	54,120
	10,400	42,687
#*	204,000	24,922
Ω	1,189,000	47,323
	715,000	2,143,135
	147,000	161,695
*	342,000	24,280
*	554,000	23,393
#*	1,600,000	104,973
	45,700	72,614
*	262,000	164,216
	410,000	8,301
	122,000	45,985
	270,029	231,303
	432,000	529,661
*	260,000	93,197
	395,000	145,158
	564,600	629,782
	15,338	24,274
*	28,000	21,173
	79,700	60,383
	4,100	72,473
Ω	12,556,000	1,419,311
	1,066,000	492,825
*	30,900	56,486
*	966,000	213,475
	30,150	43,377

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	391,784	\$ 555,295
*††	2,070,000	7,432
	244,000	207,020
	32,100	34,744
	20,600	58,471
	218,000	110,040
	66,200	199,001
	332,000	152,123
*Ω	554,000	72,862
*	327,000	22,739
	5,000	62,563
	809,600	32,700
	14,800	21,186
	880,000	551,226
*	34,924	281,487
	38,900	68,930
	2,500	31,823
	32,594	73,316
	11,000	54,815
	23,425	56,176
	10,660	28,178
	23,600	23,528
*	124,000	13,898
	482,000	35,918
	935,000	345,876
	15,540	9,971
	12,450	81,425
	39,000	39,055
	24,900	58,333
	82,000	10,031
††	240,000	70,471
	294,000	296,455
	61,100	42,736
	14,900	30,536
	771,000	870,324
	5,300	22,305
	1,344,000	69,099
	260,475	561,045
*	440,000	66,728
*	138,000	32,010
	741,000	495,869
	63,900	52,897
*	6,181	19,594
	2,579	22,349
	65,975	56,440
	53,200	23,162
	32,500	43,347
	60,100	64,115
*	928,000	257,484
	652,000	110,207
	2,470,000	203,104
*	12,000	2,612
	165,000	120,890
	21,060	702,160
*	1,270,866	14,423
	1,119,000	130,761
*	318,000	351,416
	1,145,300	1,212,199

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	224,000	\$ 94,801
	727,617	459,719
#*	2,858,439	587,240
	364,712	417,576
	299,000	167,989
	54,100	47,052
*	846,000	18,113
	518,000	285,888
	8,607	13,059
Ω	89,500	105,955
	62,295	53,591
	14,220	26,074
	2,206,800	1,843,285
#	372,000	67,836
	45,970	61,082
*††	1,480,000	8,540
	36,000	7,412
	29,100	41,266
Ω	752,500	351,314
	45,400	32,102
	100,000	47,779
	167,965	168,303
	17,736	69,104
	592,000	105,753
	141,000	22,057
	12,500	27,814
	14,100	20,980
	15,800	27,041
*	10,200	25,344
	76,700	73,008
	15,300	52,065
#*	990,000	10,576
	15,500	54,592
	278,000	110,214
	29,600	47,591
	18,620	51,083
	10,400	71,258
	84,200	112,758
	26,700	34,386
	952,000	445,563
	1,900	9,069
	26,300	36,239
*	104,400	31,387
	44,600	56,906
	803,000	792,210
*	47,088	56,506
#	127,000	42,949
#*Ω	46,000	224,941
	21,700	19,938
	35,627	80,394
	948,000	152,221
	4,500	49,863
	10,600	19,611
	109,630	36,345
	40,500	68,358
	7,200	36,420
*	40,170	19,301
	98,600	1,198,462
	48,100	123,883

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	8,260	\$ 60,000
	31,300	26,295
	122,000	51,316
	55,800	42,120
#	414,000	46,423
Ω	80,600	62,399
*	335,000	6,270
#*Ω	40,000	112,247
*	52,700	45,762
*	69,640	49,321
*	8,088	57,587
	529,000	397,892
*	26,900	34,927
	37,700	29,348
	26,100	64,783
	11,700	34,402
*	1,405,000	151,926
	69,000	49,860
	40,595	238,293
	45,400	40,062
	102,000	50,973
	116,000	347,220
	159,000	165,986
	14,518	94,291
	685,072	499,369
*	214,000	18,499
	54,100	54,910
*	350,000	28,548
	113,700	356,094
	138,000	15,240
	421,000	325,536
	774,000	421,503
*††	37,999	0
	10,320	23,594
	32,370	37,801
	33,901	84,409
	9,800	28,982
	23,000	68,857
*	2,525,000	12,991
	16,500	6,974
Ω	196,400	875,201
Ω	45,480	293,001
*	69,800	33,226
*	23,800	39,813
	23,880	34,928
	4,480	14,834
	1,600	96,608
	23,400	40,763
*	144,851	11,238
	3,085,000	672,110
*	38,900	20,093
#*	4,561	60,570
*	262,300	431,880
	1,289,000	1,880,952
	43,800	43,208
	55,500	67,210
	2,404,000	142,629
Ω	369,500	199,559
*	34,000	30,849

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,131	\$ 21,443
	30,000	23,557
	8,036	14,192
	204,400	327,046
	23,100	45,948
*	3,250	43,064
	11,900	26,365
*	1,282,000	4,130
	42,200	105,812
	2,300	25,024
	9,300	17,590
*	273,000	227,647
Ω	79,000	26,776
	3,640	17,594
	21,100	28,773
	120,000	23,409
	187,747	128,841
#*	2,956,000	30,503
*	422,000	31,067
	1,821	42,276
*	6,960	26,858
*	3,301	12,445
	344,000	196,422
	4,400	11,596
*	95,900	59,501
	220,500	301,711
*	338,000	99,167
	30,779	167,149
	23,800	23,220
	549,000	32,915
	317,500	364,988
Ω	200,000	177,543
	460,000	241,527
	25,300	40,801
	10,300	23,598
	10,300	19,257
	30,400	26,860
	14,255	18,917
*	40,300	38,906
*	30,000	22,983
	8,500	15,308
	11,500	12,451
	6,100	19,834
	7,000	49,350
	54,900	54,929
	7,300	27,431
*	25,000	7,283
	21,988	31,909
	562,000	486,533
	2,500	22,634
	12,000	12,864
	15,300	15,517
	6,200	36,013
	34,600	42,769
	18,700	48,150
	57,100	24,623
	9,300	21,273
	120,700	120,381

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Guangshen Railway Co. Ltd., Class H.....	596,000	\$ 157,166
Guangxi Liugong Machinery Co. Ltd., Class A.....	43,100	48,205
Guangxi LiuYao Group Co. Ltd., Class A.....	12,200	36,376
Guangzhou Automobile Group Co. Ltd., Class H.....	631,200	397,317
* Guangzhou Baiyun International Airport Co. Ltd., Class A.....	44,100	88,927
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	66,000	197,786
* Guangzhou Great Power Energy & Technology Co. Ltd., Class A.....	7,200	47,349
Guangzhou Haige Communications Group, Inc. Co., Class A.....	58,800	82,060
* Guangzhou Hi-Target Navigation Tech Co. Ltd., Class A.....	15,700	15,214
Guangzhou KDT Machinery Co. Ltd., Class A.....	13,860	35,976
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.....	7,300	73,668
Guangzhou Restaurant Group Co. Ltd., Class A.....	13,220	48,524
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	2,400	20,751
Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	14,134	72,945
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	9,140	34,529
Guangzhou Yuexiu Capital Holdings Group Co. Ltd., Class A.....	24,968	26,066
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	36,400	46,565
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	16,400	19,080
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	42,371	42,296
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	72,400	47,465
Guizhou Zhenhua E-chem, Inc., Class A.....	12,348	54,178
* Guocheng Mining Co. Ltd., Class A.....	9,900	20,496
* Guolian Securities Co. Ltd., Class H.....	130,000	62,900
Guomai Technologies, Inc., Class A.....	32,100	34,983
Guosen Securities Co. Ltd., Class A.....	9,100	12,353
* Guosheng Financial Holding, Inc., Class A.....	32,300	42,595
Ω Guotai Junan Securities Co. Ltd., Class H.....	65,400	81,682
Guoyuan Securities Co. Ltd., Class A.....	80,730	83,490
* H World Group Ltd., ADR.....	10,128	486,549
#*Ω Haichang Ocean Park Holdings Ltd.....	1,256,000	187,424
Haier Smart Home Co. Ltd., Class A.....	47,100	163,132
Haier Smart Home Co. Ltd., Class H.....	482,799	1,587,679
Hailir Pesticides & Chemicals Group Co. Ltd., Class A.....	5,740	14,787
Hainan Drinda New Energy Technology Co. Ltd., Class A.....	1,016	15,454
* Hainan Meilan International Airport Co. Ltd., Class H.....	57,000	86,437
Hainan Poly Pharm Co. Ltd., Class A.....	13,400	37,979
Haitian International Holdings Ltd.....	270,000	676,267
Haitong Securities Co. Ltd., Class H.....	372,000	260,263
Ω Haitong UniTrust International Leasing Co. Ltd., Class H.....	326,000	36,745
Hand Enterprise Solutions Co. Ltd., Class A.....	15,900	23,648
Hang Zhou Great Star Industrial Co. Ltd., Class A.....	16,500	50,802
Hangcha Group Co. Ltd., Class A.....	11,640	40,222
Hangxiao Steel Structure Co. Ltd., Class A.....	35,100	20,847
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.....	55,200	83,561
Hangzhou Chang Chuan Technology Co. Ltd., Class A.....	3,200	18,862
Hangzhou First Applied Material Co. Ltd., Class A.....	6,720	32,938
Hangzhou Haoyue Personal Care Co. Ltd., Class A.....	3,800	24,713
Hangzhou Lion Electronics Co. Ltd., Class A.....	6,312	33,978
Hangzhou Onechance Tech Corp., Class A.....	5,700	22,318
Hangzhou Oxygen Plant Group Co. Ltd., Class A.....	10,500	50,114
Hangzhou Robam Appliances Co. Ltd., Class A.....	16,100	65,819
Hangzhou Silan Microelectronics Co. Ltd., Class A.....	14,500	62,258
Ω Hangzhou Tigermed Consulting Co. Ltd., Class H.....	10,900	70,863
Han's Laser Technology Industry Group Co. Ltd., Class A.....	18,100	62,139
Ω Hansoh Pharmaceutical Group Co. Ltd.....	168,000	272,805
Haohua Chemical Science & Technology Co. Ltd., Class A.....	7,800	39,391
*Ω Harbin Bank Co. Ltd., Class H.....	359,000	11,511
Harbin Boshi Automation Co. Ltd., Class A.....	13,300	32,734
Harbin Electric Co. Ltd., Class H.....	254,000	101,213

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
*†† Harmonicare Medical Holdings Ltd.....	99,000	\$ 0
HBIS Resources Co. Ltd., Class A.....	12,100	25,423
*Ω HBM Holdings Ltd.....	148,000	36,408
Health & Happiness H&H International Holdings Ltd.....	95,500	125,919
* Healthcare Co. Ltd., Class A.....	15,800	25,706
Hebei Hengshui Laobaigan Liquor Co. Ltd., Class A.....	10,500	41,713
Hefei Meiya Optoelectronic Technology, Inc., Class A.....	17,940	66,303
Hefei Urban Construction Development Co. Ltd., Class A.....	19,600	21,658
Heilongjiang Agriculture Co. Ltd., Class A.....	35,000	71,959
# Hello Group, Inc., Sponsored ADR.....	45,805	487,823
Henan Jinma Energy Co. Ltd., Class H.....	22,000	6,209
Henan Lingrui Pharmaceutical Co., Class A.....	6,200	13,221
Henan Pinggao Electric Co. Ltd., Class A.....	37,500	61,702
* Henan Senyuan Electric Co. Ltd., Class A.....	28,300	18,259
Henan Shenhua Coal & Power Co. Ltd., Class A.....	53,200	117,254
Henan Shuanghui Investment & Development Co. Ltd., Class A.....	27,100	95,811
Henan Thinker Automatic Equipment Co. Ltd., Class A.....	9,240	21,626
* Henan Yicheng New Energy Co. Ltd., Class A.....	22,500	16,511
Henan Yuguang Gold & Lead Co. Ltd., Class A.....	20,400	19,856
* Henan Yuneng Holdings Co. Ltd., Class A.....	27,500	18,238
Henan Zhongyuan Expressway Co. Ltd., Class A.....	51,100	27,611
Hengan International Group Co. Ltd.....	270,000	1,110,591
* Hengdeli Holdings Ltd.....	1,112,000	20,685
Hengdian Group DMEGC Magnetics Co. Ltd., Class A.....	31,100	75,876
* Hengli Petrochemical Co. Ltd., Class A.....	35,200	76,743
Hengtong Optic-electric Co. Ltd., Class A.....	21,600	46,529
* Hengyi Petrochemical Co. Ltd., Class A.....	74,250	75,926
Hesteel Co. Ltd., Class A.....	335,900	113,356
Hexing Electrical Co. Ltd., Class A.....	15,400	54,699
#* Hi Sun Technology China Ltd.....	819,000	64,309
Hisense Home Appliances Group Co. Ltd., Class H.....	128,000	331,553
Hithink RoyalFlush Information Network Co. Ltd., Class A.....	3,900	103,332
* Holitech Technology Co. Ltd., Class A.....	95,400	43,808
Homeland Interactive Technology Ltd.....	116,000	26,681
* Hongda Xingye Co. Ltd., Class A.....	56,700	19,777
Hongfa Technology Co. Ltd., Class A.....	15,260	74,194
* Honghua Group Ltd.....	1,130,000	21,140
Hongta Securities Co. Ltd., Class A.....	18,450	21,052
*††Ω Honworld Group Ltd.....	72,000	4,728
#*Ω Hope Education Group Co. Ltd.....	1,104,000	84,013
Hopson Development Holdings Ltd.....	504,715	423,547
Hoyuan Green Energy Co. Ltd., Class A.....	12,428	88,327
*Ω Hua Hong Semiconductor Ltd.....	235,000	800,189
* Hua Yin International Holdings Ltd.....	385,000	20,786
Huaan Securities Co. Ltd., Class A.....	21,720	16,784
Huadian Power International Corp. Ltd., Class H.....	320,000	141,735
Huadong Medicine Co. Ltd., Class A.....	12,000	73,005
Huafon Chemical Co. Ltd., Class A.....	110,500	115,105
* Huafon Microfibre Shanghai Technology Co. Ltd., Class A.....	44,600	23,668
* Huafu Fashion Co. Ltd., Class A.....	26,800	12,269
Huagong Tech Co. Ltd., Class A.....	11,400	57,424
Huaibei Mining Holdings Co. Ltd., Class A.....	49,200	85,177
Hualan Biological Engineering, Inc., Class A.....	15,869	51,182
* Huaneng Power International, Inc., Class H.....	530,000	294,418
Huapont Life Sciences Co. Ltd., Class A.....	52,000	38,092
Ω Huatai Securities Co. Ltd., Class H.....	172,200	245,708
Huaxi Securities Co. Ltd., Class A.....	66,300	85,682
Huaxia Bank Co. Ltd., Class A.....	75,900	61,634
Huaxin Cement Co. Ltd., Class A.....	33,600	65,564

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	62,951	\$ 174,073
#	142,000	43,199
	96,300	46,146
	31,500	20,412
	3,200	17,779
	16,900	62,339
	28,300	95,757
	268,400	80,603
	1,200	26,166
	21,400	67,772
	11,300	36,874
	51,000	23,700
	30,900	53,899
	44,800	42,111
	202,040	169,793
	12,000	20,183
	3,276	18,885
*	28,276	96,987
Ω	55,200	358,857
*	62,600	54,347
*	21,900	21,490
*	9,000	20,481
*	24,000	2,007
#*Ω	97,200	45,034
	15,900	51,656
*	4,515	13,003
Ω	21,500	26,395
	602	40,152
	5,139,000	2,509,515
	147,900	345,282
	83,720	81,833
	49,800	35,978
Ω	206,000	35,288
	2,300	27,022
*	53,000	6,147
*	306,400	81,124
	62,200	119,797
	39,788	54,449
	174,700	109,362
	61,600	30,347
*	45,200	58,902
	51,000	204,861
	78,600	82,577
*Ω	119,000	124,623
	19,000	18,104
*	132,000	48,158
	8,000	51,160
	8,000	17,291
	19,526	59,941
	23,000	15,142
*	102,128	647,492
	7,700	25,598
*	8,500	8,420
	114,000	17,310
	15,260	71,083
	4,470	11,492
	10,500	34,833
	4,400	27,932

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	35,400	\$ 163,691
*Ω	36,700	268,288
	72,707	1,505,295
	866	13,394
	62,000	9,124
	10,300	19,717
	9,800	26,884
*	22,300	34,439
*	1,048	7,933
	3,600	17,510
	65,800	66,152
	6,886	28,020
	10,260	25,788
	30,900	54,359
	216,000	198,078
	4,620	12,294
	47,900	53,010
	2,000	19,203
	5,717	57,427
	4,233	26,448
*	7,200	23,485
	6,100	9,349
	24,200	33,417
	72,583	40,558
	7,400	19,407
*	14,200	39,419
	7,987	68,437
*	26,000	19,366
	10,575	29,439
	45,100	49,548
	18,500	62,984
	2,800	40,276
	23,100	40,808
	51,900	30,812
	23,500	34,624
	4,480	11,838
	8,800	8,710
	4,160	18,569
	14,000	287,519
	8,190	81,420
	15,600	73,781
	48,720	31,534
	25,700	56,655
	345,000	579,585
*	12,700	23,878
	16,700	20,061
	16,900	44,353
	36,500	26,732
	13,132	31,924
	29,800	72,755
*	45,300	23,594
*	44,000	33,079
	653,000	36,954
	61,600	99,362
	11,900	51,935
*	262,000	2,347
	17,144	23,795
	8,000	29,891
#*	11,019	467,757

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Jinlei Technology Co. Ltd., Class A.....	4,500	\$ 22,077
Jinmao Property Services Co. Ltd.....	30,120	11,033
Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	41,400	53,640
* Jinneng Holding Shanxi Electric Power Co. Ltd., Class A.....	33,900	16,136
Jinneng Science&Technology Co. Ltd., Class A.....	32,000	38,515
JiuGui Liquor Co. Ltd., Class A.....	3,100	45,728
Ω Jiumaojiu International Holdings Ltd.....	296,000	584,169
Jiuzhitang Co. Ltd., Class A.....	27,700	47,585
Jizhong Energy Resources Co. Ltd., Class A.....	110,900	102,011
JL Mag Rare-Earth Co. Ltd., Class A.....	13,440	33,342
JNBY Design Ltd.....	88,500	104,044
Joicare Pharmaceutical Group Industry Co. Ltd., Class A.....	39,300	69,204
Joinn Laboratories China Co. Ltd., Class A.....	8,724	34,320
Jointown Pharmaceutical Group Co. Ltd., Class A.....	73,904	102,483
* Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	13,100	64,346
Joy City Property Ltd.....	1,858,000	70,554
Joyoung Co. Ltd., Class A.....	17,316	38,548
*Ω JS Global Lifestyle Co. Ltd.....	407,000	72,504
JSTI Group, Class A.....	30,744	28,450
Ju Teng International Holdings Ltd.....	328,000	48,671
Juewei Food Co. Ltd., Class A.....	9,800	52,680
Jushri Technologies, Inc., Class A.....	7,040	14,200
*Ω JW Cayman Therapeutics Co. Ltd.....	55,500	20,209
JY Grandmark Holdings Ltd.....	98,000	15,404
* Kaishan Group Co. Ltd., Class A.....	13,200	26,904
*Ω Kangda International Environmental Co. Ltd.....	244,000	12,069
Kangji Medical Holdings Ltd.....	29,500	32,913
* Kasen International Holdings Ltd.....	310,000	10,768
* Keboda Technology Co. Ltd., Class A.....	1,800	20,424
* Keeson Technology Corp. Ltd., Class A.....	8,576	14,355
Kehua Data Co. Ltd., Class A.....	9,400	46,334
Keshun Waterproof Technologies Co. Ltd., Class A.....	19,100	27,485
* Kidswant Children Products Co. Ltd., Class A.....	16,200	26,090
Kingboard Holdings Ltd.....	273,500	761,055
Kingboard Laminates Holdings Ltd.....	427,500	438,625
KingClean Electric Co. Ltd., Class A.....	9,180	35,608
Kingsoft Corp. Ltd.....	124,400	535,437
* Ko Yo Chemical Group Ltd.....	976,000	15,727
Konfoong Materials International Co. Ltd., Class A.....	3,000	26,992
* Konka Group Co. Ltd., Class A.....	49,000	32,441
KPC Pharmaceuticals, Inc., Class A.....	24,300	60,538
Kuang-Chi Technologies Co. Ltd., Class A.....	6,500	13,657
Kunlun Energy Co. Ltd.....	1,874,000	1,533,483
Kunshan Dongwei Technology Co. Ltd., Class A.....	1,652	14,316
Kunshan Kinglai Hygienic Materials Co. Ltd., Class A.....	7,920	33,713
Kweichow Moutai Co. Ltd., Class A.....	5,138	1,356,204
#* KWG Group Holdings Ltd.....	477,000	85,298
#* KWG Living Group Holdings Ltd.....	325,750	41,758
* Lakala Payment Co. Ltd., Class A.....	12,300	31,644
Lanzhou Lishang Guochao Industrial Group Co. Ltd., Class A.....	25,500	21,173
Lao Feng Xiang Co. Ltd., Class A.....	6,800	59,463
Laobaixing Pharmacy Chain JSC, Class A.....	17,210	68,618
LB Group Co. Ltd., Class A.....	47,900	127,539
# Lee & Man Chemical Co. Ltd.....	62,000	33,422
Lee & Man Paper Manufacturing Ltd.....	551,000	191,240
Lee's Pharmaceutical Holdings Ltd.....	149,500	27,944
Ω Legend Holdings Corp., Class H.....	198,500	204,944
Lenovo Group Ltd.....	2,504,000	2,882,576
Lens Technology Co. Ltd., Class A.....	48,000	83,118

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Leo Group Co. Ltd., Class A.....	204,800	\$ 68,851
Lepu Medical Technology Beijing Co. Ltd., Class A.....	31,300	91,235
Levima Advanced Materials Corp., Class A.....	6,500	22,256
* LexinFintech Holdings Ltd., ADR.....	38,480	115,440
Leyard Optoelectronic Co. Ltd., Class A.....	75,300	68,441
#* Li Auto, Inc., ADR.....	11,013	471,356
* Li Auto, Inc., Class A.....	10,100	216,817
Li Ning Co. Ltd.....	422,500	2,575,741
Lianhe Chemical Technology Co. Ltd., Class A.....	10,500	15,118
* Liao Ning Oxiranchem, Inc., Class A.....	9,800	10,968
Liaoning Cheng Da Co. Ltd., Class A.....	20,500	41,629
Lier Chemical Co. Ltd., Class A.....	15,680	31,890
* Lifestyle China Group Ltd.....	232,000	32,647
* Lifetech Scientific Corp.....	812,000	283,874
* Lingyi iTech Guangdong Co., Class A.....	102,700	88,419
* Liuzhou Iron & Steel Co. Ltd., Class A.....	44,400	28,175
Livzon Pharmaceutical Group, Inc., Class H.....	33,171	113,648
Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	12,100	44,712
LK Technology Holdings Ltd.....	179,750	194,454
Loncin Motor Co. Ltd., Class A.....	55,897	41,636
Ω Longfor Group Holdings Ltd.....	560,500	1,516,393
Longhua Technology Group Luoyang Co. Ltd., Class A.....	10,400	11,589
LONGi Green Energy Technology Co. Ltd., Class A.....	60,844	254,964
Longshine Technology Group Co. Ltd., Class A.....	13,800	42,180
Lonking Holdings Ltd.....	1,099,000	196,549
Luenmei Quantum Co. Ltd., Class A.....	19,608	18,525
Luolai Lifestyle Technology Co. Ltd., Class A.....	19,600	31,482
Luoniushan Co. Ltd., Class A.....	26,700	25,731
* Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	15,000	11,994
Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A.....	6,400	30,271
Lushang Freda Pharmaceutical Co. Ltd., Class A.....	22,600	33,321
Luxi Chemical Group Co. Ltd., Class A.....	47,000	69,588
Luxshare Precision Industry Co. Ltd., Class A.....	37,949	171,941
*Ω Luye Pharma Group Ltd.....	545,500	255,709
Luzhou Laojiao Co. Ltd., Class A.....	9,000	304,255
#* LVGEM China Real Estate Investment Co. Ltd.....	246,000	52,707
Maanshan Iron & Steel Co. Ltd., Class H.....	276,000	57,559
Maccura Biotechnology Co. Ltd., Class A.....	16,300	34,724
Mango Excellent Media Co. Ltd., Class A.....	21,802	104,963
*Ω Maoyan Entertainment.....	130,600	153,600
Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	6,400	22,885
* Meilleure Health International Industry Group Ltd.....	444,000	16,540
* Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	65,100	65,919
Ω Meitu, Inc.....	301,500	110,070
*Ω Meituan, Class B.....	44,920	857,528
Metallurgical Corp. of China Ltd., Class H.....	834,000	210,157
M-Grass Ecology & Environment Group Co. Ltd., Class A.....	42,200	21,938
Ω Midea Real Estate Holding Ltd.....	75,600	78,997
Milkyway Chemical Supply Chain Service Co. Ltd., Class A.....	3,100	41,421
Min Xin Holdings Ltd.....	48,000	20,527
Ming Yang Smart Energy Group Ltd., Class A.....	15,900	40,185
* Ming Yuan Cloud Group Holdings Ltd.....	177,000	107,573
* Mingfa Group International Co. Ltd.....	299,000	9,767
MINISO Group Holding Ltd.....	2,400	12,594
* Minmetals Land Ltd.....	846,000	43,352
Minth Group Ltd.....	312,000	998,724
MLS Co. Ltd., Class A.....	42,600	55,479
* MMG Ltd.....	1,344,000	493,087
*Ω Mobvista, Inc.....	69,000	34,453

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	4,900	\$ 13,962
*Ω	28,500	8,713
	51,567	320,759
*††	7,550,000	6,389
*	47,100	26,589
	4,100	19,862
	119,200	61,028
	26,730	50,825
*	45,500	24,712
	25,800	31,577
	30,600	38,971
	9,400	28,952
	11,800	31,611
	39,532	134,640
*	7,757	22,930
	600	23,868
*	19,200	30,153
	84,000	166,801
	22,962	2,496,888
	259,900	753,718
	9,600	21,076
*	31,400	54,970
*	96,000	8,992
*	58,000	11,329
*	17,900	45,855
	346,000	256,378
	668,000	440,209
	11,100	52,069
	28,900	20,395
	6,200	27,379
	21,900	42,500
	25,200	67,215
	6,400	41,668
	7,281	51,231
	30,922	67,837
	5,200	53,539
	5,488	19,610
	34,900	39,317
	59,600	118,307
	51,600	31,146
#*	15,478	236,813
#*	16,250	248,096
*	9,365	41,112
	2,647	40,287
	35,880	81,786
	47,400	43,211
	17,500	43,288
	13,074	9,796
	59,500	67,558
	8,232	23,437
*	1,091,000	13,084
	8,200	9,721
*Ω	14,000	17,344
*	4,700	3,016
	83,400	73,177
	6,400	15,680
	4,200	63,279
	10,400	29,671
	67,184	44,393

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Orient Group, Inc., Class A.....	113,200	\$ 38,978
Orient Overseas International Ltd.....	39,500	660,053
Ω Orient Securities Co. Ltd., Class H.....	158,400	99,211
* Oriental Energy Co. Ltd., Class A.....	15,400	19,623
Ovctek China, Inc., Class A.....	5,180	24,695
* Overseas Chinese Town Asia Holdings Ltd.....	90,000	7,372
Pacific Online Ltd.....	129,000	11,015
* Pacific Securities Co. Ltd., Class A.....	58,200	32,609
Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.....	15,500	43,458
* Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	91,500	52,665
PAX Global Technology Ltd.....	334,000	271,175
* PCI Technology Group Co. Ltd., Class A.....	48,840	39,404
* PDD Holdings, Inc., ADR.....	2,795	251,047
*Ω Peijia Medical Ltd.....	64,000	72,609
Peking University Resources Holdings Co. Ltd.....	648,000	11,295
* Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.....	113,300	33,002
People's Insurance Co. Group of China Ltd., Class H.....	1,098,000	422,718
Perennial Energy Holdings Ltd.....	80,000	12,359
Perfect World Co. Ltd., Class A.....	17,000	35,746
PetroChina Co. Ltd., Class H.....	3,612,000	2,648,450
PharmaBlock Sciences Nanjing, Inc., Class A.....	1,800	12,871
Ω Pharmaron Beijing Co. Ltd., Class H.....	53,175	139,253
PhiChem Corp., Class A.....	7,100	17,579
* Phoenix Media Investment Holdings Ltd.....	556,000	18,928
PICC Property & Casualty Co. Ltd., Class H.....	1,308,000	1,534,184
Ping An Bank Co. Ltd., Class A.....	129,800	224,184
*Ω Ping An Healthcare & Technology Co. Ltd.....	111,500	295,574
Ping An Insurance Group Co. of China Ltd., Class H.....	684,500	4,987,771
Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	70,500	78,970
PNC Process Systems Co. Ltd., Class A.....	3,840	16,719
Poly Developments & Holdings Group Co. Ltd., Class A.....	31,800	63,455
Poly Property Group Co. Ltd.....	777,189	186,539
Poly Property Services Co. Ltd., Class H.....	47,200	252,277
#Ω Postal Savings Bank of China Co. Ltd., Class H.....	863,000	532,037
* Pou Sheng International Holdings Ltd.....	921,000	85,735
Power Construction Corp. of China Ltd., Class A.....	119,400	100,353
Prinx Chengshan Holding Ltd.....	37,000	32,462
* Productive Technologies Co. Ltd.....	134,000	9,978
Pylon Technologies Co. Ltd., Class A.....	1,938	48,141
* Q Technology Group Co. Ltd.....	154,000	67,747
Qianhe Condiment & Food Co. Ltd., Class A.....	6,192	16,843
Qifu Technology, Inc., ADR.....	29,424	587,303
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	17,100	18,679
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	8,600	18,555
Qingdao Gon Technology Co. Ltd., Class A.....	4,700	16,342
Qingdao Haier Biomedical Co. Ltd., Class A.....	3,256	21,754
Qingdao Hanhe Cable Co. Ltd., Class A.....	53,333	30,110
Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.....	4,340	11,557
Ω Qingdao Port International Co. Ltd., Class H.....	81,000	42,966
* Qingdao Rural Commercial Bank Corp., Class A.....	141,300	59,339
* Qingdao Sentury Tire Co. Ltd., Class A.....	4,700	22,830
* Qingdao TGOOD Electric Co. Ltd., Class A.....	14,200	39,284
Qingdao Topscomm Communication, Inc., Class A.....	24,300	33,158
* Qingling Motors Co. Ltd., Class H.....	330,000	33,851
Qinhuangdao Port Co. Ltd., Class H.....	125,500	21,949
* Qudian, Inc., Sponsored ADR.....	72,373	176,590
Quectel Wireless Solutions Co. Ltd., Class A.....	6,440	51,627
#* Radiance Holdings Group Co. Ltd.....	65,000	36,184
Rainbow Digital Commercial Co. Ltd., Class A.....	31,800	29,778

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Rastar Group, Class A.	39,100	\$ 20,627
Raytron Technology Co. Ltd., Class A.	3,690	23,960
#Ω Red Star Macalline Group Corp. Ltd., Class H.	176,268	72,061
#*Ω Redco Properties Group Ltd.	656,000	111,872
Renhe Pharmacy Co. Ltd., Class A.	37,500	34,867
Rianlon Corp., Class A.	4,200	23,505
Richinfo Technology Co. Ltd., Class A.	11,600	34,410
* Risen Energy Co. Ltd., Class A.	21,400	69,179
* RiseSun Real Estate Development Co. Ltd., Class A.	117,500	49,997
Riyue Heavy Industry Co. Ltd., Class A.	7,000	17,819
* Road King Infrastructure Ltd.	83,000	31,370
Rockchip Electronics Co. Ltd., Class A.	1,900	19,884
Rongan Property Co. Ltd., Class A.	57,100	26,626
Rongsheng Petrochemical Co. Ltd., Class A.	35,350	62,940
* Roshow Technology Co. Ltd., Class A.	36,600	38,165
Ruida Futures Co. Ltd., Class A.	9,100	22,965
Runjian Co. Ltd., Class A.	5,100	25,426
* Sai Micro Electronics, Inc., Class A.	11,900	42,301
SAIC Motor Corp. Ltd., Class A.	38,465	83,504
Sailun Group Co. Ltd., Class A.	35,700	56,251
* SanFeng Intelligent Equipment Group Co. Ltd., Class A.	30,204	15,903
* Sangfor Technologies, Inc., Class A.	900	14,244
Sanquan Food Co. Ltd., Class A.	14,960	34,528
Sansteel Minguang Co. Ltd. Fujian, Class A.	71,500	48,546
Sansure Biotech, Inc., Class A.	14,206	35,927
Sany Heavy Equipment International Holdings Co. Ltd.	370,000	585,621
Sany Heavy Industry Co. Ltd., Class A.	33,700	83,842
Satellite Chemical Co. Ltd., Class A.	80,627	181,913
SDIC Power Holdings Co. Ltd., Class A.	35,400	63,050
Sealand Securities Co. Ltd., Class A.	106,219	63,525
* Seazen Group Ltd.	890,761	200,596
* Seazen Holdings Co. Ltd., Class A.	22,200	51,262
S-Enjoy Service Group Co. Ltd.	82,000	55,302
SF Holding Co. Ltd., Class A.	36,400	253,760
SG Micro Corp., Class A.	4,030	47,633
Shaanxi Coal Industry Co. Ltd., Class A.	173,700	395,294
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.	134,550	153,270
Shandong Bohui Paper Industrial Co. Ltd., Class A.	12,200	11,667
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.	27,542	78,642
* Shandong Chenming Paper Holdings Ltd., Class H.	114,250	37,428
Shandong Dawn Polymer Co. Ltd., Class A.	8,200	18,279
Shandong Dongyue Organosilicon Material Co. Ltd., Class A.	27,500	38,661
Ω Shandong Gold Mining Co. Ltd., Class H.	92,000	183,741
Shandong Head Group Co. Ltd., Class A.	6,900	18,517
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.	15,300	67,824
Shandong Hi-speed Co. Ltd., Class A.	12,100	11,228
Shandong Hi-Speed New Energy Group Ltd.	188,914	82,867
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.	27,500	26,805
Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.	33,930	160,699
* Shandong Humon Smelting Co. Ltd., Class A.	22,300	36,713
Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.	5,600	16,210
Shandong Linglong Tyre Co. Ltd., Class A.	16,895	56,997
* Shandong Longda Meishi Co. Ltd., Class A.	15,800	17,944
Shandong Nanshan Aluminum Co. Ltd., Class A.	227,335	103,225
Shandong Pharmaceutical Glass Co. Ltd., Class A.	9,400	34,248
Shandong Publishing & Media Co. Ltd., Class A.	46,300	57,315
Shandong Sun Paper Industry JSC Ltd., Class A.	64,200	108,048
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.	566,400	731,479
Shandong Xiantan Co. Ltd., Class A.	21,200	25,577

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			
#	Shandong Xinhua Pharmaceutical Co. Ltd., Class H.	92,200	\$ 69,412
	Shanghai 2345 Network Holding Group Co. Ltd., Class A.	167,900	72,026
	Shanghai Aiko Solar Energy Co. Ltd., Class A.	13,600	49,152
	Shanghai AJ Group Co. Ltd., Class A.	48,900	39,921
	Shanghai AtHub Co. Ltd., Class A.	12,320	38,758
	Shanghai Bailian Group Co. Ltd., Class A.	25,500	48,900
	Shanghai Baolong Automotive Corp., Class A.	3,100	24,369
	Shanghai Baosight Software Co. Ltd., Class A.	6,170	41,518
	Shanghai Construction Group Co. Ltd., Class A.	167,228	69,547
	Shanghai Daimay Automotive Interior Co. Ltd., Class A.	8,905	23,038
	Shanghai Dazhong Public Utilities Group Co. Ltd., Class H.	1,000	168
*	Shanghai Electric Group Co. Ltd., Class H.	538,000	131,198
	Shanghai Electric Power Co. Ltd., Class A.	16,600	23,920
	Shanghai Environment Group Co. Ltd., Class A.	24,600	34,653
	Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.	65,000	171,535
	Shanghai Fudan Microelectronics Group Co. Ltd., Class H.	87,000	231,933
	Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co. Ltd., Class H.	13,000	4,621
	Shanghai Fullhan Microelectronics Co. Ltd., Class A.	5,400	41,937
	Shanghai Ganglian E-Commerce Holdings Co. Ltd., Class A.	5,712	24,036
	Shanghai Hanbell Precise Machinery Co. Ltd., Class A.	10,700	38,693
Ω	Shanghai Haohai Biological Technology Co. Ltd., Class H.	7,600	35,193
	Shanghai Industrial Holdings Ltd.	170,000	252,358
	Shanghai Industrial Urban Development Group Ltd.	1,013,600	58,649
	Shanghai International Port Group Co. Ltd., Class A.	38,600	29,297
	Shanghai Jinjiang International Hotels Co. Ltd., Class A.	7,500	52,330
	Shanghai Jinqiao Export Processing Zone Development Co. Ltd., Class A.	10,600	19,834
	Shanghai Kindly Medical Instruments Co. Ltd., Class H.	18,200	63,331
	Shanghai Liangxin Electrical Co. Ltd., Class A.	16,600	26,971
	Shanghai Lingang Holdings Corp. Ltd., Class A.	17,400	31,567
	Shanghai Lujiazui Finance & Trade Zone Development Co. Ltd., Class A.	21,300	32,504
	Shanghai M&G Stationery, Inc., Class A.	7,700	48,249
	Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.	19,900	44,889
	Shanghai Medicilon, Inc., Class A.	1,936	25,551
	Shanghai MicroPort Endovascular MedTech Group Co. Ltd., Class A.	1,000	24,820
	Shanghai Pharmaceuticals Holding Co. Ltd., Class H.	253,000	459,206
	Shanghai Pioneer Holding Ltd.	237,000	72,984
	Shanghai Pudong Construction Co. Ltd., Class A.	21,500	20,295
	Shanghai Pudong Development Bank Co. Ltd., Class A.	147,134	156,701
	Shanghai Putailai New Energy Technology Co. Ltd., Class A.	11,977	66,081
	Shanghai RAAS Blood Products Co. Ltd., Class A.	96,000	95,884
*	Shanghai Runda Medical Technology Co. Ltd., Class A.	12,100	22,782
	Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.	26,000	39,404
	Shanghai Sinyang Semiconductor Materials Co. Ltd., Class A.	6,500	33,791
	Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.	17,300	24,240
	Shanghai Tunnel Engineering Co. Ltd., Class A.	82,200	72,742
	Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.	19,200	32,484
	Shanghai Wanye Enterprises Co. Ltd., Class A.	14,160	37,412
	Shanghai Weaver Network Co. Ltd., Class A.	2,160	22,014
	Shanghai Yaoji Technology Co. Ltd., Class A.	9,800	45,413
	Shanghai Yongguan Adhesive Products Corp. Ltd., Class A.	3,700	7,633
	Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.	60,570	64,458
	Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.	41,300	90,167
	Shanghai Zijiang Enterprise Group Co. Ltd., Class A.	28,700	21,425
	Shanxi Blue Flame Holding Co. Ltd., Class A.	30,100	33,624
	Shanxi Coking Co. Ltd., Class A.	56,160	41,219
	Shanxi Coking Coal Energy Group Co. Ltd., Class A.	129,200	164,251
	Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A.	42,510	52,771
	Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A.	70,500	161,419
	Shanxi Meijin Energy Co. Ltd., Class A.	85,600	93,149

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	61,360	\$ 55,942
	159,000	95,760
	5,040	168,756
*	140,300	46,540
	6,500	140,903
	31,800	30,184
*	12,200	22,092
	28,400	50,261
*Ω	152,500	110,556
	28,131	62,768
	7,085	75,941
#Ω	277,600	59,206
	2,300	58,092
	41,200	40,893
	46,800	48,179
	36,600	40,831
*	29,100	13,773
	5,760	39,338
	5,700	13,440
	21,100	24,080
	4,600	11,334
	35,900	17,596
	5,075	24,869
	1,664	25,733
	7,000	12,958
	33,500	32,213
	10,470	41,662
*	34,280	51,309
	178,000	153,902
	35,600	36,349
	24,700	38,244
	10,900	24,511
	16,400	27,427
Ω	43,000	23,761
	67,300	22,041
	16,100	26,985
	6,600	65,660
	560,555	525,950
	1,293,262	258,112
	35,900	34,188
	26,500	20,157
*	13,720	56,296
	3,100	55,204
	5,300	15,454
	14,300	46,951
	11,700	55,009
	8,600	39,068
	11,900	14,300
	4,621	191,777
	130,000	96,300
*	82,000	36,846
	2,400	19,018
*	50,400	27,023
*	112,906	77,691
	11,400	47,895
	23,000	22,197
	17,932	42,684
	14,100	53,766
	16,600	27,828

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	17,700	\$ 46,615
	50,500	43,576
	20,900	33,618
*	1,900	9,740
	34,383	35,056
*	62,600	26,829
	36,700	26,348
	12,800	44,722
	11,600	13,576
	16,700	60,183
	50,900	36,468
	78,200	63,204
	66,500	705,885
*	48,550	48,883
	17,640	61,649
*††	319,500	62,270
	3,100	26,072
	10,200	41,025
	738,800	174,646
	925,525	266,907
*	58,700	27,193
	1,562,500	174,815
	7,200	22,730
	16,200	32,791
	39,300	47,276
	138,000	40,948
*	23,100	31,437
	207,700	75,933
*	11,400	30,130
	3,510	15,931
	18,419	71,237
*	30,400	20,474
*	20,600	42,068
	111,300	154,005
	4,400	46,494
	5,200	11,279
	26,300	65,661
	11,000	75,472
	1,185,000	116,025
	402,300	62,101
*	676,000	22,723
Ω	171,000	161,822
	1,573,250	713,528
	6,292	25,423
	5,900	20,204
	74,300	59,847
	910,000	122,885
	6,400	37,483
*	533,600	9,953
	27,000	51,010
	39,550	128,149
	14,500	17,700
	11,420	72,389
#*	754,500	45,828
	484,500	218,656
	442,000	170,221
*	954,000	72,251
*	952,000	145,813
	489,200	1,540,584

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	8,619	\$ 18,621
	2,800	16,672
	9,900	47,302
	721,000	290,089
	408,000	857,264
	20,440	51,140
*	2,400	27,551
	21,087	45,702
	444,825	203,283
Ω	258,000	290,473
	5,400	10,871
*	884,500	145,823
*	5,397	66,599
	314,000	9,253
	21,000	39,454
	22,620	28,731
*††	460,000	21,883
	65,000	43,179
*	218,000	7,678
	765,026	430,876
	12,300	29,495
*	26,000	42,457
	15,900	13,201
	811,500	248,842
*	278,000	67,439
	1,521	4,986
	9,900	31,155
	10,400	15,564
	2,200	34,381
	97,900	43,167
	159,700	1,565,710
	3,564	28,854
*††Ω	272,000	2,406
*	35,600	33,216
	22,982	52,965
	11,900	31,951
	12,012	31,043
	14,500	27,580
	32,800	103,148
	62,300	43,101
	12,600	22,406
	3,500	16,437
#	49,500	33,309
	680,000	78,505
	8,100	24,177
	5,319	31,286
*	38,200	39,243
	66,308	75,871
	160,437	83,522
	53,000	45,262
*	10,940	23,028
	20,300	61,517
	86,450	198,520
	327,666	167,324
*	83,000	49,885
	33,375	135,996
*	13,700	9,665
	9,300	11,886
	442,200	20,324,008

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Tencent Music Entertainment Group, ADR.....	146,656	\$1,025,125
Three's Co. Media Group Co. Ltd., Class A.....	3,933	43,368
Thunder Software Technology Co. Ltd., Class A.....	1,190	15,056
Tian An China Investment Co. Ltd.....	148,000	77,701
Tian Di Science & Technology Co. Ltd., Class A.....	122,500	97,989
# Tian Lun Gas Holdings Ltd.....	35,500	23,051
Tiande Chemical Holdings Ltd.....	68,000	13,292
Tiangong International Co. Ltd.....	390,000	128,295
Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	9,700	38,183
Tianjin Capital Environmental Protection Group Co. Ltd., Class H.....	120,000	42,568
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	78,900	58,733
Tianjin Pharmaceutical Da Re Tang Group Corp. Ltd., Class A.....	7,300	40,060
Tianjin Port Development Holdings Ltd.....	1,006,000	74,977
Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	6,700	17,552
Tianjin Teda Co. Ltd., Class A.....	34,500	22,071
Tianjin You Fa Steel Pipe Group Stock Co. Ltd., Class A.....	11,000	11,323
* Tianma Microelectronics Co. Ltd., Class A.....	37,800	49,593
# Tianneng Power International Ltd.....	346,000	387,679
Tianshan Aluminum Group Co. Ltd., Class A.....	91,100	89,618
Tianshui Huatian Technology Co. Ltd., Class A.....	31,900	42,856
*†† Tianyun International Holdings Ltd.....	138,000	52,965
Tibet Cheezheng Tibetan Medicine Co. Ltd., Class A.....	5,300	17,790
Tibet Rhodiola Pharmaceutical Holding Co., Class A.....	3,300	24,367
* Tibet Summit Resources Co. Ltd., Class A.....	15,300	39,037
* Tibet Water Resources Ltd.....	405,000	22,966
Tingyi Cayman Islands Holding Corp.....	598,000	923,485
* Titan Wind Energy Suzhou Co. Ltd., Class A.....	30,700	61,294
TK Group Holdings Ltd.....	96,000	17,973
Tofflon Science & Technology Group Co. Ltd., Class A.....	17,300	52,791
Toly Bread Co. Ltd., Class A.....	29,131	43,073
Tomson Group Ltd.....	181,895	39,974
Tong Ren Tang Technologies Co. Ltd., Class H.....	205,000	185,042
* Tongcheng Travel Holdings Ltd.....	234,400	568,798
* Tongdao Liepin Group.....	28,000	33,968
TongFu Microelectronics Co. Ltd., Class A.....	38,200	116,306
* Tonghua Golden-Horse Pharmaceutical Industry Co. Ltd., Class A.....	29,700	22,990
* Tongkun Group Co. Ltd., Class A.....	23,600	49,347
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	43,400	26,445
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	153,150	69,770
Tongwei Co. Ltd., Class A.....	46,237	225,558
Tongyu Heavy Industry Co. Ltd., Class A.....	80,400	31,399
Top Spring International Holdings Ltd.....	91,000	8,199
* Topchoice Medical Corp., Class A.....	2,200	35,575
* Topsec Technologies Group, Inc., Class A.....	32,900	44,394
Ω Topsports International Holdings Ltd.....	607,000	561,092
Towngas Smart Energy Co. Ltd.....	240,564	116,760
* TPV Technology Co. Ltd., Class A.....	145,100	46,725
Transfar Zhilian Co. Ltd., Class A.....	55,900	44,059
TravelSky Technology Ltd., Class H.....	192,000	368,718
* Trigiant Group Ltd.....	330,000	22,026
Trina Solar Co. Ltd., Class A.....	11,930	62,968
* Trip.com Group Ltd., ADR.....	23,527	965,548
* Trip.com Group Ltd.....	45,650	1,864,474
#* Triumph New Energy Co. Ltd., Class H.....	38,000	29,067
Truking Technology Ltd., Class A.....	19,000	37,458
Truly International Holdings Ltd.....	670,000	83,715
#Ω Tsaker New Energy Tech Co. Ltd.....	108,500	16,485
Tsingtao Brewery Co. Ltd., Class H.....	86,000	773,341
#* Tuniu Corp., Sponsored ADR.....	18,660	28,363

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	2,799	\$ 36,575
	33,796	37,372
	628,000	542,963
	21,300	81,425
	3,440,000	434,569
*	30,000	19,972
	23,800	48,185
	15,700	40,315
	8,000	29,214
Ω	23,000	8,420
#*Ω	69,500	65,065
	19,700	62,263
	95,000	191,950
*	5,324	5,430
*	144,094	2,713,290
*Ω	280,000	61,968
*	32,709	97,146
	3,000	11,405
	12,800	29,151
	58,700	55,891
	31,100	426,350
	1,279,000	891,940
	70,300	54,928
	212,000	82,636
	48,500	60,357
	20,577	324,088
	787,000	1,165,899
	15,900	39,806
	14,160	60,183
*	176,000	30,974
	19,600	26,568
	57,100	151,982
	1,300,000	133,631
	63,600	64,048
	4,368	32,369
	357,000	837,622
*	1,739	2,035
	15,600	25,213
	5,300	34,527
	9,300	56,603
	29,300	31,353
	27,800	50,437
	121,200	87,081
	12,800	17,412
	30,903	35,561
*	45,100	31,952
	56,700	48,929
	22,600	574,088
	35,423	108,817
	15,200	21,848
Ω	41,539	395,136
*Ω	149,500	862,734
*	6,600	19,249
*	58,300	58,813
	3,000	17,357
	113,800	112,670
Ω	212,000	124,460
	58,800	92,414
	2,600	49,082

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,280	\$ 15,158
	21,020	56,561
	48,620	54,003
	9,000	23,641
	12,523	33,497
	24,400	65,201
	52,100	60,704
*	14,100	21,559
	9,800	43,517
	58,000	35,321
	15,100	18,385
	10,700	33,941
#*Ω	1,506,000	2,395,867
	8,700	32,505
*	40,600	69,672
	396,904	73,977
	55,000	47,275
*	168,300	65,291
	129,000	97,785
	8,300	32,523
	5,280	19,691
	288,000	42,656
	51,100	52,948
#*	116,000	229,956
*	39,900	19,163
	4,940	34,781
	103,000	62,164
	381,245	117,461
	980,273	1,064,425
	95,802	59,323
*	29,300	19,542
#*	109,200	1,164,828
	444,607	495,491
	15,700	49,922
*	27,524	56,424
Ω	402,000	914,814
	79,000	4,993
	7,820	48,868
#Ω	36,500	56,102
	8,400	50,523
	5,400	64,690
	657,000	989,184
	6,900	31,509
	6,800	23,890
	12,900	26,892
	13,900	36,231
	13,800	54,141
*	9,700	6,819
	3,600	17,276
*	20,000	49,085
	10,080	53,103
	76,000	28,465
	22,752	21,643
*Ω	156,200	150,852
*	27,300	53,224
	5,180	27,572
	183,000	421,585
	44,860	82,148
	84,000	21,142

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Yiren Digital Ltd., Sponsored ADR.....	18,856	\$ 50,534
Ω Yixin Group Ltd.....	251,000	28,506
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	12,900	46,313
Yonfer Agricultural Technology Co. Ltd., Class A.....	33,700	54,754
YongXing Special Materials Technology Co. Ltd., Class A.....	12,650	95,982
Yonyou Network Technology Co. Ltd., Class A.....	4,300	11,370
Yotrio Group Co. Ltd., Class A.....	69,200	39,816
Youngor Group Co. Ltd., Class A.....	66,020	65,993
YTO Express Group Co. Ltd., Class A.....	55,100	121,363
* Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	12,000	27,439
Yuexiu Property Co. Ltd.....	670,800	885,242
Yuexiu Real Estate Investment Trust.....	41,589	8,569
Yuexiu Transport Infrastructure Ltd.....	238,000	129,039
Yum China Holdings, Inc.....	40,620	2,478,856
Yunda Holding Co. Ltd., Class A.....	78,810	114,701
Yunnan Aluminium Co. Ltd., Class A.....	64,800	134,869
Yunnan Baiyao Group Co. Ltd., Class A.....	4,900	36,936
Yunnan Copper Co. Ltd., Class A.....	41,200	69,894
* Yunnan Energy New Material Co. Ltd., Class A.....	4,800	64,943
Yunnan Tin Co. Ltd., Class A.....	46,900	109,366
Yusys Technologies Co. Ltd., Class A.....	17,600	41,436
Yutong Bus Co. Ltd., Class A.....	43,440	84,507
Zangge Mining Co. Ltd., Class A.....	3,300	11,126
ZBOM Home Collection Co. Ltd., Class A.....	7,056	25,942
Zhangzhou Pientzehuang Pharmaceutical Co. Ltd., Class A.....	1,500	60,960
Zhaojin Mining Industry Co. Ltd., Class H.....	274,000	395,270
Zhe Jiang Li Zi Yuan Food Co. Ltd., Class A.....	8,500	22,808
Zhefu Holding Group Co. Ltd., Class A.....	68,000	40,933
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	54,880	40,614
Zhejiang China Commodities City Group Co. Ltd., Class A.....	53,600	63,863
Zhejiang Chint Electrics Co. Ltd., Class A.....	11,102	44,062
Zhejiang Communications Technology Co. Ltd., Class A.....	32,620	20,421
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	25,400	19,452
Zhejiang Crystal-Optech Co. Ltd., Class A.....	30,600	49,272
Zhejiang Dahua Technology Co. Ltd., Class A.....	21,744	66,867
Zhejiang Dingli Machinery Co. Ltd., Class A.....	8,880	73,454
Zhejiang Expressway Co. Ltd., Class H.....	298,000	239,353
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A.....	8,900	15,087
Zhejiang Hailiang Co. Ltd., Class A.....	63,100	109,274
Zhejiang Hangmin Co. Ltd., Class A.....	18,000	20,930
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	35,400	39,193
Zhejiang Huace Film & Television Co. Ltd., Class A.....	40,800	39,107
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	17,000	43,822
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	10,180	71,902
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	38,900	52,761
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	11,200	30,425
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	5,800	23,861
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	6,300	54,523
* Zhejiang Jingu Co. Ltd., Class A.....	27,500	29,126
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	25,160	41,198
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	18,400	45,683
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	21,000	79,273
Zhejiang Juhua Co. Ltd., Class A.....	44,800	93,608
Zhejiang Medicine Co. Ltd., Class A.....	26,043	41,110
Zhejiang Meida Industrial Co. Ltd., Class A.....	14,800	23,161
* Zhejiang Narada Power Source Co. Ltd., Class A.....	7,700	18,950
Zhejiang NHU Co. Ltd., Class A.....	38,676	89,405
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	62,690	37,298
Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	3,296	18,500

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	9,600	\$ 23,887
Zhejiang Runtu Co. Ltd., Class A.....	37,200	36,884
Zhejiang Semir Garment Co. Ltd., Class A.....	67,100	60,951
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	20,100	19,956
Zhejiang Supor Co. Ltd., Class A.....	8,250	57,783
Zhejiang Tiantie Industry Co. Ltd., Class A.....	17,409	18,438
* Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	7,380	24,570
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	41,400	37,803
* Zhejiang Wanliyang Co. Ltd., Class A.....	40,300	53,058
Zhejiang Wanma Co. Ltd., Class A.....	18,100	28,023
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	24,477	62,320
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	23,500	71,378
* Zhejiang Windey Co. Ltd., Class A.....	8,190	15,302
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	7,200	38,176
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	17,400	30,577
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	22,120	36,388
Zhejiang Yankon Group Co. Ltd., Class A.....	40,200	20,994
Zhejiang Yasha Decoration Co. Ltd., Class A.....	25,400	18,212
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	23,500	56,611
Zhejiang Yongtai Technology Co. Ltd., Class A.....	17,200	37,123
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	99,800	91,195
Zheshang Securities Co. Ltd., Class A.....	34,300	52,206
* Zhong An Group Ltd.....	1,185,000	24,605
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	92,400	302,811
Zhongji Innolight Co. Ltd., Class A.....	2,900	52,022
Zhongjin Gold Corp. Ltd., Class A.....	30,000	44,738
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	52,500	41,915
Zhongshan Public Utilities Group Co. Ltd., Class A.....	20,300	23,022
Zhongsheng Group Holdings Ltd.....	202,000	709,718
* Zhongtian Financial Group Co. Ltd., Class A.....	187,255	10,481
Zhongyu Energy Holdings Ltd.....	189,477	137,323
Zhongyuan Environment-Protection Co. Ltd., Class A.....	18,500	20,818
#*Ω Zhou Hei Ya International Holdings Co. Ltd.....	319,000	134,445
* Zhuguang Holdings Group Co. Ltd.....	206,000	18,270
Zuhai Huafa Properties Co. Ltd., Class A.....	66,300	102,258
Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	75,600	301,386
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	9,600	52,354
Zhuzhou Kibing Group Co. Ltd., Class A.....	73,800	94,693
Zijin Mining Group Co. Ltd., Class H.....	918,000	1,585,500
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	406,800	222,717
ZTE Corp., Class H.....	62,960	230,423
ZTO Express Cayman, Inc., ADR.....	31,711	881,566
ZTO Express Cayman, Inc.....	4,500	124,640
TOTAL CHINA.....		<u>291,974,704</u>
COLOMBIA — (0.0%)		
BAC Holding International Corp.....	90,297	5,101
Banco de Bogota SA.....	4,188	32,577
Bancolombia SA, Sponsored ADR.....	6,041	184,613
Bancolombia SA.....	11,677	99,408
Celsia SA ESP.....	63,916	43,035
Cementos Argos SA.....	77,531	69,997
* CEMEX Latam Holdings SA.....	45,944	39,745
Corp. Financiera Colombiana SA.....	28,515	111,704
Ecopetrol SA.....	285,711	167,011
Grupo Argos SA.....	65,580	161,818
Grupo de Inversiones Suramericana SA.....	1,778	16,778
Grupo Energia Bogota SA ESP.....	61,864	27,847
Interconexion Electrica SA ESP.....	26,490	115,999

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Mineros SA.....	60,974	\$ 29,702
Promigas SA ESP.....	11,599	13,915
TOTAL COLOMBIA.....		<u>1,119,250</u>
CZECH REPUBLIC — (0.0%)		
CEZ AS.....	18,562	820,782
Komerčni Banka AS.....	9,798	320,887
Ω Moneta Money Bank AS.....	77,132	303,273
Philip Morris CR AS.....	62	48,326
TOTAL CZECH REPUBLIC.....		<u>1,493,268</u>
DENMARK — (1.8%)		
* ALK-Abello AS.....	37,080	403,745
Alm Brand AS.....	295,280	470,604
* Ambu AS, Class B.....	36,989	545,728
AP Moller - Maersk AS, Class A.....	233	468,476
AP Moller - Maersk AS, Class B.....	283	581,340
#* Bang & Olufsen AS.....	38,004	59,739
BankNordik P/F.....	1,133	25,325
* Bavarian Nordic AS.....	21,834	468,449
#* Bioporto AS.....	51,729	9,659
* Brodrene Hartmann AS.....	1,239	51,807
Carlsberg AS, Class B.....	13,795	2,069,003
# cBrain AS.....	802	17,709
* Chemometec AS.....	3,355	225,139
Chr Hansen Holding AS.....	22,052	1,666,329
Coloplast AS, Class B.....	17,136	2,130,114
Columbus AS.....	29,642	28,148
D/S Norden AS.....	14,223	712,487
* Danske Bank AS.....	82,240	1,952,794
* Demant AS.....	21,151	841,699
Dfds AS.....	13,818	495,380
DSV AS.....	14,444	2,890,847
FLSmidth & Co. AS.....	16,862	797,804
* Genmab AS.....	5,126	2,112,935
* GN Store Nord AS.....	44,914	1,197,622
H Lundbeck AS.....	93,931	466,222
H Lundbeck AS, Class A.....	13,747	61,651
#* H+H International AS, Class B.....	9,383	117,345
#* Huscompagniet AS.....	3,255	26,306
ISS AS.....	48,840	986,872
Jeudan AS.....	1,549	58,073
* Jyske Bank AS.....	23,137	1,750,191
Matas AS.....	11,391	167,393
#*Ω Netcompany Group AS.....	14,367	666,897
* Nilfisk Holding AS.....	5,306	99,934
* NKT AS.....	17,467	997,999
*Ω NNIT AS.....	1,070	12,879
North Media AS.....	2,639	24,521
Novo Nordisk AS, Class B.....	142,160	22,923,612
Novozymes AS, Class B.....	15,493	777,025
* NTG Nordic Transport Group AS, Class A.....	2,754	171,870
Ω Orsted AS.....	6,113	531,950
Pandora AS.....	38,224	3,823,620
Parken Sport & Entertainment AS.....	2,257	36,640
Per Aarsleff Holding AS.....	8,213	389,835
Ringkjoebing Landbobank AS.....	9,915	1,411,088
Rockwool AS, Class A.....	1,772	474,238

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
Rockwool AS, Class B.....	2,790	\$ 750,396
Royal Unibrew AS.....	19,787	1,710,247
* RTX AS.....	3,370	51,502
Ω Scandinavian Tobacco Group AS, Class A.....	23,976	417,053
Schouw & Co. AS.....	5,347	424,290
SimCorp AS.....	15,314	1,642,067
Solar AS, Class B.....	2,972	222,167
SP Group AS.....	1,724	59,410
Spar Nord Bank AS.....	38,522	612,524
Sparekassen Sjaelland-Fyn AS.....	1,733	46,542
Sydbank AS.....	27,804	1,333,431
Tivoli AS.....	652	73,498
Topdanmark AS.....	16,517	748,714
TORM PLC, Class A.....	14,637	360,267
Tryg AS.....	50,596	998,957
UIE PLC.....	6,390	171,059
* Vestas Wind Systems AS.....	62,345	1,667,508
* Zealand Pharma AS.....	10,675	370,452
TOTAL DENMARK.....		<u>67,859,127</u>
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.....	121,020	145,688
* EFG Holding S.A.E., GDR.....	8,263	6,362
TOTAL EGYPT.....		<u>152,050</u>
FINLAND — (0.9%)		
Aktia Bank Oyj.....	18,893	195,294
Alma Media Oyj.....	9,053	90,245
Anora Group Oyj.....	1,614	8,378
Atria Oyj.....	5,381	56,688
# Bittium Oyj.....	6,855	30,025
Cargotec Oyj, Class B.....	11,454	547,047
Caverion Oyj.....	7,388	69,556
# Citycon Oyj.....	15,706	97,497
Digia Oyj.....	4,257	27,238
Elisa Oyj.....	28,446	1,483,897
Ω Enento Group Oyj.....	1,242	30,134
eQ Oyj.....	496	9,303
* Finnair Oyj.....	60,042	37,173
# Fiskars Oyj Abp.....	10,162	181,137
Fortum Oyj.....	93,595	1,267,018
F-Secure Oyj.....	25,473	62,757
Gofore Oyj.....	1,003	23,817
Harvia Oyj.....	3,359	87,857
* HKScan Oyj, Class A.....	20,452	16,628
Huhtamaki Oyj.....	43,186	1,535,155
* Incap Oyj.....	4,186	49,369
# Kamux Corp.....	6,742	38,783
Kemira Oyj.....	63,238	991,929
Kesko Oyj, Class A.....	25,876	518,338
Kesko Oyj, Class B.....	85,416	1,709,062
Kojamo Oyj.....	28,584	279,272
Kone Oyj, Class B.....	37,069	1,901,373
Konecranes Oyj.....	29,775	1,082,222
# Lassila & Tikanoja Oyj.....	13,891	149,130
Marimekko Oyj.....	7,817	77,361
# Metsa Board Oyj, Class A.....	945	9,699
# Metsa Board Oyj, Class B.....	59,913	483,370

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	145,047	\$ 1,648,324
	3,474	68,148
	34,558	1,272,255
	433,923	1,705,766
#	124,601	490,928
	52,616	489,390
	204,982	2,320,065
	5,575	177,446
	1,744	41,932
	5,192	6,781
	53,784	65,500
	8,341	325,327
	32,818	1,261,232
	140,430	726,536
*	3,618	34,356
	3,929	137,784
	2,598	21,239
*	4,988	413,722
	32,276	68,233
	4,345	15,170
	7,382	261,147
	36,247	1,597,283
	44,630	353,102
	2,546	29,337
	117,650	1,442,302
	2,827	30,204
	1,450	10,613
Ω	22,011	178,668
	33,643	858,320
	24,258	374,621
	78,731	2,606,600
	16,645	526,715
	5,488	222,540
	61,452	1,630,059
#	1,289	3,761
	62,469	784,788
*	26,041	28,727
#	51,764	124,898
TOTAL FINLAND.....		<u>35,500,571</u>
FRANCE — (5.8%)		
	10,604	69,281
	39,953	1,507,508
	3,714	512,874
*	152,840	263,935
	18,528	3,331,223
	44,835	6,604,196
	4,438	79,904
Ω	66,382	705,274
	62,813	1,923,350
	4,354	131,626
	9,816	1,413,836
Ω	12,273	753,138
	26,817	2,891,918
	2,373	119,395
*	33,872	351,843
	3,407	159,981
	141,282	4,342,846
	3,324	87,305

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* Bastide le Confort Medical.....	1,878	\$ 56,806
Beneteau SA.....	11,780	192,328
Bigben Interactive.....	6,565	34,180
BioMerieux.....	6,767	726,433
BNP Paribas SA.....	75,527	4,980,839
Boiron SA.....	2,514	139,108
Bollore SE.....	192,166	1,215,012
# Bonduelle SCA.....	6,634	78,962
*†† Bourbon Corp.....	4,401	0
Bouygues SA.....	62,481	2,238,166
# Bureau Veritas SA.....	75,958	2,086,094
Capgemini SE.....	31,324	5,676,490
Carrefour SA.....	182,950	3,657,377
#* Casino Guichard Perrachon SA.....	18,513	48,258
Catana Group.....	7,299	59,142
CBo Territoria.....	9,164	35,977
# Cegedim SA.....	2,736	64,362
* CGG SA.....	285,967	201,195
Chargeurs SA.....	6,313	77,621
Cie de Saint-Gobain.....	91,785	6,207,544
Cie des Alpes.....	10,644	156,529
Cie Generale des Etablissements Michelin SCA.....	144,300	4,725,400
Cie Plastic Omnium SA.....	23,047	448,835
#* Claranova SE.....	4,482	7,508
# Clariane SE.....	31,391	244,435
Coface SA.....	41,198	603,505
Credit Agricole SA.....	102,161	1,268,367
Danone SA.....	34,118	2,083,475
Dassault Aviation SA.....	2,660	516,735
Dassault Systemes SE.....	13,035	557,098
Derichebourg SA.....	50,289	310,054
Edenred.....	28,693	1,863,621
Eiffage SA.....	35,461	3,689,275
* Ekinops SAS.....	1,330	11,709
Electricite de Strasbourg SA.....	236	24,127
*Ω Elior Group SA.....	49,560	126,310
Elis SA.....	68,675	1,418,833
Engie SA.....	248,772	4,081,185
Equasens.....	1,161	106,859
Eramet SA.....	3,410	287,109
* ESI Group.....	121	19,771
EssilorLuxottica SA.....	11,553	2,324,177
Etablissements Maurel et Prom SA.....	23,457	110,630
Eurazeo SE.....	12,738	777,779
* Euroapi SA.....	1,821	21,249
Eurofins Scientific SE.....	30,343	2,086,888
Ω Euronext NV.....	26,067	1,984,055
# Eutelsat Communications SA.....	56,099	377,892
* Exail Technologies SA.....	859	17,517
Exclusive Networks SA.....	3,843	82,019
Exel Industries, Class A.....	664	39,283
# Fnac Darty SA.....	7,600	264,946
* Forvia.....	49,323	1,239,007
Gaztransport Et Technigaz SA.....	10,294	1,255,490
#* Genfit SA.....	5,909	21,641
Getlink SE.....	34,722	610,321
* GL Events.....	2,338	47,338
Groupe Crit.....	1,957	168,737
# Guerbet.....	2,805	65,885

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* Haulotte Group SA.....	4,122	\$ 13,739
Hermes International.....	2,241	4,959,926
HEXAOM.....	1,748	29,202
* ID Logistics Group.....	1,050	301,095
Imerys SA.....	14,116	490,181
Infotel SA.....	870	50,481
Ipsen SA.....	10,463	1,318,619
IPSOS.....	18,653	932,463
# Jacquet Metals SACA.....	5,320	106,148
* JCDecaux SE.....	25,274	473,615
Kaufman & Broad SA.....	5,175	142,465
Kering SA.....	5,832	3,348,532
Ω La Francaise des Jeux SAEM.....	23,361	891,861
Lacroix Group SA.....	96	3,922
Laurent-Perrier.....	567	76,695
Lectra.....	12,530	399,064
Legrand SA.....	20,651	2,070,360
Linedata Services.....	520	32,712
LISI.....	3,575	93,446
# LNA Sante SA.....	2,659	85,610
L'Oreal SA.....	15,803	7,350,124
* Lumibird.....	527	8,926
LVMH Moet Hennessy Louis Vuitton SE.....	21,810	20,256,420
Ω Maisons du Monde SA.....	11,816	124,065
Manitou BF SA.....	3,915	113,005
Mersen SA.....	8,753	411,975
Metropole Television SA.....	9,947	140,508
#* Nacon SA.....	4,267	9,304
Ω Neoen SA.....	9,401	309,117
Nexans SA.....	10,687	948,795
# Nexity SA.....	17,096	289,476
NRJ Group.....	7,862	59,463
Oeneo SA.....	10,332	155,651
#* OL Groupe SA.....	7,499	24,720
Orange SA.....	550,622	6,224,140
Pernod Ricard SA.....	3,731	822,579
* Pierre Et Vacances SA.....	24,616	41,856
* Plastiques Du Val De Loire.....	4,753	14,948
* Prodways Group SA.....	1,508	3,143
Publicis Groupe SA.....	39,525	3,186,718
Quadient SA.....	14,264	318,006
#*†† Recylex SA.....	5,631	0
# Remy Cointreau SA.....	2,529	434,124
Renault SA.....	50,417	2,214,397
Rexel SA.....	90,924	2,193,292
Robertet SA.....	100	91,132
Rothschild & Co.....	11,673	495,894
Rubis SCA.....	19,038	469,446
Safran SA.....	22,779	3,781,613
Sanofi.....	46,172	4,925,838
Sartorius Stedim Biotech.....	1,722	538,764
Savencia SA.....	1,976	117,782
Schneider Electric SE.....	20,037	3,574,312
SCOR SE.....	56,733	1,695,492
SEB SA.....	7,196	805,563
Seche Environnement SA.....	911	116,645
SES SA.....	146,807	951,089
#* SES-imagotag SA.....	251	32,462
*Ω SMCP SA.....	11,700	87,787

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	9,439	\$ 577,051
	96,106	2,613,769
	388	54,148
	3,659	214,051
	16,793	1,722,582
*	4,158	817,149
	7,112	1,546,399
	40,989	1,230,406
	2,121	257,103
	49,318	2,637,840
	27,076	1,453,440
	2,456	114,775
	3,392	122,911
	273	766
	47,172	1,075,144
	9,074	1,316,082
#	16,669	136,316
	11,146	1,667,328
	1,402	124,267
	7,753	197,305
	398	78,732
	358,432	21,777,076
	4,185	612,814
*	34,989	1,176,739
	81,800	1,849,022
*	44,026	574,395
#*	27,250	5,743
	2,434	39,772
	46,913	1,527,438
Ω	24,702	1,094,926
	997	101,155
	7,099	241,313
	41,039	4,819,923
	1,167	359,450
	155,807	1,391,099
*	3,158	54,872
	1,450	28,549
	2,037	120,931
*Ω	51,725	2,050,338
*Ω	12,661	153,464
#*	1,060	29,131
TOTAL FRANCE		<u>222,195,342</u>
GERMANY — (4.5%)		
	8,935	101,866
	13,006	54,348
	970	113,290
	13,918	2,809,836
	816	35,080
#	1,536	40,755
	26,533	6,341,370
	8,983	214,424
	1,665	197,732
*	161,847	251,447
	1,346	326,828
	14,817	1,394,757
#*Ω	8,828	95,132
	113,876	6,105,006
	4,284	70,247

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	1,092	\$ 15,943
	139,798	8,175,866
	41,911	5,111,045
	6,370	266,954
	28,302	1,245,673
Ω	5,912	226,574
	2,895	374,918
	2,149	112,852
	1,462	73,796
	13,078	473,479
*	16,959	80,985
	45,305	3,514,971
	7,380	212,491
	3,404	394,458
*	58,585	175,547
	2,982	41,294
	3,602	372,282
*	1,642	8,151
	286,095	3,422,119
	9,159	465,147
	17,707	1,413,721
*Ω	51,830	2,784,250
	12,538	126,136
	18,326	1,250,676
	82,576	3,099,101
*Ω	10,904	494,929
	5,896	288,008
	255,428	2,832,472
	7,006	233,422
	12,356	2,367,428
	1,512	36,858
*	125,694	1,267,782
Ω	53,506	445,325
	482,206	10,512,686
	6,207	155,721
	132,779	6,827,922
#	13,392	65,965
	1,722	80,471
*	1,020	25,344
	1,349	59,890
	19,516	608,909
Ω	5,606	196,809
	338,236	4,278,794
	2,988	118,256
	4,778	57,031
	2,766	246,362
	12,064	103,457
#*	24,465	410,224
	4,020	349,128
	56,258	1,165,272
*	2,789	73,467
	614	12,375
	8,958	460,235
#*	23,468	231,341
	461	14,402
*	14,456	763,782
	53,644	1,327,859
	33,060	1,716,955
	62,678	1,966,970

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	8,219	\$ 271,282
	38,810	1,647,167
	14,689	1,739,821
	3,358	83,857
	10,615	308,047
#*	17,226	9,932
*	19,854	163,737
	6,161	169,925
	5,091	29,487
	10,213	134,240
	5,370	1,145,819
#Ω	3,484	795,549
	778	31,911
	32,467	2,631,380
*	104,154	165,973
	498	39,463
*	49,354	1,407,334
	9,459	661,016
	15,320	520,880
*	2,448	9,102
	6,878	677,518
	3,557	287,709
	20,776	1,677,632
	8,118	217,254
	97,100	4,266,134
	2,548	112,214
	1,931	66,044
Ω	7,603	52,833
	3,385	55,818
	11,778	380,955
Ω	4,249	247,571
	1,396	20,962
	29,038	1,216,780
	24,416	258,598
	1,345	88,629
	15,307	1,076,662
*	5,320	102,100
	11,418	248,328
	3,585	432,001
	2,941	185,153
	30,625	1,032,865
*	13,349	943,808
	2,142	44,852
#*	584	10,848
*	3,628	69,913
	123,389	9,854,205
	5,334	937,317
*	58,927	512,381
	23,345	140,070
	6,773	1,581,573
	4,419	1,663,514
	766	18,487
#*	2,605	246,787
	14,754	1,073,634
	996	117,287
	2,995	191,451
*	13,444	189,971
	10,494	185,151
	2,484	86,459

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	13,156	\$ 134,612
	1,648	272,876
	25,311	370,702
#	63,248	628,766
	2,453	75,896
	26,738	1,806,988
*	7,068	166,484
	638	23,181
*	24,466	18,025
*	35,761	1,675,773
	1,098	821,917
#*Ω	815	94,494
	16,545	4,686,305
	12,315	531,947
	66,970	2,882,297
	14,009	485,489
	13,731	1,873,067
	576	10,405
Ω	8,580	567,187
	496	113,799
#*	3,031	25,359
	29,321	4,997,534
*	76,382	1,294,036
Ω	5,738	333,397
	7,303	642,903
	6,009	724,574
#*	4,300	409,955
#	634	23,352
	17,962	616,685
	8,080	460,656
	749	30,057
	1,048	58,822
	12,131	586,673
	26,780	463,622
	5,570	138,965
	3,208	62,378
*	8,906	104,906
	7,924	865,552
	7,969	78,924
*	39,498	443,980
	10,803	155,207
*	14,201	869,667
*Ω	41,251	701,211
	1,819	53,227
	330,698	891,026
	151,075	1,201,103
	26,490	396,584
	493	11,932
#	10,179	496,192
*	6,824	583,650
	4,817	769,832
	54,959	1,280,539
	3,070	137,672
	6,689	1,039,389
	13,053	338,576
	4,170	160,409
*	1,334	11,784
	9,432	163,233
*Ω	6,667	230,176

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Zeal Network SE.....	1,660	\$ 63,918
TOTAL GERMANY.....		<u>173,081,655</u>
GREECE — (0.1%)		
* Aegean Airlines SA.....	8,754	125,680
* Alpha Services & Holdings SA.....	454,784	819,025
Athens Water Supply & Sewage Co. SA.....	7,196	54,730
Autohellas Tourist & Trading SA.....	6,331	95,053
Bank of Greece.....	4,789	90,061
* Ellaktor SA.....	14,505	39,845
Entersoft SA Software Development & Related Services Co.....	2,670	17,801
Epsilon Net SA.....	3,048	32,742
* Eurobank Ergasias Services & Holdings SA, Class A.....	262,876	459,216
*†† FF Group.....	1,384	0
Fourlis Holdings SA.....	10,018	53,940
GEK Terna Holding Real Estate Construction SA.....	12,094	190,664
Hellenic Exchanges - Athens Stock Exchange SA.....	9,841	62,621
Hellenic Telecommunications Organization SA.....	19,115	301,672
Helleniq Energy Holdings SA.....	19,399	172,377
Holding Co. ADMIE IPTO SA.....	19,838	52,105
Ideal Holdings SA.....	2,632	15,268
Intracom Holdings SA.....	7,237	16,628
JUMBO SA.....	13,428	400,680
* LAMDA Development SA.....	13,444	105,180
Motor Oil Hellas Corinth Refineries SA.....	17,444	440,852
Mytilineos SA.....	6,549	272,542
* National Bank of Greece SA.....	48,124	331,420
OPAP SA.....	9,527	167,557
* Piraeus Financial Holdings SA.....	71,085	269,249
* Public Power Corp. SA.....	13,772	162,950
Quest Holdings SA.....	4,688	33,516
Sarantis SA.....	6,319	52,876
Terna Energy SA.....	10,787	207,062
Thrace Plastics Holding & Co.....	3,355	19,263
Titan Cement International SA.....	4,489	94,324
TOTAL GREECE.....		<u>5,156,899</u>
HONG KONG — (1.3%)		
Aeon Credit Service Asia Co. Ltd.....	96,000	68,333
AIA Group Ltd.....	833,400	8,337,947
#* Aidigong Maternal & Child Health Ltd.....	424,000	19,631
Allied Group Ltd.....	26,000	5,608
Analogue Holdings Ltd.....	58,000	10,503
APAC Resources Ltd.....	175,200	25,573
#* Apollo Future Mobility Group Ltd.....	184,000	3,088
Asia Financial Holdings Ltd.....	72,000	30,984
* Asia Standard International Group Ltd.....	326,000	25,446
ASMPT Ltd.....	110,000	1,072,950
Bank of East Asia Ltd.....	280,234	430,252
Best Mart 360 Holdings Ltd.....	40,000	10,480
BOC Hong Kong Holdings Ltd.....	258,500	788,953
* BOCOM International Holdings Co. Ltd.....	215,000	11,245
Bright Smart Securities & Commodities Group Ltd.....	122,000	29,522
*†† Brightoil Petroleum Holdings Ltd.....	789,000	0
Ω Budweiser Brewing Co. APAC Ltd.....	49,500	120,736
Buid King Holdings Ltd.....	90,000	11,995
*†† Burwill Holdings Ltd.....	882,000	0
Cafe de Coral Holdings Ltd.....	144,000	189,245

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
HONG KONG — (Continued)			
#*	Cathay Pacific Airways Ltd.....	439,454	\$ 498,861
*	Century City International Holdings Ltd.....	320,000	10,477
*	China Best Group Holding Ltd.....	371,998	12,111
*††	China Common Rich Renewable Energy Investments Ltd.....	190,000	0
*	China Energy Development Holdings Ltd.....	2,788,000	26,404
	China Motor Bus Co. Ltd.....	2,400	21,133
#*	China Star Entertainment Ltd.....	940,000	96,689
*	Chinese Estates Holdings Ltd.....	189,000	53,754
	Chinney Investments Ltd.....	48,000	7,144
	Chow Sang Sang Holdings International Ltd.....	134,000	156,288
	Chow Tai Fook Jewellery Group Ltd.....	269,600	470,696
	Chuang's Consortium International Ltd.....	444,000	33,058
	CITIC Telecom International Holdings Ltd.....	771,000	309,672
	CK Asset Holdings Ltd.....	196,177	1,136,075
	CK Hutchison Holdings Ltd.....	191,200	1,179,193
	CK Infrastructure Holdings Ltd.....	60,500	320,610
#	CK Life Sciences International Holdings, Inc.....	596,000	59,062
	CLP Holdings Ltd.....	105,000	855,869
*	C-Mer Eye Care Holdings Ltd.....	86,000	44,831
	CN Logistics International Holdings Ltd.....	11,000	10,256
	Convenience Retail Asia Ltd.....	20,000	2,213
#††	Convoy, Inc.....	1,758,000	7,056
*	Cowell e Holdings, Inc.....	70,000	131,249
Ω	Crystal International Group Ltd.....	31,000	11,254
*	CSC Holdings Ltd.....	5,605,000	23,889
	CSI Properties Ltd.....	2,250,000	39,003
*††	CTEG.....	1,228,000	0
*††	CW Group Holdings Ltd.....	193,500	0
	Dah Sing Banking Group Ltd.....	130,000	97,391
	Dah Sing Financial Holdings Ltd.....	66,400	164,049
	Dickson Concepts International Ltd.....	75,000	42,135
	Dynamic Holdings Ltd.....	12,000	17,275
	Eagle Nice International Holdings Ltd.....	128,000	73,886
	EC Healthcare.....	123,000	73,740
*††	EcoGreen International Group Ltd.....	50,000	2,284
	Emperor International Holdings Ltd.....	598,000	41,781
	Emperor Watch & Jewellery Ltd.....	1,680,000	42,377
*	ENM Holdings Ltd.....	360,000	24,522
*	Esprit Holdings Ltd.....	1,019,700	74,749
Ω	ESR Group Ltd.....	294,800	516,945
	EuroEyes International Eye Clinic Ltd., Class C.....	11,000	6,930
	Fairwood Holdings Ltd.....	31,500	45,213
	Far East Consortium International Ltd.....	542,901	128,333
	First Pacific Co. Ltd.....	902,000	327,032
*Ω	FIT Hon Teng Ltd.....	308,000	53,931
*Ω	Fosun Tourism Group.....	51,600	55,786
*Ω	Frontage Holdings Corp.....	158,000	47,014
	FSE Lifestyle Services Ltd.....	28,000	21,768
*	Galaxy Entertainment Group Ltd.....	27,000	197,087
	Giordano International Ltd.....	514,000	182,884
*	Gold Fin Holdings.....	184,000	0
	Golden Resources Development International Ltd.....	152,000	13,277
*††	Good Resources Holdings, Ltd.....	630,000	0
*	GR Properties Ltd.....	186,000	21,710
	Great Eagle Holdings Ltd.....	95,925	179,138
	G-Resources Group Ltd.....	132,950	28,609
	Guoco Group Ltd.....	2,000	16,298
	Guotai Junan International Holdings Ltd.....	1,273,000	109,842
#*	Haitong International Securities Group Ltd.....	1,013,147	95,062

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	308,000	\$ 481,648
	437,000	681,959
	38,300	585,437
	60,757	8,592
	129,000	4,218
	184,909	571,585
	353,000	219,859
	272,500	148,860
	302,560	75,877
	1,132,000	1,337,118
	22,000	5,498
	1,136,168	974,670
	68,746	2,898,469
	18,000	11,815
	150,000	89,129
*	173,683	155,453
Ω	53,500	22,776
*††	620,000	0
	74,000	9,881
	604,000	92,143
	120,000	283,555
*	247,000	125,879
*	90,300	3,372
	113,000	38,284
*	180,000	12,303
*	1,928,000	22,999
*	190,073	20,860
	149,913	206,669
	465,072	152,325
	338,000	30,335
	251,000	309,914
	209,000	451,850
	158,000	18,280
	150,000	158,003
*	84,500	11,520
*	142,770	25,087
	505,500	68,267
	81,000	6,851
*	58,000	12,526
	84,000	65,657
	176,500	542,312
	144,000	380,204
	668,000	579,719
#*	9,010,798	38,148
*††	197,847	0
	314,500	41,679
*	148,000	157,024
*	3,081	41,963
*††	24,000	0
	79,000	114,228
	140,000	56,727
*	147,000	45,618
	84,333	388,632
*	272,811	171,847
	202,000	11,915
	301,952	746,718
*††	370,000	332
	65,000	51,790
	487,116	558,695

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	155,596	\$ 89,545
*	1,594,198	46,918
	2,099,000	683,372
	440,000	109,705
*	128,000	20,061
*	132,000	22,593
	102,000	50,840
	1,832,658	937,037
	118,000	15,132
	124,000	69,354
	324,000	56,654
	260,000	22,004
	80,000	25,253
	109,000	571,293
	80,100	570,138
*	681,000	8,230
	156,000	40,235
#*	54,000	40,651
#*	120,000	47,608
Ω	81,000	30,169
*	62,000	11,343
	24,000	6,464
*Ω	372,300	1,109,507
*	78,000	300,496
	88,000	35,349
	60,582	16,828
*	422,000	352,145
*	233,400	2,395
*	648,000	108,599
	444,000	38,216
	688,255	844,849
	446,000	977,255
#*	595,499	276,464
	138,000	83,473
	524,000	30,098
	41,000	31,654
	163,000	160,158
	211,000	78,573
	70,500	885,242
	246,000	127,855
	81,000	677,098
	165,000	220,999
	90,000	225,839
	164,000	76,492
	60,000	6,060
*	4,350,000	16,175
	151,500	1,721,123
*	110,900	69,911
*††	224,000	0
	126,500	93,332
	332,000	52,882
*	690,000	77,163
*	24,000	2,313
*	2,489,999	30,786
	254,000	10,447
	290,000	34,253
	87,866	113,105
	452,000	362,544
††	56,000	1,212

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
†† Untrade.Genting Hk.....	188,000	\$ 1,875
Value Partners Group Ltd.....	272,000	102,995
* Vedan International Holdings Ltd.....	124,000	5,569
Vitasoy International Holdings Ltd.....	144,000	191,454
VSTECs Holdings Ltd.....	350,000	177,615
VTech Holdings Ltd.....	58,600	365,451
* Wang On Group Ltd.....	4,680,000	34,435
Ω WH Group Ltd.....	2,744,632	1,497,993
Wharf Real Estate Investment Co. Ltd.....	108,000	579,578
Wing Tai Properties Ltd.....	52,000	22,101
* Xingye Alloy Materials Group Ltd.....	86,000	11,604
Xinyi Glass Holdings Ltd.....	632,000	1,051,709
Yue Yuen Industrial Holdings Ltd.....	300,500	402,627
* Zensun Enterprises Ltd.....	135,000	11,154
* Zhaobangji Properties Holdings Ltd.....	344,000	14,789
TOTAL HONG KONG.....		<u>50,933,898</u>
HUNGARY — (0.1%)		
Magyar Telekom Telecommunications PLC.....	100,745	119,790
MOL Hungarian Oil & Gas PLC.....	161,997	1,278,918
* Opus Global Nyrt.....	71,590	44,574
OTP Bank Nyrt.....	12,289	446,903
Richter Gedeon Nyrt.....	10,225	258,024
TOTAL HUNGARY.....		<u>2,148,209</u>
INDIA — (5.4%)		
360 ONE WAM Ltd.....	36,444	231,040
* 3i Infotech Ltd.....	16,458	7,017
Aarti Drugs Ltd.....	15,517	112,277
Aarti Industries Ltd.....	40,532	230,855
* Aarti Pharmed Labs Ltd.....	10,133	43,127
* Aavas Financiers Ltd.....	442	8,354
Abbott India Ltd.....	863	251,941
* ACC Ltd.....	17,719	435,193
Action Construction Equipment Ltd.....	11,951	105,386
Adani Enterprises Ltd.....	1,562	47,343
* Adani Green Energy Ltd.....	11,553	153,432
Adani Ports & Special Economic Zone Ltd.....	49,114	463,881
* Adani Power Ltd.....	196,152	652,608
Adani Total Gas Ltd.....	15,559	125,818
* Adani Transmission Ltd.....	26,454	263,746
ADF Foods Ltd.....	2,266	30,298
* Aditya Birla Capital Ltd.....	190,334	452,706
Advanced Enzyme Technologies Ltd.....	14,719	58,929
Aegis Logistics Ltd.....	45,524	212,737
AGI Greenpac Ltd.....	11,207	85,300
Agro Tech Foods Ltd.....	1,165	12,211
Ahluwalia Contracts India Ltd.....	7,648	67,237
AIA Engineering Ltd.....	11,115	470,913
Ajanta Pharma Ltd.....	17,548	362,976
Akzo Nobel India Ltd.....	2,300	77,675
Alembic Ltd.....	28,091	28,368
Alembic Pharmaceuticals Ltd.....	25,708	242,022
Alkem Laboratories Ltd.....	6,176	299,277
Alkyl Amines Chemicals.....	3,302	98,254
Allcargo Logistics Ltd.....	31,372	119,493
Allcargo Terminals Ltd.....	31,372	23,413
Amara Raja Batteries Ltd.....	20,590	158,711

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Ambuja Cements Ltd.....	59,988	\$ 337,781
Amrutanjan Health Care Ltd.....	2,336	18,748
Anant Raj Ltd.....	34,045	83,763
Andhra Sugars Ltd.....	28,073	37,378
Angel One Ltd.....	5,945	111,663
Apar Industries Ltd.....	4,455	203,485
Apcotex Industries Ltd.....	3,910	23,700
APL Apollo Tubes Ltd.....	37,580	722,646
Apollo Hospitals Enterprise Ltd.....	13,609	858,615
Apollo Tyres Ltd.....	127,582	671,983
* Arvind Fashions Ltd.....	12,904	51,121
* Arvind Ltd.....	61,309	102,573
Asahi India Glass Ltd.....	18,993	133,344
Ashiana Housing Ltd.....	8,770	22,003
Ashok Leyland Ltd.....	194,617	435,533
* Ashoka Buildcon Ltd.....	45,156	54,921
Asian Paints Ltd.....	22,765	934,531
Astec Lifesciences Ltd.....	1,813	27,893
*Ω Aster DM Healthcare Ltd.....	42,764	162,332
Astra Microwave Products Ltd.....	16,150	73,485
Astral Ltd.....	18,825	452,707
AstraZeneca Pharma India Ltd.....	1,165	54,746
Atul Ltd.....	3,649	301,710
Ω AU Small Finance Bank Ltd.....	27,468	244,964
Aurobindo Pharma Ltd.....	94,445	946,159
Automotive Axles Ltd.....	1,309	34,189
Avanti Feeds Ltd.....	16,178	80,150
*Ω Avenue Supermarts Ltd.....	1,757	80,260
Axis Bank Ltd.....	250,514	2,911,389
Axis Bank Ltd., GDR.....	1,036	60,606
Bajaj Auto Ltd.....	5,912	355,281
Bajaj Consumer Care Ltd.....	18,382	48,595
Bajaj Finance Ltd.....	17,369	1,542,769
Bajaj Finserv Ltd.....	12,340	239,653
* Bajaj Hindusthan Sugar Ltd.....	308,050	60,991
Bajaj Holdings & Investment Ltd.....	8,383	765,131
Balaji Amines Ltd.....	4,219	112,490
Balkrishna Industries Ltd.....	23,789	735,417
Balmer Lawrie & Co. Ltd.....	31,203	57,919
Balrampur Chini Mills Ltd.....	73,082	359,407
Banco Products India Ltd.....	4,272	18,405
*Ω Bandhan Bank Ltd.....	81,388	221,961
Bank of Baroda.....	269,632	664,198
Bank of India.....	99,928	104,037
Bank of Maharashtra.....	340,405	139,328
Bannari Amman Sugars Ltd.....	790	27,197
BASF India Ltd.....	3,176	105,981
Bata India Ltd.....	11,145	235,878
Bayer CropScience Ltd.....	1,033	55,892
* BEML Land Assets Ltd.....	5,370	10,336
BEML Ltd.....	5,370	130,990
Berger Paints India Ltd.....	34,794	289,645
* BF Utilities Ltd.....	4,868	22,347
Bhansali Engineering Polymers Ltd.....	6,324	6,662
Bharat Bijlee Ltd.....	1,368	63,036
Bharat Dynamics Ltd.....	8,414	125,900
Bharat Electronics Ltd.....	840,447	1,337,269
Bharat Forge Ltd.....	54,243	613,835
Bharat Heavy Electricals Ltd.....	281,423	358,854

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bharat Petroleum Corp. Ltd.....	88,146	\$ 404,285
Bharat Rasayan Ltd.....	275	30,113
Bharti Airtel Ltd.....	273,510	2,959,110
Biocon Ltd.....	76,628	239,788
Birla Corp. Ltd.....	9,881	147,947
Birlasoft Ltd.....	72,499	376,402
* Black Box Ltd.....	6,786	16,600
BLS International Services Ltd.....	16,560	48,452
Blue Dart Express Ltd.....	1,564	128,081
Blue Star Ltd.....	18,366	175,294
Bombay Burmah Trading Co.....	5,089	70,498
* Borosil Ltd.....	2,074	11,690
Bosch Ltd.....	649	149,661
Brigade Enterprises Ltd.....	25,902	186,604
Brightcom Group Ltd.....	2,124	649
Britannia Industries Ltd.....	12,482	730,023
BSE Ltd.....	17,184	169,978
* Camlin Fine Sciences Ltd.....	4,683	8,928
Can Fin Homes Ltd.....	23,250	212,421
Canara Bank.....	96,339	403,930
* Capaci'e Infraprojects Ltd.....	8,742	23,421
Caplin Point Laboratories Ltd.....	5,976	66,210
Carborundum Universal Ltd.....	22,029	323,951
Care Ratings Ltd.....	4,806	42,511
Castrol India Ltd.....	102,916	181,176
CCL Products India Ltd.....	36,778	274,658
Ceat Ltd.....	8,354	252,031
* Central Bank of India Ltd.....	268,110	98,935
Central Depository Services India Ltd.....	14,699	220,162
Century Enka Ltd.....	5,766	30,148
Century Plyboards India Ltd.....	21,503	172,543
Century Textiles & Industries Ltd.....	17,159	225,617
Cera Sanitaryware Ltd.....	1,982	183,078
CESC Ltd.....	157,900	149,703
CG Power & Industrial Solutions Ltd.....	137,635	671,400
* Chalet Hotels Ltd.....	4,849	28,994
Chambal Fertilisers & Chemicals Ltd.....	67,533	227,789
Chennai Petroleum Corp. Ltd.....	10,216	50,102
†† Chennai Super Kings Cricket Ltd.....	52,326	268
Cholamandalam Financial Holdings Ltd.....	30,613	362,675
Cholamandalam Investment & Finance Co. Ltd.....	100,903	1,392,024
CIE Automotive India Ltd.....	39,842	246,327
Cigniti Technologies Ltd.....	4,584	43,618
Cipla Ltd.....	103,155	1,479,115
City Union Bank Ltd.....	128,828	209,337
Coal India Ltd.....	125,372	350,071
Ω Cochin Shipyard Ltd.....	16,230	132,207
*Ω Coffee Day Enterprises Ltd.....	29,071	11,897
Coforge Ltd.....	9,027	517,182
Colgate-Palmolive India Ltd.....	23,255	570,181
Computer Age Management Services Ltd.....	7,387	211,579
Container Corp. of India Ltd.....	52,193	441,018
Coromandel International Ltd.....	43,719	548,855
* Cosmo First Ltd.....	5,608	42,336
* CreditAccess Grameen Ltd.....	8,631	153,325
CRISIL Ltd.....	5,681	270,295
Crompton Greaves Consumer Electricals Ltd.....	134,422	480,982
* CSB Bank Ltd.....	4,343	15,756
Cummins India Ltd.....	16,804	402,138

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Cyient Ltd.....	15,957	\$ 285,470
* D B Realty Ltd.....	24,477	25,594
Dabur India Ltd.....	56,117	393,410
Dalmia Bharat Ltd.....	24,001	570,463
Dalmia Bharat Sugar & Industries Ltd.....	7,147	32,954
DB Corp. Ltd.....	24,605	65,598
DCB Bank Ltd.....	72,669	108,604
DCM Shriram Ltd.....	20,669	211,097
DCW Ltd.....	49,031	26,729
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	19,971	132,634
Deepak Nitrite Ltd.....	12,191	297,737
Delta Corp. Ltd.....	32,285	78,584
* DEN Networks Ltd.....	41,201	21,058
Dhampur Bio Organics Ltd.....	16,263	33,137
Dhampur Sugar Mills Ltd.....	16,263	54,589
* Dhani Services Ltd.....	83,065	37,998
Dhanuka Agritech Ltd.....	5,584	51,297
Ω Dilip Buildcon Ltd.....	15,884	51,624
* Dish TV India Ltd.....	343,258	74,008
* Dishman Carbogen Amcis Ltd.....	27,694	53,580
Divi's Laboratories Ltd.....	17,454	786,087
Dixon Technologies India Ltd.....	9,427	472,935
DLF Ltd.....	94,388	594,274
Dollar Industries Ltd.....	1,204	6,357
Ω Dr Lal PathLabs Ltd.....	10,564	298,336
Dr Reddy's Laboratories Ltd., ADR.....	15,521	1,065,982
Dr Reddy's Laboratories Ltd.....	15,332	1,053,982
Dwarikesh Sugar Industries Ltd.....	22,777	25,450
Dynamatic Technologies Ltd.....	1,057	50,930
eClerx Services Ltd.....	13,976	293,812
Edelweiss Financial Services Ltd.....	141,455	82,069
Eicher Motors Ltd.....	11,067	453,509
EID Parry India Ltd.....	27,575	166,072
* EIH Associated Hotels.....	3,502	21,254
* EIH Ltd.....	48,193	124,550
Electrosteel Castings Ltd.....	143,137	102,303
Elgi Equipments Ltd.....	32,594	213,053
Emami Ltd.....	64,593	362,333
Ω Endurance Technologies Ltd.....	6,331	129,651
Engineers India Ltd.....	88,087	169,253
EPL Ltd.....	13,454	37,147
*Ω Equitas Small Finance Bank Ltd.....	80,509	93,142
Ω Eris Lifesciences Ltd.....	7,654	74,012
ESAB India Ltd.....	1,446	85,036
Escorts Kubota Ltd.....	7,522	233,012
Everest Industries Ltd.....	2,593	30,288
Excel Industries Ltd.....	1,267	14,108
* Exide Industries Ltd.....	132,617	405,628
Fairchem Organics Ltd.....	494	7,157
* FDC Ltd.....	18,270	76,521
Federal Bank Ltd.....	595,372	985,218
* Federal-Mogul Goetze India Ltd.....	2,733	11,971
FIEM Industries Ltd.....	1,999	46,808
Filatex India Ltd.....	38,784	18,203
Fine Organic Industries Ltd.....	2,421	133,048
Finolex Cables Ltd.....	22,825	294,064
Finolex Industries Ltd.....	77,237	187,965
Firstsource Solutions Ltd.....	78,315	138,157
Force Motors Ltd.....	3,168	98,370

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Fortis Healthcare Ltd.....	173,242	\$ 738,094
Gabriel India Ltd.....	27,470	75,280
GAIL India Ltd.....	727,699	1,058,935
Galaxy Surfactants Ltd.....	2,102	69,806
* Ganesh Housing Corp. Ltd.....	5,906	32,201
Garden Reach Shipbuilders & Engineers Ltd.....	13,059	98,744
Garware Technical Fibres Ltd.....	4,176	158,972
Gateway Distriparks Ltd.....	96,744	92,683
* Gati Ltd.....	17,181	29,983
* GE T&D India Ltd.....	23,648	72,810
Ω General Insurance Corp. of India.....	16,865	42,297
Genus Power Infrastructures Ltd.....	31,303	69,502
GHCL Ltd.....	23,955	155,514
GHCL Textiles Ltd.....	23,955	21,960
GIC Housing Finance Ltd.....	18,109	44,180
Gillette India Ltd.....	1,947	133,653
GlaxoSmithKline Pharmaceuticals Ltd.....	8,551	146,538
Glenmark Pharmaceuticals Ltd.....	58,036	559,300
GMM Pfaudler Ltd.....	1,759	31,505
* GMR Airports Infrastructure Ltd.....	224,422	141,080
Godawari Power & Ispat Ltd.....	11,399	78,843
Godfrey Phillips India Ltd.....	5,565	144,989
Ω Godrej Agrovet Ltd.....	3,324	19,628
* Godrej Consumer Products Ltd.....	35,807	452,651
* Godrej Industries Ltd.....	28,932	167,911
* Godrej Properties Ltd.....	7,841	166,435
Goodyear India Ltd.....	2,222	38,160
Granules India Ltd.....	56,623	222,660
Graphite India Ltd.....	18,159	95,818
Grasim Industries Ltd.....	56,926	1,280,584
Grauer & Weil India Ltd.....	12,806	18,068
* Gravita India Ltd.....	2,184	17,939
Great Eastern Shipping Co. Ltd.....	37,226	357,755
Greaves Cotton Ltd.....	16,861	27,925
Greenlam Industries Ltd.....	6,449	37,984
Greenpanel Industries Ltd.....	16,581	68,258
Greenply Industries Ltd.....	16,548	34,055
Grindwell Norton Ltd.....	9,443	266,812
Gujarat Alkalies & Chemicals Ltd.....	13,663	109,615
Gujarat Ambuja Exports Ltd.....	36,412	115,921
Gujarat Fluorochemicals Ltd.....	9,976	330,619
Gujarat Gas Ltd.....	24,930	146,658
Gujarat Industries Power Co. Ltd.....	12,468	17,702
Gujarat Mineral Development Corp. Ltd.....	43,682	96,465
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	30,533	220,566
Gujarat Pipavav Port Ltd.....	89,581	136,369
Gujarat State Fertilizers & Chemicals Ltd.....	65,661	131,659
Gujarat State Petronet Ltd.....	100,344	353,601
Gulf Oil Lubricants India Ltd.....	3,029	19,405
Happiest Minds Technologies Ltd.....	11,910	134,161
* Hathway Cable & Datacom Ltd.....	45,980	8,916
Hatsun Agro Product Ltd.....	17,318	218,216
Havells India Ltd.....	37,085	602,578
HBL Power Systems Ltd.....	65,276	153,002
HCL Technologies Ltd.....	135,785	1,843,847
Ω HDFC Asset Management Co. Ltd.....	9,368	288,893
HDFC Bank Ltd.....	397,404	7,972,519
Ω HDFC Life Insurance Co. Ltd.....	22,041	173,464
* HealthCare Global Enterprises Ltd.....	6,523	25,953

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
HEG Ltd.....	3,340	\$ 73,334
HeidelbergCement India Ltd.....	34,643	76,184
Heritage Foods Ltd.....	15,124	45,414
Hero MotoCorp Ltd.....	36,123	1,411,125
Hester Biosciences Ltd.....	1,115	23,139
HFCL Ltd.....	235,479	182,668
HG Infra Engineering Ltd.....	5,215	60,172
Hikal Ltd.....	22,547	77,725
HIL Ltd.....	1,370	51,245
Himadri Speciality Chemical Ltd.....	96,129	164,389
Hindalco Industries Ltd.....	374,600	2,106,740
Hinduja Global Solutions Ltd.....	6,335	81,154
Hindustan Aeronautics Ltd.....	12,704	612,634
* Hindustan Construction Co. Ltd.....	161,631	38,076
Hindustan Copper Ltd.....	55,468	95,638
* Hindustan Oil Exploration Co. Ltd.....	11,080	30,765
Hindustan Petroleum Corp. Ltd.....	94,217	324,097
Hindustan Unilever Ltd.....	36,054	1,122,568
Hitachi Energy India Ltd.....	2,367	113,523
Hle Glascoat Ltd.....	1,465	11,470
Honda India Power Products Ltd.....	1,245	33,314
Honeywell Automation India Ltd.....	297	154,600
Huhtamaki India Ltd.....	7,123	22,702
I G Petrochemicals Ltd.....	4,751	25,075
ICICI Bank Ltd., Sponsored ADR.....	87,297	2,144,887
ICICI Bank Ltd.....	115,986	1,411,736
Ω ICICI Lombard General Insurance Co. Ltd.....	20,047	337,478
Ω ICICI Prudential Life Insurance Co. Ltd.....	17,268	121,407
Ω ICICI Securities Ltd.....	18,452	142,765
ICRA Ltd.....	776	52,924
* IDFC First Bank Ltd.....	1,092,132	1,160,339
IDFC Ltd.....	434,035	625,872
* IFB Industries Ltd.....	1,075	10,874
IIFL Finance Ltd.....	55,498	399,059
IIFL Securities Ltd.....	35,706	28,616
India Cements Ltd.....	86,812	232,229
India Glycols Ltd.....	4,576	34,312
* Indiabulls Housing Finance Ltd.....	107,599	187,453
* Indiabulls Real Estate Ltd.....	108,361	91,128
Indian Bank.....	72,174	306,427
Ω Indian Energy Exchange Ltd.....	127,492	190,455
Indian Hotels Co. Ltd.....	64,599	310,132
Indian Oil Corp. Ltd.....	275,190	314,545
* Indian Overseas Bank.....	473,696	151,635
Indian Railway Catering & Tourism Corp. Ltd.....	18,683	145,496
Ω Indian Railway Finance Corp. Ltd.....	141,713	66,192
Indo Count Industries Ltd.....	29,913	79,558
Indoco Remedies Ltd.....	6,213	23,960
Indraprastha Gas Ltd.....	62,266	350,712
* Indus Towers Ltd.....	217,731	455,982
IndusInd Bank Ltd.....	35,507	613,027
* Infibeam Avenues Ltd.....	338,796	62,884
Info Edge India Ltd.....	8,235	458,815
Infosys Ltd.....	301,896	4,993,398
Ingersoll Rand India Ltd.....	2,018	70,864
* Inox Wind Ltd.....	11,379	29,266
Insecticides India Ltd.....	1,658	8,646
Intellect Design Arena Ltd.....	16,141	130,900
*Ω InterGlobe Aviation Ltd.....	14,591	460,110

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
IOL Chemicals & Pharmaceuticals Ltd.....	8,855	\$ 42,315
Ipca Laboratories Ltd.....	32,280	343,631
IRB Infrastructure Developers Ltd.....	370,150	119,469
Ω IRCON International Ltd.....	78,591	92,793
ISGEC Heavy Engineering Ltd.....	1,141	10,207
ITC Ltd.....	447,238	2,531,784
ITD Cementation India Ltd.....	22,260	50,250
* ITI Ltd.....	28,841	39,404
J Kumar Infraprojects Ltd.....	11,676	51,405
Jagran Prakashan Ltd.....	29,376	36,710
Jai Corp. Ltd.....	15,986	35,068
* Jaiprakash Power Ventures Ltd.....	578,463	43,328
* Jammu & Kashmir Bank Ltd.....	95,744	78,477
Jamna Auto Industries Ltd.....	27,803	37,907
JB Chemicals & Pharmaceuticals Ltd.....	9,430	288,287
JBM Auto Ltd.....	1,810	30,743
Jindal Poly Films Ltd.....	6,196	47,664
Jindal Saw Ltd.....	68,205	272,126
Jindal Stainless Ltd.....	171,783	840,949
Jindal Steel & Power Ltd.....	151,388	1,232,767
Jio Financial Services Ltd.....	235,961	751,214
JK Cement Ltd.....	9,251	369,969
JK Lakshmi Cement Ltd.....	16,149	119,545
JK Paper Ltd.....	39,899	160,625
JK Tyre & Industries Ltd.....	33,904	109,626
JM Financial Ltd.....	126,883	120,410
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	1,702	19,806
JSW Energy Ltd.....	153,003	536,410
JSW Steel Ltd.....	292,736	2,906,176
JTEKT India Ltd.....	27,645	52,444
Jubilant Foodworks Ltd.....	100,705	587,339
Jubilant Ingrevia Ltd.....	36,620	185,411
Jubilant Pharmova Ltd.....	29,531	135,857
Jyothy Labs Ltd.....	19,894	75,025
Kajaria Ceramics Ltd.....	35,331	618,919
Kalpataru Projects International Ltd.....	23,959	182,992
Kalyani Steels Ltd.....	8,932	46,203
Kansai Nerolac Paints Ltd.....	18,894	76,994
Karnataka Bank Ltd.....	111,612	282,121
Karur Vysya Bank Ltd.....	162,946	247,755
Kaveri Seed Co. Ltd.....	9,145	64,842
KCP Ltd.....	18,420	25,826
KEC International Ltd.....	39,834	307,773
KEI Industries Ltd.....	27,752	821,046
Kennametal India Ltd.....	1,297	44,213
Kewal Kiran Clothing Ltd.....	2,389	19,346
* Kiri Industries Ltd.....	7,436	25,672
Kirloskar Brothers Ltd.....	4,402	41,074
Kirloskar Oil Engines Ltd.....	17,599	96,602
KNR Constructions Ltd.....	42,416	127,827
Kolte-Patil Developers Ltd.....	5,570	29,290
Kotak Mahindra Bank Ltd.....	34,459	778,889
KPIT Technologies Ltd.....	58,305	770,504
KPR Mill Ltd.....	53,906	419,402
KRBL Ltd.....	25,487	121,030
KSB Ltd.....	4,122	112,959
L&T Finance Holdings Ltd.....	284,262	457,127
Ω L&T Technology Services Ltd.....	4,254	209,107
LA Opala RG Ltd.....	1,909	10,943

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Lakshmi Machine Works Ltd.....	771	\$ 132,362
Larsen & Toubro Ltd.....	75,885	2,476,648
Ω Laurus Labs Ltd.....	87,829	375,964
LG Balakrishnan & Bros Ltd.....	7,963	102,655
LIC Housing Finance Ltd.....	121,954	619,433
* Linde India Ltd.....	3,102	188,826
LT Foods Ltd.....	41,256	90,103
Ω LTIMindtree Ltd.....	18,857	1,125,577
Lumax Auto Technologies Ltd.....	10,082	45,816
Lumax Industries Ltd.....	1,052	26,909
Lupin Ltd.....	62,163	744,011
* LUX Industries Ltd.....	1,387	26,958
Mahanagar Gas Ltd.....	9,680	131,912
Maharashtra Scooters Ltd.....	349	23,769
Maharashtra Seamless Ltd.....	18,958	123,847
Mahindra & Mahindra Financial Services Ltd.....	298,747	1,084,516
Mahindra & Mahindra Ltd.....	145,183	2,604,569
* Mahindra Holidays & Resorts India Ltd.....	34,822	143,809
Mahindra Lifespace Developers Ltd.....	27,548	173,063
Ω Mahindra Logistics Ltd.....	3,838	16,794
Maithan Alloys Ltd.....	2,030	29,043
Man Infraconstruction Ltd.....	30,854	48,526
Manappuram Finance Ltd.....	235,523	399,208
* Mangalore Refinery & Petrochemicals Ltd.....	40,362	40,821
Marico Ltd.....	106,063	725,618
Marksans Pharma Ltd.....	74,161	107,297
Maruti Suzuki India Ltd.....	2,703	322,762
Ω MAS Financial Services Ltd.....	4,593	43,994
Mastek Ltd.....	4,519	111,004
* Max Financial Services Ltd.....	6,657	65,710
* Max Healthcare Institute Ltd.....	26,551	191,237
* Max Ventures & Industries Ltd.....	6,858	16,652
Mayur Uniquoters Ltd.....	8,402	53,132
Mazagon Dock Shipbuilders Ltd.....	12,362	284,134
Meghmani Finechem Ltd.....	3,103	35,894
Meghmani Organics Ltd.....	33,015	32,807
Ω Metropolis Healthcare Ltd.....	6,923	115,535
Minda Corp. Ltd.....	11,926	44,803
Ω Mishra Dhatu Nigam Ltd.....	14,607	60,179
MM Forgings Ltd.....	3,625	47,234
MOIL Ltd.....	22,181	50,212
Monte Carlo Fashions Ltd.....	3,649	38,444
* Morepen Laboratories Ltd.....	75,587	28,512
Motherson Sumi Wiring India Ltd.....	433,050	315,053
Motilal Oswal Financial Services Ltd.....	12,383	126,421
Mphasis Ltd.....	33,542	934,462
MRF Ltd.....	654	816,491
Mrs Bectors Food Specialities Ltd.....	4,039	45,148
MSTC Ltd.....	7,750	41,700
Multi Commodity Exchange of India Ltd.....	2,793	56,589
Muthoot Finance Ltd.....	66,141	1,092,946
Narayana Hrudayalaya Ltd.....	18,518	227,490
Natco Pharma Ltd.....	28,761	291,849
National Aluminium Co. Ltd.....	319,195	371,233
National Fertilizers Ltd.....	35,078	30,472
Nava Ltd.....	42,413	191,995
Navin Fluorine International Ltd.....	1,958	101,988
Navneet Education Ltd.....	39,220	68,462
NBCC India Ltd.....	153,417	86,845

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
NCC Ltd.....	133,271	\$ 259,662
NCL Industries Ltd.....	8,249	19,292
NELCO Ltd.....	2,004	19,435
NESCO Ltd.....	8,606	73,474
Nestle India Ltd.....	3,680	1,004,241
Neuland Laboratories Ltd.....	1,127	47,621
NHPC Ltd.....	332,705	208,178
NIIT Learning Systems Ltd.....	25,172	95,869
* NIIT Ltd.....	25,172	25,133
Nilkamal Ltd.....	2,650	88,508
Ω Nippon Life India Asset Management Ltd.....	19,665	75,192
NLC India Ltd.....	66,590	94,837
NMDC Ltd.....	262,907	375,294
*†† NMDC Steel Ltd.....	262,907	154,108
NOCIL Ltd.....	39,174	105,875
Novartis India Ltd.....	1,821	16,023
NRB Bearings Ltd.....	20,512	62,609
NTPC Ltd.....	299,031	792,161
Nucleus Software Exports Ltd.....	3,108	42,253
Nuvama Wealth Management Ltd.....	1,571	46,739
Oberoi Realty Ltd.....	36,793	500,774
Oil & Natural Gas Corp. Ltd.....	129,321	278,816
Oil India Ltd.....	56,889	190,755
Oracle Financial Services Software Ltd.....	5,536	261,985
Orient Cement Ltd.....	38,546	68,930
Orient Electric Ltd.....	29,101	81,792
Orient Paper & Industries Ltd.....	48,586	26,014
Oriental Carbon & Chemicals Ltd.....	1,440	13,942
* Orissa Minerals Development Co. Ltd.....	246	11,811
Page Industries Ltd.....	938	433,490
Paisalo Digital Ltd.....	58,490	42,562
Panama Petrochem Ltd.....	5,121	17,893
*Ω Parag Milk Foods Ltd.....	9,183	19,305
* Patel Engineering Ltd.....	105,493	56,355
* PC Jeweller Ltd.....	66,129	23,583
PCBL Ltd.....	61,168	117,422
Persistent Systems Ltd.....	16,947	979,313
Petronet LNG Ltd.....	282,882	802,720
Pfizer Ltd.....	2,456	119,778
Phoenix Mills Ltd.....	16,323	343,511
PI Industries Ltd.....	13,700	602,846
Pidilite Industries Ltd.....	13,377	426,454
Piramal Enterprises Ltd.....	31,460	388,192
* Piramal Pharma Ltd.....	125,840	159,627
*Ω PNB Housing Finance Ltd.....	8,078	62,729
PNC Infratech Ltd.....	30,500	128,363
Poly Medicure Ltd.....	4,687	70,608
Polycab India Ltd.....	6,068	356,533
Polyplex Corp. Ltd.....	6,105	90,944
Poonawalla Fincorp Ltd.....	51,968	248,983
Power Finance Corp. Ltd.....	337,298	1,071,890
Power Grid Corp. of India Ltd.....	239,177	774,392
Power Mech Projects Ltd.....	1,652	93,383
Praj Industries Ltd.....	24,932	129,862
* Prakash Industries Ltd.....	57,269	64,126
Ω Prataap Snacks Ltd.....	2,707	27,633
Prestige Estates Projects Ltd.....	53,086	379,285
* Pricol Ltd.....	26,229	88,157
* Prime Focus Ltd.....	9,031	12,564

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Prince Pipes & Fittings Ltd.....	6,088	\$ 48,733
* Prism Johnson Ltd.....	43,150	65,473
Privi Speciality Chemicals Ltd.....	2,218	29,606
Procter & Gamble Health Ltd.....	2,444	159,180
Procter & Gamble Hygiene & Health Care Ltd.....	1,703	327,204
PSP Projects Ltd.....	3,112	30,085
PTC India Ltd.....	99,145	142,279
Punjab National Bank.....	439,236	330,593
* PVR Inox Ltd.....	6,920	131,004
Ω Quess Corp. Ltd.....	19,671	102,325
Radico Khaitan Ltd.....	19,581	344,312
Rain Industries Ltd.....	61,259	127,093
Rajesh Exports Ltd.....	25,906	164,288
Rallis India Ltd.....	18,917	50,296
Ramco Cements Ltd.....	27,322	293,952
Ramco Industries Ltd.....	13,704	30,858
Ramkrishna Forgings Ltd.....	13,260	90,888
Rane Holdings Ltd.....	2,514	30,610
Rashtriya Chemicals & Fertilizers Ltd.....	55,235	77,279
Ratnamani Metals & Tubes Ltd.....	5,918	191,579
Raymond Ltd.....	14,744	344,609
*Ω RBL Bank Ltd.....	157,218	435,890
REC Ltd.....	477,632	1,179,718
Redington Ltd.....	209,436	461,052
Redtape Ltd.....	8,330	22,266
Relaxo Footwears Ltd.....	12,843	147,892
Reliance Industrial Infrastructure Ltd.....	2,215	26,076
Reliance Industries Ltd.....	235,961	7,315,590
Reliance Infrastructure Ltd.....	40,867	92,913
* Reliance Power Ltd.....	916,309	183,056
Repco Home Finance Ltd.....	10,088	40,334
Rhi Magnesita India Ltd.....	11,496	90,586
Rico Auto Industries Ltd.....	31,447	37,916
RITES Ltd.....	14,370	81,010
RSWM Ltd.....	7,568	18,410
Rupa & Co. Ltd.....	4,580	16,667
Sagar Cements Ltd.....	10,335	26,586
Samvardhana Motherson International Ltd.....	463,984	555,043
Sandhar Technologies Ltd.....	3,136	14,199
Sangam India Ltd.....	5,785	22,907
Sanghvi Movers Ltd.....	3,370	25,856
Sanofi India Ltd.....	2,438	208,068
* Sarda Energy & Minerals Ltd.....	2,755	67,452
Sasken Technologies Ltd.....	583	6,540
* Satin Creditcare Network Ltd.....	3,262	8,108
Savita Oil Technologies Ltd.....	4,462	16,926
SBI Cards & Payment Services Ltd.....	21,247	221,351
Ω SBI Life Insurance Co. Ltd.....	13,261	206,715
Schaeffler India Ltd.....	4,560	173,486
* Schneider Electric Infrastructure Ltd.....	14,706	50,624
* Sequent Scientific Ltd.....	6,658	7,688
Seshasayee Paper & Boards Ltd.....	3,484	11,714
Ω SH Kelkar & Co. Ltd.....	18,152	26,179
Shankara Building Products Ltd.....	1,193	10,878
Shanthy Gears Ltd.....	2,827	15,831
Sharda Cropchem Ltd.....	10,452	55,846
Sharda Motor Industries Ltd.....	1,355	14,022
* Sheela Foam Ltd.....	5,144	76,395
Shilpa Medicare Ltd.....	7,390	31,849

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Shipping Corp. of India Ltd.....	59,327	\$ 75,053
Shipping Corp. of India Ltd.....	59,327	19,511
* Shoppers Stop Ltd.....	11,621	112,374
Shree Cement Ltd.....	713	209,334
* Shree Renuka Sugars Ltd.....	135,400	75,759
Shriram Finance Ltd.....	67,814	1,561,615
Siemens Ltd.....	3,071	148,670
* SIS Ltd.....	11,528	61,838
Siyaram Silk Mills Ltd.....	4,652	31,280
SKF India Ltd.....	5,640	369,280
Sobha Ltd.....	13,764	103,911
Solar Industries India Ltd.....	6,105	281,676
* Solara Active Pharma Sciences Ltd.....	3,320	16,164
Somany Ceramics Ltd.....	4,551	41,248
Sonata Software Ltd.....	27,969	359,511
* South Indian Bank Ltd.....	519,112	123,640
* Spandana Sphoorty Financial Ltd.....	630	6,298
SRF Ltd.....	31,640	835,439
* Star Cement Ltd.....	15,877	28,111
State Bank of India.....	114,695	864,706
State Bank of India, GDR.....	2,177	163,710
Steel Authority of India Ltd.....	385,104	443,325
Sterlite Technologies Ltd.....	52,825	97,058
* Strides Pharma Science Ltd.....	21,638	124,086
* Stylam Industries Ltd.....	844	16,554
* Subex Ltd.....	85,031	33,544
Subros Ltd.....	10,122	52,239
Sudarshan Chemical Industries Ltd.....	11,301	68,046
Sumitomo Chemical India Ltd.....	6,316	31,663
Sun Pharmaceutical Industries Ltd.....	93,839	1,304,708
Sun TV Network Ltd.....	29,483	194,423
Sundaram Finance Holdings Ltd.....	7,208	10,981
Sundaram Finance Ltd.....	10,231	329,597
Sundaram-Clayton Ltd.....	1,656	102,369
Sundram Fasteners Ltd.....	21,656	335,891
Sunteck Realty Ltd.....	21,380	94,384
Suprajit Engineering Ltd.....	20,254	103,097
Supreme Industries Ltd.....	13,018	561,388
Supreme Petrochem Ltd.....	22,062	120,282
Surya Roshni Ltd.....	6,884	68,246
Suven Pharmaceuticals Ltd.....	55,204	331,168
* Suzlon Energy Ltd.....	1,072,119	247,391
Swaraj Engines Ltd.....	1,242	29,509
Symphony Ltd.....	1,850	19,559
Ω Syngene International Ltd.....	25,178	244,161
Tamil Nadu Newsprint & Papers Ltd.....	15,403	39,609
Tanla Platforms Ltd.....	13,276	193,477
* TARC Ltd.....	44,042	38,258
Tasty Bite Eatables Ltd.....	47	8,119
Tata Chemicals Ltd.....	59,057	762,335
Tata Coffee Ltd.....	25,162	76,482
Tata Communications Ltd.....	22,946	501,858
Tata Consultancy Services Ltd.....	68,192	2,835,452
Tata Consumer Products Ltd.....	48,640	508,277
Tata Elxsi Ltd.....	6,826	594,769
Tata Metaliks Ltd.....	5,683	61,717
* Tata Motors Ltd.....	538,806	4,227,709
Tata Power Co. Ltd.....	176,417	507,704
Tata Steel Long Products Ltd.....	403	3,726

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Tata Steel Ltd.....	2,262,610	\$3,386,283
TCI Express Ltd.....	3,754	72,249
TD Power Systems Ltd.....	22,880	72,537
Tech Mahindra Ltd.....	111,525	1,519,622
Techno Electric & Engineering Co. Ltd.....	19,123	114,039
Texmaco Rail & Engineering Ltd.....	49,331	63,932
Thermax Ltd.....	5,791	182,262
Thirumalai Chemicals Ltd.....	17,134	42,270
* Thomas Cook India Ltd.....	36,462	37,264
Ω Thyrocare Technologies Ltd.....	4,402	31,879
Tide Water Oil Co. India Ltd.....	1,030	14,082
Tilaknagar Industries Ltd.....	20,689	42,846
Time Technoplast Ltd.....	52,285	87,351
Timken India Ltd.....	5,493	234,517
Tinplate Co. of India Ltd.....	10,194	46,359
* Titagarh Rail System Ltd.....	16,029	127,654
Titan Co. Ltd.....	37,363	1,370,334
Torrent Pharmaceuticals Ltd.....	26,306	643,655
Torrent Power Ltd.....	39,877	329,043
Tourism Finance Corp. of India Ltd.....	12,629	13,560
TransIndia Realty & Logistics Parks Ltd.....	31,372	9,256
Transport Corp. of India Ltd.....	10,050	92,211
Trent Ltd.....	10,624	227,622
Trident Ltd.....	564,080	221,475
Triveni Engineering & Industries Ltd.....	37,325	135,981
Triveni Turbine Ltd.....	9,150	44,355
TTK Prestige Ltd.....	10,200	98,150
Tube Investments of India Ltd.....	36,180	1,363,065
TV Today Network Ltd.....	13,324	33,498
* TV18 Broadcast Ltd.....	207,389	102,172
TVS Motor Co. Ltd.....	47,653	798,931
TVS Srichakra Ltd.....	1,447	53,506
Uflex Ltd.....	11,771	62,396
Ugar Sugar Works Ltd.....	25,068	41,119
* Ugro Capital Ltd.....	13,207	43,743
Ujjivan Financial Services Ltd.....	7,052	42,466
Ω Ujjivan Small Finance Bank Ltd.....	88,629	52,081
UltraTech Cement Ltd.....	21,149	2,137,645
Unichem Laboratories Ltd.....	12,905	62,522
Union Bank of India Ltd.....	199,983	217,327
United Breweries Ltd.....	6,349	118,841
* United Spirits Ltd.....	47,033	580,505
UNO Minda Ltd.....	56,378	404,856
UPL Ltd.....	258,990	1,962,309
Usha Martin Ltd.....	48,729	199,433
UTI Asset Management Co. Ltd.....	3,797	37,114
* VA Tech Wabag Ltd.....	12,652	81,207
Vaibhav Global Ltd.....	17,605	73,929
Vakrangee Ltd.....	221,710	42,673
* Vardhman Textiles Ltd.....	40,475	183,287
*Ω Varroc Engineering Ltd.....	13,072	55,511
Varun Beverages Ltd.....	99,084	969,723
Vedanta Ltd.....	251,272	846,199
Venky's India Ltd.....	1,715	42,387
Vesuvius India Ltd.....	3,868	173,021
V-Guard Industries Ltd.....	33,652	115,823
Vinati Organics Ltd.....	9,924	221,622
Vindhya Telelinks Ltd.....	2,575	64,379
VIP Industries Ltd.....	11,912	86,972

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Visaka Industries Ltd.....	10,930	\$ 11,441
VI E Governance Ord.....	22,171	6,065
V-Mart Retail Ltd.....	1,571	43,589
* Vodafone Idea Ltd.....	1,763,194	178,104
Voltamp Transformers Ltd.....	1,363	76,798
Voltas Ltd.....	11,414	108,166
* VRL Logistics Ltd.....	13,256	118,294
VST Industries Ltd.....	1,677	77,111
VST Tillers Tractors Ltd.....	975	36,267
Welspun Corp. Ltd.....	50,380	197,198
Welspun Enterprises Ltd.....	19,817	56,431
Welspun India Ltd.....	146,995	195,543
West Coast Paper Mills Ltd.....	14,627	86,228
* Westlife Foodworld Ltd.....	15,854	180,547
Whirlpool of India Ltd.....	4,402	77,583
Wipro Ltd.....	134,598	663,854
* Wockhardt Ltd.....	18,419	53,480
* Wonderla Holidays Ltd.....	6,827	51,680
* Yes Bank Ltd.....	644,005	133,606
Zee Entertainment Enterprises Ltd.....	302,810	896,923
Zensar Technologies Ltd.....	37,855	228,618
Zydus Lifesciences Ltd.....	65,791	504,570
Zydus Wellness Ltd.....	4,155	74,219
TOTAL INDIA.....		208,042,481
INDONESIA — (0.6%)		
Ace Hardware Indonesia Tbk PT.....	1,654,200	79,018
Adaro Energy Indonesia Tbk PT.....	4,921,100	787,231
* Adhi Karya Persero Tbk PT.....	754,695	23,821
* Adi Sarana Armada Tbk PT.....	314,400	26,787
* Agung Semesta Sejahtera Tbk PT.....	379,600	277
* AKR Corporindo Tbk PT.....	2,644,700	243,072
* Alam Sutera Realty Tbk PT.....	5,422,500	65,813
Aneka Tambang Tbk PT.....	1,652,646	217,836
*† Armidian Karyatama Tbk PT.....	544,900	0
Arwana Citramulia Tbk PT.....	856,700	48,015
Ashmore Asset Management Indonesia Tbk PT.....	75,400	5,473
Astra Agro Lestari Tbk PT.....	53,300	26,776
Astra International Tbk PT.....	2,213,700	1,006,004
Astra Otoparts Tbk PT.....	396,000	76,924
* Bank Amar Indonesia Tbk PT.....	864,766	17,206
Bank BTPN Syariah Tbk PT.....	670,100	94,756
* Bank Bukopin Tbk PT.....	6,036,756	41,632
Bank Central Asia Tbk PT.....	2,276,200	1,378,538
Bank China Construction Bank Indonesia Tbk PT.....	2,812,000	15,844
* Bank Ganesha Tbk PT.....	1,272,900	7,188
* Bank Jago Tbk PT.....	219,100	42,331
Bank Mandiri Persero Tbk PT.....	4,231,200	1,608,471
* Bank Mayapada International Tbk PT.....	1,109,200	37,895
Bank Maybank Indonesia Tbk PT.....	1,445,900	27,618
* Bank MNC Internasional Tbk PT.....	3,083,600	16,774
* Bank Nationalnobu Tbk PT.....	303,200	9,982
Bank Negara Indonesia Persero Tbk PT.....	1,009,600	594,354
* Bank Neo Commerce Tbk PT.....	1,270,900	38,283
Bank OCBC Nisp Tbk PT.....	145,100	11,644
Bank Pan Indonesia Tbk PT.....	1,172,500	99,532
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	1,027,143	81,052
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	1,628,900	71,271
Bank Rakyat Indonesia Persero Tbk PT.....	3,537,434	1,324,429

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Bank Raya Indonesia Tbk PT.....	1,210,000	\$ 30,969
Bank Syariah Indonesia Tbk PT.....	2,626,260	288,270
Bank Tabungan Negara Persero Tbk PT.....	1,811,092	158,002
Barito Pacific Tbk PT.....	2,358,986	121,217
BFI Finance Indonesia Tbk PT.....	2,826,900	247,530
* Bintang Oto Global Tbk PT.....	230,100	18,925
BISI International Tbk PT.....	199,000	19,914
Blue Bird Tbk PT.....	168,500	25,135
* Buana Lintas Lautan Tbk PT.....	3,163,100	20,539
* Bukalapak.com PT Tbk.....	3,530,500	50,620
Bukit Asam Tbk PT.....	1,380,500	253,851
* Bumi Resources Minerals Tbk PT.....	7,872,700	89,309
* Bumi Resources Tbk PT.....	12,255,600	103,970
* Bumi Serpong Damai Tbk PT.....	2,395,200	188,289
* Bumi Teknokultura Unggul Tbk PT.....	2,403,200	7,968
* Capital Financial Indonesia Tbk PT.....	1,027,500	45,324
Charoen Pokphand Indonesia Tbk PT.....	994,200	341,048
Ω Cikarang Listrindo Tbk PT.....	409,000	19,948
Ciputra Development Tbk PT.....	3,523,547	260,574
* Citra Marga Nusaphala Persada Tbk PT.....	166,518	18,612
Clipan Finance Indonesia Tbk PT.....	542,100	23,367
Delta Dunia Makmur Tbk PT.....	2,054,300	54,250
Dharma Satya Nusantara Tbk PT.....	1,298,400	50,391
Elang Mahkota Teknologi Tbk PT.....	1,164,500	50,241
Elnusa Tbk PT.....	1,799,200	46,544
Erajaya Swasembada Tbk PT.....	3,182,500	105,574
* Gajah Tunggal Tbk PT.....	649,500	46,512
Garudafood Putra Putri Jaya Tbk PT.....	2,994,000	93,326
Gudang Garam Tbk PT.....	123,700	228,974
*†† Hanson International Tbk PT.....	36,338,700	0
Harum Energy Tbk PT.....	875,800	96,451
Impack Pratama Industri Tbk PT.....	1,201,200	26,760
Indah Kiat Pulp & Paper Tbk PT.....	830,400	504,086
Indika Energy Tbk PT.....	744,800	97,608
Indo Tambangraya Megah Tbk PT.....	156,500	282,453
Indocement Tunggal Prakarsa Tbk PT.....	225,000	155,573
Indofood CBP Sukses Makmur Tbk PT.....	142,700	106,037
Indofood Sukses Makmur Tbk PT.....	1,595,300	775,022
Indomobil Sukses Internasional Tbk PT.....	398,300	46,344
Indosat Tbk PT.....	265,100	161,712
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	1,848,476	78,472
*†† Inti Agri Resources Tbk PT.....	532,800	331
* Intiland Development Tbk PT.....	1,382,100	21,804
Japfa Comfeed Indonesia Tbk PT.....	2,060,300	182,429
Jasa Marga Persero Tbk PT.....	377,704	96,914
Jaya Real Property Tbk PT.....	957,600	35,879
Kalbe Farma Tbk PT.....	1,387,900	176,280
* Kapuas Prima Coal Tbk PT.....	1,002,500	3,323
* Kawasan Industri Jababeka Tbk PT.....	3,773,910	38,782
* Krakatau Steel Persero Tbk PT.....	1,204,811	17,427
* Lippo Karawaci Tbk PT.....	10,772,700	70,750
Mahkota Group Tbk PT.....	172,100	7,760
* Map Aktif Adiperkasa PT.....	2,422,000	130,159
Matahari Department Store Tbk PT.....	353,800	70,890
Mayora Indah Tbk PT.....	616,800	98,947
* MD Pictures Tbk PT.....	396,800	105,196
Medco Energi Internasional Tbk PT.....	5,217,100	391,865
* Media Nusantara Citra Tbk PT.....	2,123,400	88,708
Medikaloka Hermina Tbk PT.....	918,200	90,984

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Mega Manunggal Property Tbk PT.....	259,500	\$ 7,235
* Merdeka Copper Gold Tbk PT.....	698,842	162,838
* Metro Healthcare Indonesia Tbk PT.....	883,300	30,167
Metrodata Electronics Tbk PT.....	1,934,000	66,056
* Mitra Adiperkasa Tbk PT.....	3,535,200	464,324
Mitra Keluarga Karyasehat Tbk PT.....	847,500	163,667
Mitra Pinasthika Mustika Tbk PT.....	324,700	22,294
* MNC Digital Entertainment Tbk PT.....	62,200	15,590
* MNC Land Tbk PT.....	14,426,000	65,977
Mulia Industrindo Tbk PT.....	319,100	9,521
Nippon Indosari Corpindo Tbk PT.....	326,544	27,826
* Omni Inovasi Indonesia Tbk PT.....	985,400	3,267
Pabrik Kertas Tjiwi Kimia Tbk PT.....	471,500	211,088
* Pacific Strategic Financial Tbk PT.....	445,200	32,031
Pakuwon Jati Tbk PT.....	6,004,200	191,294
Panin Financial Tbk PT.....	5,284,100	107,297
* Paninvest Tbk PT.....	293,500	21,695
Perusahaan Gas Negara Tbk PT.....	1,797,400	162,733
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	1,391,200	95,976
*†† Pool Advista Indonesia Tbk PT.....	107,000	67
* PP Persero Tbk PT.....	1,316,763	52,835
Puradelta Lestari Tbk PT.....	3,333,600	37,578
* Quantum Clovera Investama Tbk PT.....	1,585,300	5,256
Ramayana Lestari Sentosa Tbk PT.....	717,500	27,359
Resource Alam Indonesia Tbk PT.....	280,600	9,305
*†† Rimo International Lestari Tbk PT.....	17,222,700	0
Rukun Raharja Tbk PT.....	273,200	16,489
Salim Ivomas Pratama Tbk PT.....	1,294,900	36,399
Samudera Indonesia Tbk PT.....	2,565,000	62,629
* Sarana Meditama Metropolitan Tbk PT.....	619,100	15,197
Sarana Menara Nusantara Tbk PT.....	3,739,000	251,639
Sariguna Primatirta Tbk PT.....	530,300	23,229
Sawit Sumbermas Sarana Tbk PT.....	1,734,600	137,425
*†† Sekawan Intipratama Tbk PT.....	253,200	0
Selamat Sempurna Tbk PT.....	538,800	71,452
Semen Baturaja Tbk PT.....	601,700	15,247
Semen Indonesia Persero Tbk PT.....	862,210	398,969
Siloam International Hospitals Tbk PT.....	921,168	119,115
*†† Sri Rejeki Isman Tbk PT.....	5,584,400	10,137
Sumber Alfaria Trijaya Tbk PT.....	3,229,000	578,179
Summarecon Agung Tbk PT.....	3,451,323	151,135
Surya Citra Media Tbk PT.....	4,966,600	51,381
Surya Esa Perkasa Tbk PT.....	2,121,300	83,029
* Surya Semesta Internusa Tbk PT.....	2,170,500	67,385
Telkom Indonesia Persero Tbk PT.....	1,328,300	327,261
Telkom Indonesia Persero Tbk PT, ADR.....	6,000	147,180
Temas Tbk PT.....	2,461,000	44,086
Tempo Scan Pacific Tbk PT.....	231,900	26,068
Timah Tbk PT.....	691,000	43,105
Tower Bersama Infrastructure Tbk PT.....	988,800	126,560
*†† Trada Alam Minera Tbk PT.....	8,033,600	4,994
Transcoal Pacific Tbk PT.....	118,600	52,318
* Trimegah Sekuritas Indonesia Tbk PT.....	503,900	8,156
Tunas Baru Lampung Tbk PT.....	1,173,914	64,983
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	213,000	27,183
Unilever Indonesia Tbk PT.....	730,500	186,471
United Tractors Tbk PT.....	558,300	1,019,945
Vale Indonesia Tbk PT.....	294,100	134,209
*†† Waskita Beton Precast Tbk PT.....	2,948,500	9,768

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Waskita Karya Persero Tbk PT.....	3,327,686	\$ 44,575
* Wijaya Karya Persero Tbk PT.....	1,387,034	40,300
XL Axiata Tbk PT.....	1,664,429	250,582
TOTAL INDONESIA.....		<u>21,734,042</u>
IRELAND — (0.6%)		
AIB Group PLC.....	303,015	1,425,280
Bank of Ireland Group PLC.....	337,989	3,566,061
Cairn Homes PLC.....	242,753	291,463
# CRH PLC, Sponsored ADR.....	154,276	9,302,843
* Dalata Hotel Group PLC.....	60,105	281,194
FBD Holdings PLC.....	12,798	181,521
* Flutter Entertainment PLC.....	3,827	761,670
Glanbia PLC.....	67,419	1,045,935
*Ω Glenveagh Properties PLC.....	186,836	220,628
Irish Continental Group PLC.....	44,851	237,692
Kerry Group PLC, Class A.....	5,880	584,183
Kingspan Group PLC.....	28,989	2,326,759
* Permanent TSB Group Holdings PLC.....	27,099	67,933
Smurfit Kappa Group PLC.....	85,945	3,400,931
TOTAL IRELAND.....		<u>23,694,093</u>
ISRAEL — (0.6%)		
Adgar Investment & Development Ltd.....	12,310	16,309
* Afcon Holdings Ltd.....	747	19,129
* AFI Properties Ltd.....	3,808	154,517
Africa Israel Residences Ltd.....	1,148	56,238
* Airport City Ltd.....	15,073	227,276
* Allot Ltd.....	4,114	10,200
Alony Hetz Properties & Investments Ltd.....	18,277	153,555
Alrov Properties & Lodgings Ltd.....	2,536	112,864
#* Amos Luzon Development & Energy Group Ltd.....	22,469	10,014
Amot Investments Ltd.....	32,080	171,940
Arad Ltd.....	4,216	66,310
* Argo Properties NV.....	913	13,906
# Ashtrom Group Ltd.....	11,103	167,232
AudioCodes Ltd.....	3,853	38,684
Aura Investments Ltd.....	27,978	60,734
Automatic Bank Services Ltd.....	3,034	12,541
* Avgol Industries 1953 Ltd.....	14,380	5,562
#* Azorim-Investment Development & Construction Co. Ltd.....	19,115	66,443
Azrieli Group Ltd.....	1,792	101,974
Bank Hapoalim BM.....	82,741	734,975
Bank Leumi Le-Israel BM.....	201,309	1,606,973
* Bet Shemesh Engines Holdings 1997 Ltd.....	1,218	33,068
Bezeq The Israeli Telecommunication Corp. Ltd.....	328,140	434,144
* Big Shopping Centers Ltd.....	1,233	115,963
* BioLine RX Ltd.....	86,003	8,759
Blue Square Real Estate Ltd.....	1,087	66,432
* Brack Capital Properties NV.....	732	80,420
* Camtek Ltd.....	5,804	268,263
Carasso Motors Ltd.....	12,524	57,012
* Cellcom Israel Ltd.....	34,646	122,918
* Ceragon Networks Ltd.....	10,169	20,541
* Clal Insurance Enterprises Holdings Ltd.....	22,680	345,473
* Compugen Ltd.....	2,509	2,807
Danel Adir Yeoshua Ltd.....	1,775	140,112
Delek Automotive Systems Ltd.....	18,863	136,611

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	2,628	\$ 371,259
	5,756	227,101
	2,155	42,075
	1,464	3,724
*	25,912	33,962
	1,167	247,672
	5,498	137,325
	671	295,424
	4,747	59,593
*	413	7,057
	18,849	68,979
*	3,423	65,924
*	11,501	346,829
*	1,720	181,503
	10,871	459,544
	1,064	33,601
	5,343	387,713
	3,553	296,438
	17,476	125,469
*	6,757	42,501
#*	5,922	22,247
*	5,314	20,821
	50,644	399,432
	4,774	233,795
	1,464	6,172
	77,014	512,797
	2,825	58,405
*	512	35,529
	1,583	32,744
	23,278	84,877
	45,780	189,849
	18,128	44,885
	199,959	1,059,133
#	6,080	57,272
	998	25,859
	610	125,043
	793	17,102
*	4,981	24,698
	14,765	15,806
	4,298	112,999
	1,856	42,745
	492	24,555
#	7,178	6,940
	698	12,561
	1,006	20,899
	1,555	70,695
	20,534	257,854
	2,662	45,628
	10,705	213,972
	17,688	38,805
	10,226	139,282
	17,620	40,566
	4,762	105,037
*	232	9,488
*	9,352	34,294
	3,680	243,188
	12,951	276,424
	268	21,475
	160,246	198,169

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	60,197	\$ 158,704
*	2,452	65,684
	20,981	757,502
	16,781	83,059
	5,014	34,747
*	1,534	971
*	2,810	50,062
*	465	9,849
*	193	42,010
#*	595	129,621
*	5,457	678,327
	74,680	41,268
	904,171	289,030
	11,900	158,006
*	6,667	47,483
*	700	16,433
	3,850	30,303
*	84,067	358,695
*	3,379	367,383
*	4,096	148,093
	37,603	385,831
	1,820	80,697
#	2,121	49,237
*	1,855	45,108
	4,182	252,604
*	14,142	10,205
	2,355	50,929
	288	16,462
*	3,658	128,457
	9,860	70,285
*	48,775	133,556
*	36,792	195,107
	15,262	211,498
	31,041	11,744
	1,079	86,724
#Ω	10,467	44,819
*	10,968	58,412
	428	29,129
*	64,033	537,877
	17,262	27,542
*	29,264	1,104,716
#	3,065	9,546
	1,508	14,871
	9,388	22,724
	2,072	146,391
TOTAL ISRAEL		<u>21,147,335</u>
ITALY — (1.9%)		
	601,238	1,147,137
	30,050	368,168
	35,979	1,217,245
Ω	48,328	186,217
	4,743	19,230
	2,700	25,166
	66,336	156,291
	20,805	52,252
	83,818	1,785,367
*	4,330	43,157
	45,235	1,068,114

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	19,402	\$ 726,810
	10,751	189,872
	42,158	409,646
*	5	14
	183,166	884,827
	46,449	10,770
Ω	18,647	24,627
	643,041	3,217,807
	16,694	62,410
	5,690	30,134
Ω	19,736	222,768
	2,426	32,694
	354,637	1,227,152
	38,719	548,055
	11,657	985,605
	24,375	692,692
	27,066	51,878
Ω	7,944	227,375
	15,517	146,450
*	208,584	92,819
	35,737	305,518
	13,982	57,938
	14,987	288,039
	7,008	173,373
#	1,983	14,751
	499	6,711
	8,763	222,357
	2,898	325,133
Ω	16,541	82,630
	3,965	11,191
	23,116	26,804
Ω	10,974	47,187
	602,450	4,154,013
	388,066	5,924,552
	1,837	52,806
	9,068	53,332
*	8,670	29,430
	9,208	2,952,026
	1,454	12,949
#*	173,288	99,447
	68,707	1,066,830
	63,935	30,170
*	4,908	22,453
	1,857	18,079
	722	8,686
	7,868	281,719
	303,423	942,140
	88,096	46,600
Ω	39,588	496,465
	4,563	248,267
	943,765	2,729,055
	159,197	322,612
	133,957	789,251
	1,953	16,301
	5,062	139,131
*	31,302	296,880
	7,546	41,461
*	29,824	32,614
	113,660	1,538,885

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	1,142	\$ 36,950
#	50,309	206,695
	161,693	2,154,817
#	345,597	182,845
#	133,246	102,796
	27,682	1,997,910
*	3,045	20,577
*Ω	124,627	1,079,270
	2,438	34,380
Ω	69,768	191,717
	964	61,573
	94,601	371,984
Ω	1,152	12,109
Ω	122,285	651,904
Ω	113,339	1,294,727
	27,506	1,096,806
Ω	37,554	213,896
	21,696	1,120,383
	5,430	588,271
	58,201	46,052
*	2,805	54,689
	1,821	58,736
	2,046	65,718
*	32,565	41,526
	15,633	254,592
	2,293	89,062
	206,603	295,449
	2,079	243,588
	151,757	797,751
*	29,462	42,226
	12,728	359,396
	14,149	96,762
	453,110	9,296,858
	29,116	282,504
Ω	34,456	317,856
*	29,087	265,978
*	3,216,627	927,262
*	1,355,110	379,952
*	7,412	21,039
	36,808	611,658
	12,095	405,062
	137,860	1,164,780
	5,438	101,568
*	2,149	97,594
	1,853	44,410
	177,795	4,501,813
#Ω	5,944	63,429
	170,742	950,638
	160,496	412,434
#	76,708	150,164
	2,877	61,028
	7,898	141,511
TOTAL ITALY.....		<u>73,823,230</u>
JAPAN — (14.9%)		
	1,400	10,856
	20,800	443,219
	11,800	156,266
#	1,800	116,520

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,100	\$ 116,271
*	12,100	77,364
	6,100	65,317
	105,100	258,385
	13,910	18,691
	11,700	238,470
	37,900	768,416
	1,600	18,802
#	1,000	11,462
	6,600	46,086
	3,600	31,263
#	4,300	53,609
	16,100	2,226,789
	600	39,056
	65,024	1,408,331
	7,400	153,341
	3,100	62,101
	40,600	364,803
#	10,000	60,806
	800	13,535
	17,800	219,999
	4,100	24,864
	44,000	1,589,880
	1,800	19,061
	9,600	49,266
	6,600	104,061
	9,300	220,977
	12,600	79,564
	15,989	276,005
	4,600	120,873
	3,600	39,908
	18,600	132,911
#*	1,900	29,586
	103,400	259,834
	9,600	341,336
	800	6,600
	4,500	79,225
	64,700	911,214
	10,500	41,588
	4,300	78,319
	22,700	187,802
	31,400	1,020,346
	1,900	24,891
	12,600	73,445
	29,700	1,157,257
	2,100	35,283
	4,600	12,449
	2,400	35,685
*	43,900	45,111
	5,900	76,378
	2,900	50,191
	11,500	116,192
	39,600	631,530
	8,800	67,633
#	4,100	29,189
	7,200	99,968
	700	16,795
*	900	17,691
	71,844	635,026

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,900	\$ 21,010
	6,710	133,366
	80,000	787,321
	16,400	372,674
	1,600	38,143
	2,100	25,971
	12,200	247,669
*	11,700	280,496
	1,900	29,073
	8,600	70,996
#*	7,300	5,137
	12,400	55,161
	39,400	310,222
	2,000	25,336
	16,400	106,091
	17,800	162,564
#	5,700	39,985
#	30,200	621,084
	6,700	48,301
	4,400	152,242
#	4,000	85,239
	16,380	285,807
#	4,620	12,120
	36,200	485,961
	5,300	101,265
	4,000	98,627
	10,600	81,116
	7,500	104,248
	9,700	53,366
*	3,700	26,285
	6,100	242,531
	6,500	57,366
	19,900	126,014
	31,200	1,226,449
	17,100	350,914
	229,900	1,566,711
	3,000	51,855
	3,700	17,109
	7,200	223,346
	6,000	147,280
	1,900	28,603
	14,000	62,387
	21,400	675,067
	5,100	55,992
	9,400	131,153
	32,900	481,075
#	17,100	53,405
	4,000	23,790
	1,300	27,620
	4,000	19,378
	4,000	50,335
	21,000	230,587
	7,100	75,528
	4,700	29,777
	11,700	123,463
	13,800	208,812
	6,400	170,940
*	1,300	11,396
	4,600	145,154

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	17,600	\$ 242,001
	44,100	997,743
	14,200	146,103
	6,900	109,658
	14,600	861,688
#	4,600	126,210
	4,794	61,533
	14,500	103,797
	1,700	65,196
	21,000	678,189
	1,000	33,014
	5,500	260,551
	14,900	145,697
	22,200	111,542
	23,800	245,902
	25,000	326,636
#*	1,500	44,936
#	21,600	162,256
	25,300	620,965
	2,200	11,788
	8,000	169,081
#	3,100	26,162
	700	10,503
#	10,200	28,851
	5,700	37,454
	72,000	2,987,668
#	2,119	25,881
	70,800	1,103,624
	3,500	51,143
#	24,700	191,619
	8,800	46,581
	2,400	38,147
	1,700	36,380
	900	32,442
#	1,400	92,663
	3,100	37,561
	18,700	362,585
	8,800	111,852
	14,100	370,044
	1,500	38,790
	44,900	1,160,458
	24,100	1,083,704
	1,100	13,732
	1,800	37,376
#	3,500	23,007
	8,400	49,024
#	1,900	16,789
	8,200	70,066
	6,500	103,369
#	1,800	22,233
#	16,000	77,312
	3,900	98,093
	15,900	345,101
	5,500	700,883
	2,100	43,235
	2,600	43,845
#	3,400	25,166
#	2,800	37,009
	3,200	30,815

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	63,300	\$ 445,084
	17,300	81,541
	2,200	31,273
	7,000	64,974
	3,100	49,620
	7,300	51,519
*	41,000	99,579
	5,000	86,340
	9,200	161,838
	5,000	102,981
	48,900	612,609
	10,900	83,983
	11,500	188,517
#	3,200	31,211
	37,400	1,113,070
	2,300	33,257
	56,500	379,432
*	46,592	323,325
	12,500	108,355
	8,000	39,410
	19,100	77,554
	92,200	602,597
	14,800	225,089
	1,500	45,138
	10,500	54,681
	4,000	55,420
	19,100	68,777
	35,556	409,473
	7,100	33,236
	21,900	325,194
#	8,400	101,275
	19,905	397,874
	7,800	110,899
	178,417	816,083
*	2,900	3,244
	1,800	21,938
	5,700	36,573
	8,100	69,836
	28,800	892,948
	5,600	24,576
#	4,200	485,298
	4,810	55,511
#	4,700	45,832
	32,900	251,687
	12,000	296,452
	60,600	969,023
	4,300	61,229
	4,600	67,081
	1,500	12,066
	4,900	121,703
	8,900	47,163
	1,400	11,904
	15,100	85,486
*	1,600	31,286
	62,200	393,213
	9,200	144,111
	28,800	818,668
	9,200	62,203
	64,700	599,546

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Dai-Dan Co. Ltd.....	5,800	\$ 121,405
Daido Metal Co. Ltd.....	19,800	74,158
Daido Steel Co. Ltd.....	10,500	450,162
Daifuku Co. Ltd.....	29,700	635,198
Daihatsu Diesel Manufacturing Co. Ltd.....	7,700	41,739
Daihen Corp.....	6,800	262,393
Daiho Corp.....	4,800	134,203
Dai-Ichi Cutter Kogyo KK.....	5,000	50,635
Daiichi Jitsugyo Co. Ltd.....	2,700	101,839
Daiichi Kensetsu Corp.....	1,800	19,649
Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	5,300	36,331
Dai-ichi Life Holdings, Inc.....	69,700	1,424,090
Daiichi Sankyo Co. Ltd.....	10,900	335,716
Daiken Corp.....	5,500	90,737
# Daiken Medical Co. Ltd.....	4,500	16,485
Daiki Aluminium Industry Co. Ltd.....	16,500	180,021
Daikin Industries Ltd.....	13,500	2,729,683
# Daikoku Denki Co. Ltd.....	4,300	123,592
Daikokutenbussan Co. Ltd.....	3,200	135,874
Daikyonishikawa Corp.....	15,400	85,782
Dainichi Co. Ltd.....	2,600	13,683
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	5,100	79,808
Daio Paper Corp.....	32,500	279,394
Daiseki Co. Ltd.....	10,620	357,917
Daiseki Eco. Solution Co. Ltd.....	2,800	25,254
Daishi Hokuetsu Financial Group, Inc.....	15,750	393,706
# Daishinku Corp.....	10,400	46,356
Daisue Construction Co. Ltd.....	3,800	37,354
Daito Bank Ltd.....	4,300	20,555
Daito Pharmaceutical Co. Ltd.....	6,350	104,538
Daito Trust Construction Co. Ltd.....	10,100	1,086,441
Daitron Co. Ltd.....	3,300	72,847
Daiwa House Industry Co. Ltd.....	96,000	2,609,175
Daiwa Industries Ltd.....	11,800	120,292
Daiwa Securities Group, Inc.....	183,100	992,568
Daiwabo Holdings Co. Ltd.....	43,000	833,331
DCM Holdings Co. Ltd.....	49,200	416,651
DD GROUP Co. Ltd.....	1,200	11,696
Dear Life Co. Ltd.....	11,300	70,219
DeNA Co. Ltd.....	22,800	279,510
Denka Co. Ltd.....	30,150	595,609
# Densan System Holdings Co. Ltd.....	3,700	85,398
Denso Corp.....	17,500	1,218,481
Dentsu Group, Inc.....	38,400	1,284,917
Denyo Co. Ltd.....	6,100	93,697
Dexerials Corp.....	28,700	651,540
DIC Corp.....	31,100	587,063
Digital Arts, Inc.....	3,900	154,335
Digital Garage, Inc.....	1,800	52,410
Digital Hearts Holdings Co. Ltd.....	4,100	40,288
# Digital Holdings, Inc.....	5,700	42,866
Digital Information Technologies Corp.....	3,100	39,348
Dip Corp.....	11,300	285,260
Direct Marketing MiX, Inc.....	6,200	34,658
Disco Corp.....	7,800	1,466,211
DKK Co. Ltd.....	3,400	57,799
DKK-Toa Corp.....	1,900	12,185
DKS Co. Ltd.....	4,500	55,609
DMG Mori Co. Ltd.....	43,000	731,684

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,800	\$ 112,107
	2,600	43,380
	13,500	212,006
	21,395	690,970
#	4,400	15,362
	11,000	260,036
	9,800	221,261
	3,200	116,281
	8,800	109,283
	1,200	42,896
	10,800	611,433
#	1,300	19,440
	25,900	1,223,982
	2,300	47,807
	2,800	56,349
	6,400	32,583
	4,900	69,593
#	34,400	353,712
	9,860	40,213
	8,600	127,613
	3,400	49,371
	14,600	90,580
	10,300	109,302
	2,700	170,353
	7,000	248,747
	1,100	12,685
	9,500	58,977
	13,000	139,932
	19,500	308,500
	8,800	110,518
	7,400	44,317
	8,800	173,940
	5,800	52,466
	995,200	3,610,723
	6,600	18,205
#	2,000	24,948
	2,500	107,063
#	2,100	14,876
	9,500	75,825
	1,700	23,996
	10,700	60,546
	3,700	78,749
	4,400	73,258
	13,000	227,479
	22,145	460,438
	14,200	375,242
#	3,200	67,011
	600	11,941
	2,100	27,761
	9,200	161,126
	15,000	458,886
	1,300	13,396
	12,000	3,006,153
	12,300	161,224
*	3,899	24,279
	10,780	58,198
	1,800	12,959
	21,600	522,637
	2,100	20,762

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,320	\$ 87,138
	19,200	185,339
	5,100	22,219
	24,800	12,040
	19,500	104,045
#	4,100	32,100
	6,900	67,523
	7,900	57,850
	34,100	670,982
	1,200	10,861
	1,400	12,097
	9,500	60,469
	16,400	345,665
	7,200	60,472
	6,000	49,804
	6,700	42,966
	6,700	50,431
	7,350	97,778
	19,300	353,363
	7,200	88,504
	11,800	58,040
	16,900	764,042
	6,400	255,357
	12,900	142,838
	17,700	37,259
	16,600	234,198
	5,100	41,882
	15,586	174,565
	12,200	406,485
	4,500	119,202
	6,000	79,817
	13,800	801,306
	8,600	60,015
	10,400	33,820
	119,300	997,489
	8,900	215,822
	6,000	150,864
	3,200	33,351
	4,300	89,805
	21,600	2,796,979
	2,700	45,447
	6,200	69,900
	2,600	91,156
	5,500	174,355
	9,300	103,781
	4,400	81,218
	34,632	834,481
	5,100	181,016
	8,100	228,935
	6,400	103,599
	1,200	9,993
	12,170	225,941
	2,100	15,025
	12,300	141,241
	27,800	533,750
	10,200	92,620
#	1,200	93,291
	8,200	85,184
	8,900	280,639

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,900	\$ 42,087
	16,300	56,927
	22,700	99,912
	14,600	159,274
	8,600	709,666
	13,300	117,034
	11,000	68,955
	3,000	44,098
#	1,300	17,839
	7,000	46,136
	2,000	64,582
	4,200	148,654
	9,800	135,945
	2,200	34,826
	2,600	38,412
	1,700	29,167
	12,000	198,289
	16,100	331,254
	7,000	21,531
	1,000	82,924
#	13,300	68,243
#	1,300	27,837
	19,400	385,252
	5,800	442,475
	4,200	117,742
	8,600	22,547
	7,200	97,786
	5,200	426,986
#	6,700	36,952
	5,600	32,976
	4,200	17,937
	10,700	47,295
	1,200	12,572
	1,900	36,692
	23,216	467,152
	3,600	52,406
	8,830	114,954
	1,900	41,088
	14,440	283,424
	120,400	509,574
*	4,500	18,369
	6,400	201,219
	21,360	421,723
	33,200	357,353
	95,019	489,551
	4,900	53,131
	2,500	56,588
	3,200	52,994
	63,400	729,380
#	2,400	94,646
	3,100	80,704
	9,700	268,097
	10,100	486,632
	800	5,983
	28,400	943,530
	15,100	516,520
	7,100	111,726
	4,500	48,280
	6,100	36,325

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,200	\$ 170,760
	115,500	1,503,670
	1,400	11,925
	80,500	644,067
	22,700	384,509
	9,800	273,827
	11,515	196,094
#*	1,400	8,708
	7,600	120,348
	1,600	237,419
	7,200	59,985
	1,500	15,131
*	10,100	40,509
	2,700	154,336
	4,000	49,736
#	2,000	31,501
#	2,100	117,784
	82,300	509,004
	2,555	323,610
	1,900	40,419
	9,300	25,060
	6,800	44,441
	8,400	268,439
	21,200	636,181
	107,200	7,017,792
	74,700	492,212
	2,200	23,963
	5,600	71,098
	3,100	74,836
	5,600	122,688
	1,400	24,711
*	37,400	174,424
	4,700	80,377
	5,200	51,449
	8,500	52,930
	8,100	275,358
#	50,400	305,645
	8,800	116,215
	62,000	555,120
	3,300	29,503
*	35,200	214,627
	6,000	38,979
	6,400	83,817
	4,900	156,408
	109,700	3,497,388
	10,500	61,789
#	6,900	76,051
	14,200	105,635
	10,100	595,831
	4,400	168,744
	22,400	289,646
	6,300	156,602
	2,600	31,147
	11,293	260,716
#	5,400	30,935
	26,300	3,062,880
	4,800	34,530
	77,995	664,065
	81,100	271,096

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hyakujushi Bank Ltd.....	9,100	\$ 136,953
Ibiden Co. Ltd.....	23,600	1,434,391
IBJ, Inc.....	7,100	35,553
Ichigo, Inc.....	74,500	141,712
Ichiken Co. Ltd.....	3,100	44,603
Ichikoh Industries Ltd.....	17,800	67,100
Ichinen Holdings Co. Ltd.....	10,400	100,702
Ichiyoshi Securities Co. Ltd.....	11,900	55,869
Icom, Inc.....	3,300	65,849
ID Holdings Corp.....	5,550	52,615
Idec Corp.....	13,400	285,119
Idemitsu Kosan Co. Ltd.....	61,989	1,309,011
IDOM, Inc.....	37,000	217,043
IHI Corp.....	43,900	1,079,386
Iida Group Holdings Co. Ltd.....	21,000	368,392
Iino Kaiun Kaisha Ltd.....	36,600	236,341
IJTT Co. Ltd.....	9,300	39,712
I'll, Inc.....	2,100	38,400
Imagica Group, Inc.....	7,200	32,317
Imasen Electric Industrial.....	1,400	6,129
# i-mobile Co. Ltd.....	2,400	20,855
# Imuraya Group Co. Ltd.....	2,000	32,092
Inaba Denki Sangyo Co. Ltd.....	10,000	222,137
# Inaba Seisakusho Co. Ltd.....	4,800	51,753
Inabata & Co. Ltd.....	19,800	461,556
Inageya Co. Ltd.....	900	9,497
#* I-NE Co. Ltd.....	2,800	52,273
Ines Corp.....	5,600	56,826
I-Net Corp.....	5,310	62,389
Infocom Corp.....	10,400	176,461
Information Services International-Dentsu Ltd.....	6,400	226,966
INFRONEER Holdings, Inc.....	63,420	617,587
Innotech Corp.....	6,300	75,078
Inpex Corp.....	177,300	2,289,336
Insource Co. Ltd.....	15,000	132,580
Intage Holdings, Inc.....	15,600	186,400
Integrated Design & Engineering Holdings Co. Ltd.....	5,000	120,151
Intelligent Wave, Inc.....	4,800	27,681
Inter Action Corp.....	2,800	21,976
Internet Initiative Japan, Inc.....	26,000	484,106
# Inui Global Logistics Co. Ltd.....	1,800	16,608
I-PEX, Inc.....	4,900	46,010
# IPS, Inc.....	2,000	32,127
IR Japan Holdings Ltd.....	2,900	33,706
Iriso Electronics Co. Ltd.....	6,400	177,858
I'rom Group Co. Ltd.....	2,200	29,522
Ise Chemicals Corp.....	600	34,438
Iseki & Co. Ltd.....	7,400	65,454
Isetan Mitsukoshi Holdings Ltd.....	86,800	941,682
Ishihara Chemical Co. Ltd.....	4,000	46,029
Ishihara Sangyo Kaisha Ltd.....	13,300	128,453
#* Istyle, Inc.....	5,100	17,489
Isuzu Motors Ltd.....	109,200	1,418,589
* ITbook Holdings Co. Ltd.....	4,100	10,818
Itfor, Inc.....	5,500	42,571
ITmedia, Inc.....	2,600	25,157
Ito En Ltd.....	11,500	328,232
# ITOCHU Corp.....	143,900	5,820,078
Itochu Enex Co. Ltd.....	26,700	262,099

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,200	\$ 334,543
	2,500	95,337
	52,900	268,457
	20,600	170,619
	7,900	90,862
	18,500	987,517
*	4,300	24,195
	1,600	58,167
	90,300	637,829
	13,300	335,134
	64,300	625,862
#	17,800	59,086
	4,600	91,379
	9,900	363,213
*	1,400	16,833
	40,200	525,595
	7,000	31,875
	9,400	203,516
	2,300	107,181
	30,900	627,602
	3,800	20,880
	7,100	55,811
*	42,200	72,159
	4,000	49,808
	17,600	217,666
	61,100	1,064,557
#	9,800	34,471
*	700	13,793
	16,500	115,616
	21,000	371,351
	7,100	49,025
	8,000	274,963
	42,300	351,917
	103,800	758,008
	17,700	286,035
	4,600	35,459
	4,400	143,111
	29,000	246,295
	4,774	99,449
	2,600	44,788
	100,200	2,223,397
	14,800	66,608
	18,700	158,754
	2,800	26,970
	6,700	122,286
	9,686	92,043
	10,500	250,167
	13,400	459,619
	156,000	2,523,442
	56,000	785,151
#*	1,500	55,720
	4,400	109,148
#	6,300	84,488
	6,500	46,414
	2,000	33,573
#	5,400	73,666
	7,600	31,131
*	2,900	25,449
	7,400	88,148

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,700	\$ 82,001
	7,900	91,513
	21,100	48,556
	700	26,253
	4,700	62,186
	11,900	341,372
	63,100	595,195
#	8,500	34,477
	10,200	252,286
	9,900	281,763
	99,600	328,750
	5,900	98,085
	9,800	242,920
	500	12,126
	5,600	250,858
	6,600	147,141
	79,500	1,256,295
	25,700	384,162
	7,600	189,229
	3,800	62,583
#	6,200	30,808
	2,600	79,820
	9,400	98,594
	23,700	549,752
	6,900	64,868
	2,100	48,888
	5,700	18,741
	11,600	204,594
	40,400	354,377
	16,700	492,043
	3,900	39,730
	34,500	506,099
	600	12,653
	600	7,758
	53,500	702,845
	11,800	193,418
	16,448	109,865
	37,100	1,409,488
*	700	10,208
	8,000	90,941
	16,100	296,137
	5,700	156,397
	5,200	41,709
	1,900	77,544
	2,600	66,328
	53,900	1,374,623
#	12,922	389,658
	165,200	4,862,116
	4,700	207,635
	12,700	359,697
	7,700	68,479
	1,500	19,099
	30,900	293,694
	13,400	445,424
	11,219	465,647
	2,400	18,762
	41,000	172,120
	8,300	49,871
	1,800	23,996

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kenko Mayonnaise Co. Ltd.....	4,700	\$ 43,547
Kewpie Corp.....	23,200	375,919
Keyence Corp.....	7,200	3,230,942
KFC Holdings Japan Ltd.....	5,600	117,127
KH Neochem Co. Ltd.....	11,458	187,552
Kibun Foods, Inc.....	1,500	11,404
Kikkoman Corp.....	11,200	645,466
Kimura Chemical Plants Co. Ltd.....	5,900	30,405
Kinden Corp.....	34,500	475,811
King Jim Co. Ltd.....	4,200	26,166
Kintetsu Department Store Co. Ltd.....	3,100	53,423
Kintetsu Group Holdings Co. Ltd.....	11,300	379,077
Kirin Holdings Co. Ltd.....	11,900	175,768
Kissei Pharmaceutical Co. Ltd.....	11,300	239,247
Ki-Star Real Estate Co. Ltd.....	4,300	156,784
Kitagawa Corp.....	4,300	35,856
Kita-Nippon Bank Ltd.....	3,600	55,055
Kitano Construction Corp.....	1,600	34,713
Kitanotatsujin Corp.....	16,200	27,593
Kitz Corp.....	25,100	186,797
Kiyo Bank Ltd.....	22,500	241,608
* KLab, Inc.....	5,000	10,516
* KNT-CT Holdings Co. Ltd.....	3,800	38,454
Koa Corp.....	12,400	153,542
Koatsu Gas Kogyo Co. Ltd.....	12,700	69,203
Kobayashi Pharmaceutical Co. Ltd.....	3,400	186,902
Kobe Bussan Co. Ltd.....	17,000	452,805
* Kobe Electric Railway Co. Ltd.....	1,600	34,377
Kobe Steel Ltd.....	121,300	1,326,698
Koei Tecmo Holdings Co. Ltd.....	7,320	125,253
Kohnan Shoji Co. Ltd.....	12,300	301,105
Kohoku Kogyo Co. Ltd.....	800	35,472
Kohsoku Corp.....	3,200	48,127
Koito Manufacturing Co. Ltd.....	19,400	356,716
# Kojima Co. Ltd.....	14,600	68,003
Kokuyo Co. Ltd.....	34,100	547,046
Komatsu Ltd.....	111,700	3,129,212
Komatsu Matere Co. Ltd.....	8,200	43,229
Komatsu Wall Industry Co. Ltd.....	3,000	60,853
KOMEDA Holdings Co. Ltd.....	14,000	271,342
Komehyo Holdings Co. Ltd.....	3,700	123,583
Komeri Co. Ltd.....	12,400	259,909
Komori Corp.....	17,600	137,258
Konaka Co. Ltd.....	13,400	38,078
Konami Group Corp.....	11,200	628,282
Kondotec, Inc.....	7,700	65,450
Konica Minolta, Inc.....	142,400	527,825
Konishi Co. Ltd.....	10,100	162,041
Konoike Transport Co. Ltd.....	10,300	129,126
Konoshima Chemical Co. Ltd.....	3,900	45,122
Kosaido Holdings Co. Ltd.....	5,100	79,469
Kose Corp.....	600	58,756
Koshidaka Holdings Co. Ltd.....	11,900	99,043
Kotobuki Spirits Co. Ltd.....	3,700	281,624
# Kotobukiya Co. Ltd.....	600	9,996
Kozo Keikaku Engineering, Inc.....	500	12,111
KPP Group Holdings Co. Ltd.....	16,100	71,822
Krosaki Harima Corp.....	3,300	252,021
# KRS Corp.....	5,400	35,684

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	57,600	\$ 528,669
	2,700	23,474
	425	32,109
	41,400	625,387
*	3,200	9,291
	12,300	278,575
	29,763	223,487
	2,500	17,938
	6,000	99,083
	105,600	1,062,605
	7,000	418,509
	3,400	58,563
	15,600	627,357
	5,600	37,487
	4,700	269,866
	8,300	294,114
	16,851	906,787
#	10,500	33,852
	2,700	61,455
	9,300	139,976
	6,000	75,415
	13,200	169,487
	9,100	49,383
	3,700	97,673
	14,200	177,059
	11,200	438,920
	19,800	73,717
	5,600	14,109
	9,800	187,138
	13,300	383,551
*	59,800	406,043
	129,599	630,880
	18,800	412,244
	1,300	42,850
#	4,500	23,780
	2,400	33,393
#*	9,000	15,521
	8,100	1,226,193
	7,174	359,954
	10,800	68,179
#*	58,000	125,019
	5,300	132,950
	28,000	60,339
	3,000	34,823
	2,800	15,557
	18,500	55,812
	17,400	287,168
	53,900	515,018
	6,000	94,387
	73,300	936,761
	2,300	44,118
*	5,000	102,547
	27,200	628,968
	8,500	244,082
*	300	44,094
	20,299	850,770
	12,100	67,397
	10,800	238,719
	2,800	18,070

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Maezawa Kasei Industries Co. Ltd.....	5,600	\$ 60,258
	Maezawa Kyuso Industries Co. Ltd.....	6,800	56,394
	Makino Milling Machine Co. Ltd.....	10,500	420,962
	Makita Corp.....	23,000	645,864
	Management Solutions Co. Ltd.....	2,600	74,540
	Mandom Corp.....	10,100	101,402
	Mani, Inc.....	13,000	167,174
	MarkLines Co. Ltd.....	3,600	67,123
	Mars Group Holdings Corp.....	3,500	74,284
	Marubeni Corp.....	100,600	1,781,122
	Marubun Corp.....	6,700	56,865
	Marudai Food Co. Ltd.....	8,000	86,594
	Maruha Nichiro Corp.....	15,133	262,501
	Marui Group Co. Ltd.....	41,200	738,066
	Maruichi Steel Tube Ltd.....	8,000	189,609
	MARUKA FURUSATO Corp.....	7,553	141,796
#	Marumae Co. Ltd.....	2,200	28,361
	Marusan Securities Co. Ltd.....	17,700	65,767
	Maruwa Co. Ltd.....	2,900	481,622
#	Maruyama Manufacturing Co., Inc.....	900	12,811
#	Maruzen CHI Holdings Co. Ltd.....	8,400	20,263
	Maruzen Showa Unyu Co. Ltd.....	4,800	139,696
	Marvelous, Inc.....	5,900	29,173
	Matching Service Japan Co. Ltd.....	2,600	21,950
	Matsuda Sangyo Co. Ltd.....	6,500	106,543
	Matsui Construction Co. Ltd.....	6,600	35,080
	Matsui Securities Co. Ltd.....	36,300	205,111
	MatsukiyoCocokara & Co.....	7,480	437,742
	Max Co. Ltd.....	8,500	159,225
	Maxell Ltd.....	15,000	170,405
	Maxvalu Tokai Co. Ltd.....	2,400	47,037
	Mazda Motor Corp.....	69,300	687,490
	McDonald's Holdings Co. Japan Ltd.....	6,200	244,067
	MCJ Co. Ltd.....	34,200	271,419
	Mebuki Financial Group, Inc.....	242,290	643,690
	MEC Co. Ltd.....	3,700	92,062
*	Media Do Co. Ltd.....	2,600	24,833
	Medical Data Vision Co. Ltd.....	8,600	42,160
	Medical System Network Co. Ltd.....	15,500	41,979
	Medikit Co. Ltd.....	600	10,647
	Medipal Holdings Corp.....	41,300	708,152
	Medius Holdings Co. Ltd.....	1,200	6,676
	Megachips Corp.....	6,600	197,534
	Megmilk Snow Brand Co. Ltd.....	18,300	252,102
	Meidensha Corp.....	17,600	262,351
	Meiho Facility Works Ltd.....	3,300	17,950
	Meiji Electric Industries Co. Ltd.....	1,000	10,861
	MEIJI Holdings Co. Ltd.....	29,400	679,254
#	Meiji Shipping Co. Ltd.....	6,900	31,924
	Meiko Electronics Co. Ltd.....	8,000	159,155
	Meisei Industrial Co. Ltd.....	17,000	117,374
	Meitec Corp.....	24,900	453,935
	Meito Sangyo Co. Ltd.....	3,300	38,375
	Meiwa Corp.....	11,400	54,781
	Meiwa Estate Co. Ltd.....	3,900	31,250
	Melco Holdings, Inc.....	1,800	40,443
#	Members Co. Ltd.....	2,000	23,309
	Menicon Co. Ltd.....	19,900	356,933
*	Mercari, Inc.....	13,000	329,320

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Mercuria Holdings Co. Ltd.....	4,100	\$ 22,558
	METAWATER Co. Ltd.....	3,400	43,842
	Micronics Japan Co. Ltd.....	7,800	124,419
	Midac Holdings Co. Ltd.....	2,700	30,746
	Mie Kotsu Group Holdings, Inc.....	23,400	93,507
#	Mikuni Corp.....	11,100	39,781
	Milbon Co. Ltd.....	6,500	233,877
	MIMAKI ENGINEERING Co. Ltd.....	4,800	32,224
	Mimasu Semiconductor Industry Co. Ltd.....	9,500	198,788
	Minebea Mitsumi, Inc.....	65,461	1,212,520
	Ministop Co. Ltd.....	5,900	61,120
	Mirai Industry Co. Ltd.....	800	16,805
	Miraial Co. Ltd.....	2,200	23,960
	Mirait One Corp.....	35,000	449,329
	Mirarth Holdings, Inc.....	31,754	107,935
	Miroku Jyoho Service Co. Ltd.....	5,900	70,101
	MISUMI Group, Inc.....	38,900	711,641
	Mitani Corp.....	7,600	73,863
	Mitani Sangyo Co. Ltd.....	9,700	22,167
	Mitani Sekisan Co. Ltd.....	1,400	47,439
	Mito Securities Co. Ltd.....	24,400	66,797
	Mitsuba Corp.....	13,600	79,563
	Mitsubishi Chemical Group Corp.....	384,700	2,301,208
	Mitsubishi Corp.....	84,030	4,299,517
	Mitsubishi Electric Corp.....	95,900	1,383,945
	Mitsubishi Estate Co. Ltd.....	53,900	660,582
	Mitsubishi Gas Chemical Co., Inc.....	42,200	632,938
	Mitsubishi HC Capital, Inc.....	299,200	1,979,317
	Mitsubishi Heavy Industries Ltd.....	24,000	1,138,657
	Mitsubishi Kakoki Kaisha Ltd.....	3,200	62,092
	Mitsubishi Logisnext Co. Ltd.....	16,000	143,938
	Mitsubishi Logistics Corp.....	13,600	341,619
	Mitsubishi Materials Corp.....	29,000	518,391
	Mitsubishi Motors Corp.....	187,600	757,627
	Mitsubishi Pencil Co. Ltd.....	3,700	48,437
	Mitsubishi Research Institute, Inc.....	3,500	132,517
	Mitsubishi Shokuhin Co. Ltd.....	7,500	199,852
#	Mitsubishi Steel Manufacturing Co. Ltd.....	5,400	65,668
	Mitsubishi UFJ Financial Group, Inc., Sponsored ADR.....	44,064	355,596
	Mitsubishi UFJ Financial Group, Inc.....	682,400	5,494,854
	Mitsuboshi Belting Ltd.....	6,300	199,676
	Mitsui & Co. Ltd., Sponsored ADR.....	274	215,506
	Mitsui & Co. Ltd.....	68,900	2,689,172
	Mitsui Chemicals, Inc.....	56,810	1,633,512
	Mitsui DM Sugar Holdings Co. Ltd.....	6,200	124,355
	Mitsui E&S Co. Ltd.....	10,700	35,936
	Mitsui Fudosan Co. Ltd.....	46,400	953,285
#	Mitsui High-Tec, Inc.....	5,900	412,711
#	Mitsui Matsushima Holdings Co. Ltd.....	5,300	99,225
	Mitsui Mining & Smelting Co. Ltd.....	23,900	564,919
#	Mitsui OSK Lines Ltd.....	47,300	1,222,791
	Mitsui-Soko Holdings Co. Ltd.....	13,400	341,741
	Mitsuuroko Group Holdings Co. Ltd.....	14,700	139,170
	Miura Co. Ltd.....	9,300	234,639
	MIXI, Inc.....	13,200	249,326
	Miyaji Engineering Group, Inc.....	2,100	65,279
	Miyazaki Bank Ltd.....	6,500	120,126
	Miyoshi Oil & Fat Co. Ltd.....	3,800	27,787
	Mizuho Financial Group, Inc.....	134,500	2,281,841

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Mizuho Leasing Co. Ltd.....	16,800	\$ 576,949
Mizuho Medy Co. Ltd.....	1,800	26,608
Mizuno Corp.....	7,100	186,129
Mochida Pharmaceutical Co. Ltd.....	3,700	86,038
Monex Group, Inc.....	77,300	301,275
Monogatari Corp.....	7,400	181,184
MonotaRO Co. Ltd.....	40,800	497,957
Morinaga & Co. Ltd.....	9,000	292,158
Morinaga Milk Industry Co. Ltd.....	22,200	747,707
Morita Holdings Corp.....	11,900	129,769
Morito Co. Ltd.....	9,000	77,062
Morozoff Ltd.....	1,800	46,189
Mory Industries, Inc.....	1,600	40,045
MrMax Holdings Ltd.....	10,500	44,776
MS&AD Insurance Group Holdings, Inc.....	25,700	955,868
m-up Holdings, Inc.....	8,900	70,332
Murakami Corp.....	400	8,147
Murata Manufacturing Co. Ltd.....	39,572	2,350,644
Musashi Seimitsu Industry Co. Ltd.....	28,200	351,649
Musashino Bank Ltd.....	11,800	208,321
Nabtesco Corp.....	17,000	360,594
# NAC Co. Ltd.....	3,600	24,958
Nachi-Fujikoshi Corp.....	5,538	149,639
Nafco Co. Ltd.....	5,700	75,592
Nagano Keiki Co. Ltd.....	5,600	81,655
Nagase & Co. Ltd.....	40,800	701,510
Nagase Brothers, Inc.....	800	11,704
Nagatanien Holdings Co. Ltd.....	4,500	68,552
Nagawa Co. Ltd.....	1,400	70,531
Nagoya Railroad Co. Ltd.....	26,200	421,881
Naigai Trans Line Ltd.....	2,200	42,962
Nakabayashi Co. Ltd.....	9,300	34,818
Nakamoto Packs Co. Ltd.....	1,400	16,131
* Nakamura Choukou Co. Ltd.....	2,100	8,825
Nakamura Co. Ltd.....	1,900	41,418
Nakanishi, Inc.....	17,600	405,528
Nakano Corp.....	6,400	17,969
# Nakayama Steel Works Ltd.....	10,100	65,091
# Namura Shipbuilding Co. Ltd.....	18,000	69,409
Nankai Electric Railway Co. Ltd.....	17,600	373,003
Nanto Bank Ltd.....	9,900	181,370
Narasaki Sangyo Co. Ltd.....	1,400	23,311
Natori Co. Ltd.....	2,500	34,528
NEC Capital Solutions Ltd.....	5,300	121,033
NEC Corp.....	48,000	2,428,579
NEC Networks & System Integration Corp.....	17,400	229,438
NET One Systems Co. Ltd.....	25,900	569,073
Neturen Co. Ltd.....	15,200	113,097
New Art Holdings Co. Ltd.....	2,800	33,496
Nexon Co. Ltd.....	7,500	143,096
Nextage Co. Ltd.....	13,300	349,333
#* NexTone, Inc.....	1,400	19,997
NGK Insulators Ltd.....	70,200	860,951
NH Foods Ltd.....	21,700	626,106
NHK Spring Co. Ltd.....	70,863	567,803
Nicca Chemical Co. Ltd.....	2,100	12,261
Nice Corp.....	2,400	26,410
# Nichia Steel Works Ltd.....	12,900	29,152
Nichias Corp.....	23,800	489,291

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nichiban Co. Ltd.....	4,000	\$ 57,085
Nichicon Corp.....	14,600	144,414
Nichiden Corp.....	6,000	103,640
Nichiha Corp.....	9,600	220,849
Nichirei Corp.....	32,500	741,451
Nichireki Co. Ltd.....	10,800	164,329
Nichirin Co. Ltd.....	4,500	91,810
NIDEC Corp.....	26,300	1,570,766
Nifco, Inc.....	30,200	900,134
Nihon Chouzai Co. Ltd.....	4,700	39,810
Nihon Dempa Kogyo Co. Ltd.....	7,900	67,041
Nihon Dengi Co. Ltd.....	1,400	44,517
Nihon Denkei Co. Ltd.....	3,900	58,604
Nihon Flush Co. Ltd.....	3,800	25,904
# Nihon House Holdings Co. Ltd.....	12,300	32,035
Nihon Kagaku Sangyo Co. Ltd.....	5,600	44,509
Nihon Kohden Corp.....	11,600	305,771
Nihon M&A Center Holdings, Inc.....	51,100	292,641
Nihon Nohyaku Co. Ltd.....	10,500	54,820
Nihon Parkerizing Co. Ltd.....	31,200	244,034
Nihon Tokushu Toryo Co. Ltd.....	5,000	39,821
Nihon Trim Co. Ltd.....	600	13,716
Nikkiso Co. Ltd.....	19,500	124,330
Nikko Co. Ltd.....	10,500	50,764
Nikken Holdings Co. Ltd.....	20,997	441,345
Nikon Corp.....	64,600	853,868
Nintendo Co. Ltd.....	66,200	2,994,540
Nippi, Inc.....	900	24,085
Nippon Corp.....	17,300	226,945
Nippon Air Conditioning Services Co. Ltd.....	6,100	33,980
Nippon Aqua Co. Ltd.....	2,800	17,814
Nippon Beet Sugar Manufacturing Co. Ltd.....	4,800	65,801
Nippon Carbide Industries Co., Inc.....	3,800	40,611
Nippon Carbon Co. Ltd.....	2,900	87,942
Nippon Chemical Industrial Co. Ltd.....	3,000	41,345
* Nippon Chemi-Con Corp.....	8,100	81,496
* Nippon Coke & Engineering Co. Ltd.....	76,400	59,683
Nippon Concept Corp.....	3,900	54,082
* Nippon Concrete Industries Co. Ltd.....	16,800	39,867
Nippon Denko Co. Ltd.....	55,800	113,544
Nippon Densetsu Kogyo Co. Ltd.....	13,300	201,106
Nippon Dry-Chemical Co. Ltd.....	2,800	34,030
Nippon Electric Glass Co. Ltd.....	31,400	570,339
Nippon Express Holdings, Inc.....	26,100	1,530,274
Nippon Filcon Co. Ltd.....	3,300	10,865
Nippon Fine Chemical Co. Ltd.....	4,300	88,523
Nippon Gas Co. Ltd.....	53,600	788,755
Nippon Hume Corp.....	9,000	48,248
Nippon Kayaku Co. Ltd.....	40,900	377,471
Nippon Kodoshi Corp.....	3,100	46,461
Nippon Light Metal Holdings Co. Ltd.....	22,340	238,535
Nippon Paint Holdings Co. Ltd.....	8,500	77,879
* Nippon Paper Industries Co. Ltd.....	39,400	382,912
# Nippon Parking Development Co. Ltd.....	60,600	91,325
Nippon Pillar Packing Co. Ltd.....	7,600	238,177
Nippon Piston Ring Co. Ltd.....	2,400	28,880
Nippon Rietec Co. Ltd.....	900	9,014
Nippon Road Co. Ltd.....	1,400	94,703
Nippon Sanso Holdings Corp.....	34,100	824,584

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	18,900	\$ 132,335
	700	23,549
	3,200	45,779
*	23,800	108,487
	12,100	489,319
	9,000	346,470
	14,900	106,804
	9,000	338,419
	109,999	2,514,177
	1,415,000	1,622,606
	24,600	99,527
	7,790	238,940
#	63,300	1,539,846
	58,197	422,557
	1,700	17,286
	15,100	393,360
	9,500	114,104
	2,300	76,272
	47,600	507,053
	13,200	238,423
	7,900	200,718
	17,300	777,387
	188,900	832,132
	23,200	147,836
	10,900	30,773
	2,900	83,676
	5,600	39,764
	15,200	183,879
	14,000	51,215
	11,500	308,684
	34,600	429,075
	46,448	399,180
	5,200	96,061
	2,800	236,084
	3,700	22,880
	161,400	768,635
	54,100	1,143,946
	7,800	955,130
	6,400	146,203
#	5,000	26,546
	5,200	186,069
	5,100	99,587
	26,900	1,912,886
	1,000	34,472
	8,000	204,695
	4,300	58,530
	9,400	40,048
	10,600	85,503
	2,700	57,530
	5,100	42,587
	5,300	202,005
	14,200	612,782
	5,500	66,776
	33,000	322,120
	20,700	311,689
	262,500	1,085,955
	29,499	123,306
	900	39,889
	26,800	664,721

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nomura Research Institute Ltd.....	21,609	\$ 614,018
Noritake Co. Ltd.....	4,200	163,787
Noritsu Koki Co. Ltd.....	9,100	157,801
Noritz Corp.....	11,500	141,204
North Pacific Bank Ltd.....	109,900	240,054
NS Solutions Corp.....	4,400	115,481
NS Tool Co. Ltd.....	5,600	44,609
NS United Kaiun Kaisha Ltd.....	5,100	137,288
NSD Co. Ltd.....	18,240	357,262
NSK Ltd.....	85,300	552,112
NSW, Inc.....	3,100	54,156
NTN Corp.....	151,100	339,515
NTT Data Group Corp.....	46,800	651,044
Oat Agrio Co. Ltd.....	4,000	56,752
Obara Group, Inc.....	4,000	116,852
Obayashi Corp.....	111,100	1,027,212
OBIC Business Consultants Co. Ltd.....	1,900	79,800
Obic Co. Ltd.....	2,400	392,736
Odakyu Electric Railway Co. Ltd.....	19,799	289,272
Oenon Holdings, Inc.....	16,000	39,378
Ogaki Kyoritsu Bank Ltd.....	16,200	223,087
Ohara, Inc.....	2,000	19,761
# Ohashi Technica, Inc.....	4,000	44,909
# Ohba Co. Ltd.....	4,600	29,325
Ohsho Food Service Corp.....	3,200	152,360
Oiles Corp.....	8,600	117,232
#* Oisix ra daichi, Inc.....	3,600	59,184
Oita Bank Ltd.....	5,900	101,892
Oji Holdings Corp.....	212,300	838,224
Okabe Co. Ltd.....	14,700	74,841
# Okada Aiyon Corp.....	800	13,108
Okamoto Industries, Inc.....	3,600	100,091
Okamoto Machine Tool Works Ltd.....	1,900	76,705
Okamura Corp.....	24,200	347,241
Okasan Securities Group, Inc.....	59,700	237,870
Oki Electric Industry Co. Ltd.....	31,674	200,099
Okinawa Cellular Telephone Co.....	9,400	198,576
* Okinawa Electric Power Co., Inc.....	11,007	89,296
Okinawa Financial Group, Inc.....	8,300	130,668
OKUMA Corp.....	8,099	410,865
Okumura Corp.....	10,100	302,074
Okura Industrial Co. Ltd.....	3,400	57,213
Okuwa Co. Ltd.....	12,000	73,471
Olympus Corp.....	87,500	1,427,731
Omron Corp.....	8,200	440,145
Ono Pharmaceutical Co. Ltd.....	42,000	769,663
Onoken Co. Ltd.....	6,700	80,104
Onward Holdings Co. Ltd.....	29,600	119,446
Otoyota Holdings Co. Ltd.....	800	23,515
Open House Group Co. Ltd.....	16,900	643,084
Open Up Group, Inc.....	1,600	25,097
Optex Group Co. Ltd.....	10,500	137,781
* Optim Corp.....	4,400	30,235
Optorun Co. Ltd.....	8,700	144,458
Oracle Corp.....	3,500	245,345
Organo Corp.....	8,800	255,055
Oricon, Inc.....	3,200	22,437
Orient Corp.....	20,440	159,937
Oriental Land Co. Ltd.....	6,500	249,298

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	55,500	\$ 121,404
#	3,100	28,574
	122,700	2,360,321
	1,500	19,810
	29,500	464,178
	5,000	92,762
	4,400	179,190
#	6,800	171,645
	17,000	68,570
	29,800	397,207
	13,200	549,692
	17,500	643,428
#	1,200	20,758
	40,600	415,370
#	3,700	10,343
#*	1,600	39,532
	7,500	138,824
#	2,400	26,825
	17,200	165,562
*	7,000	81,910
	3,200	74,765
	7,300	214,235
	5,200	174,713
	49,700	982,648
	287,200	3,545,019
	2,700	38,522
	9,400	153,968
*	38,700	510,553
	1,600	20,665
	12,400	146,954
	2,000	15,824
	6,000	24,171
	125,400	680,661
	3,400	42,820
*	30,600	389,547
	32,700	646,826
#	4,100	48,403
	5,700	60,449
*	2,300	54,686
	4,300	37,802
	32,800	443,017
	10,200	336,111
	11,800	183,839
	4,300	84,678
	6,800	99,731
	12,000	56,864
*	1,700	27,308
*	800	9,035
	11,600	146,431
	1,200	23,069
	37,100	166,200
	9,200	131,009
	29,600	120,791
	10,300	160,571
	12,201	181,846
	4,200	31,236
	2,700	25,958
	8,000	71,650
	16,400	91,634

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,700	\$ 28,728
	2,300	24,181
	10,700	127,652
	4,000	68,570
	3,100	15,567
	17,700	256,406
	13,300	136,281
*	9,700	95,860
	21,100	358,182
#	57,100	223,647
*	4,600	22,853
	4,400	47,096
	4,400	66,556
	675	14,318
	88,300	3,058,328
	34,200	472,276
	3,700	23,695
*	147,400	2,843,910
	78,900	502,527
#*	12,000	126,748
	400	13,444
	291,150	1,585,043
	66,900	1,095,940
	19,400	306,746
	7,300	121,866
	8,300	90,519
	6,000	61,325
	2,400	27,426
	84,800	754,352
	6,700	207,743
	2,800	20,940
*	6,500	27,109
	3,700	86,860
	2,900	109,716
	18,200	87,675
	4,400	64,272
	16,200	352,710
	2,700	42,347
	2,800	45,959
	38,100	70,484
	4,500	47,450
	9,000	843,374
	28,200	601,072
	5,300	49,380
	3,900	111,190
	3,900	97,831
	4,300	336,324
	59,200	236,972
#	3,400	63,468
	3,200	68,642
	10,200	212,275
	6,400	102,061
	61,700	801,186
	7,600	240,580
	6,900	162,784
	2,700	69,671
	5,800	41,500
	5,400	79,238
	5,400	75,379

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,400	\$ 51,236
	3,360	126,324
	16,000	137,913
#	5,400	41,080
	18,339	94,088
#	600	22,494
	7,300	116,610
	4,000	64,339
	7,790	95,213
	4,900	162,401
	26,600	302,899
	4,100	44,248
	12,000	220,293
	53,800	348,249
	7,100	725,396
	15,700	170,603
	6,000	26,547
	1,400	45,003
	8,900	376,484
	1,000	26,890
	14,100	68,382
	9,400	63,610
	20,300	703,947
	12,800	77,718
	4,600	214,191
	2,300	20,195
	4,500	46,866
	2,900	44,302
	1,000	21,280
	70,700	617,800
	54,300	738,487
	5,400	164,364
	4,000	202,890
	4,200	65,397
	300	1,388
	4,800	69,190
	8,500	170,758
	8,758	84,019
	16,400	432,081
#	4,100	13,469
	10,735	150,335
	5,200	56,143
#	4,900	51,207
	12,700	316,323
#	2,800	41,176
	4,400	80,118
	8,800	33,820
	32,300	682,088
	5,900	139,954
#	9,100	983,249
	13,800	94,091
	19,900	330,838
	7,400	496,576
	8,100	34,816
	12,600	275,494
	27,400	304,672
	3,700	52,428
	14,400	78,400
	7,000	71,126

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	66,574	\$1,093,259
	11,400	210,751
	800	8,731
	35,500	558,718
	8,000	138,229
	60,100	912,889
#	67,300	1,373,034
	9,000	141,420
	9,100	29,000
	1,600	25,777
	58,000	419,847
	4,300	121,304
	89,900	165,220
#*	11,500	32,273
	2,200	21,161
	15,500	259,989
	101,000	4,189,993
	181,300	393,778
	37,500	547,256
*	4,500	18,686
#*	76,054	452,229
	3,500	176,467
	8,700	278,139
	1,300	217,610
	4,200	91,155
	6,000	111,055
#	8,900	39,941
*	2,200	520,426
	14,500	310,638
	4,500	32,826
#	900	17,483
	12,700	83,225
*	36,200	255,024
	15,500	154,581
	10,000	136,879
	21,400	649,935
	4,300	425,854
	5,600	844,072
	4,300	46,320
	70,200	483,645
	4,300	33,139
	2,900	48,650
#	7,100	104,758
	2,700	119,741
	3,400	78,399
	142,000	4,678,168
	18,100	179,771
	500	12,018
	12,200	493,256
	11,400	91,020
	20,300	204,974
	13,500	120,413
#	2,000	20,812
	2,200	94,656
	2,500	39,456
	26,700	1,118,944
	31,900	516,668
	14,800	648,892
	5,100	19,269

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	80,400	\$ 671,509
	22,300	172,386
#	6,600	268,059
	17,600	319,979
	2,200	66,949
	4,000	66,915
	6,200	119,720
	2,500	27,658
	12,000	112,258
	10,500	113,647
*	5,600	113,066
	3,200	88,270
	9,600	116,495
	5,800	80,242
	16,300	119,973
	4,400	49,551
	61,300	255,978
*	60,800	786,720
*	1,400	21,883
	1,000	522,563
	1,799	33,782
	21,700	460,917
#	5,400	67,103
	8,400	50,892
	16,900	86,444
	166,900	1,853,341
	59,744	3,038,723
	6,400	76,530
	700	50,588
	106,000	648,079
	53,640	1,273,535
	3,000	40,484
	17,500	85,901
	3,100	27,089
	18,700	826,741
	104,000	9,741,288
	9,300	870,480
	14,500	280,601
#	38,000	9,641
#	2,550	19,804
	9,680	102,971
	3,600	46,584
	21,900	84,554
	5,700	264,020
	4,300	97,594
	1,800	19,285
	29,200	539,595
	8,000	34,748
	13,000	161,946
	18,000	373,254
	6,800	111,312
	8,200	45,221
	4,300	94,582
	500	10,855
	1,700	21,169
	500	12,151
	2,500	52,799
#	5,900	89,629
	152,316	2,886,932

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	600	\$ 42,791
	9,800	436,890
	4,500	66,936
	89,000	1,296,901
	11,200	115,497
	1,600	25,943
#	15,700	37,999
	14,200	618,011
	187,900	579,513
	80,600	1,729,102
	7,100	158,231
	113,400	1,454,011
	47,300	1,141,344
	34,600	851,638
	69,400	2,396,743
	52,188	138,447
	70,100	3,284,301
	40,600	1,579,409
	12,200	342,527
	60,600	251,186
	37,300	999,618
	10,600	61,052
	55,895	571,526
	3,085	101,011
	24,700	424,470
	18,200	193,234
	7,100	27,044
	20,300	599,243
	22,500	800,933
	4,300	68,676
	48,000	201,982
	2,500	38,796
	16,870	492,564
	6,500	42,324
	40,900	1,642,771
	14,200	195,465
#*	9,500	27,950
	4,400	22,405
	15,800	1,069,899
	5,700	29,409
	1,600	28,908
	1,500	20,742
	90,400	173,157
	8,000	61,346
	9,500	226,903
	2,700	34,968
	63,400	1,030,808
	7,400	62,058
#	1,100	23,730
	6,280	121,052
	4,700	41,875
	12,300	134,774
	36,700	288,003
	6,300	197,083
	31,509	658,043
#	7,500	44,163
	5,600	166,740
	3,600	29,600
	23,700	898,145

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Taisei Lamick Co. Ltd.....	2,700	\$ 57,688
Taisei Oncho Co. Ltd.....	1,400	21,772
Taisho Pharmaceutical Holdings Co. Ltd.....	9,550	368,222
Taiyo Holdings Co. Ltd.....	10,600	198,374
Taiyo Yuden Co. Ltd.....	35,000	1,043,676
Takamatsu Construction Group Co. Ltd.....	4,400	83,571
Takamiya Co. Ltd.....	13,500	50,269
Takaoka Toko Co. Ltd.....	4,200	62,769
Takara & Co. Ltd.....	2,400	39,276
Takara Bio, Inc.....	16,100	197,834
Takara Holdings, Inc.....	45,400	399,540
Takara Standard Co. Ltd.....	15,300	200,453
Takasago International Corp.....	5,100	102,530
Takasago Thermal Engineering Co. Ltd.....	8,200	148,056
Takashima & Co. Ltd.....	1,700	43,693
Takashimaya Co. Ltd.....	46,400	674,493
# Takasho Co. Ltd.....	4,300	20,023
Take & Give Needs Co. Ltd.....	5,000	42,235
TAKEBISHI Corp.....	3,200	40,416
Takeda Pharmaceutical Co. Ltd.....	90,153	2,756,414
# Takeda Pharmaceutical Co. Ltd., Sponsored ADR.....	3,700	56,462
Takeuchi Manufacturing Co. Ltd.....	13,000	407,393
Taki Chemical Co. Ltd.....	500	14,553
Takuma Co. Ltd.....	19,100	208,999
Tama Home Co. Ltd.....	8,900	219,523
Tamron Co. Ltd.....	4,200	133,163
Tamura Corp.....	18,000	78,097
Tanabe Engineering Corp.....	1,500	13,542
# Tanseisha Co. Ltd.....	10,850	59,780
Tatsuta Electric Wire & Cable Co. Ltd.....	16,300	81,953
Tayca Corp.....	6,000	63,085
# Tazmo Co. Ltd.....	1,200	21,098
TBS Holdings, Inc.....	10,300	192,735
TDC Soft, Inc.....	4,200	57,509
TDK Corp.....	95,100	3,643,115
TechMatrix Corp.....	14,000	153,595
* Techno Horizon Co. Ltd.....	3,000	11,676
Techno Medica Co. Ltd.....	800	11,956
Techno Ryowa Ltd.....	1,900	14,415
Techno Smart Corp.....	800	9,139
TechnoPro Holdings, Inc.....	31,500	815,537
Teijin Ltd.....	71,068	760,124
Teikoku Electric Manufacturing Co. Ltd.....	4,300	80,027
Teikoku Sen-I Co. Ltd.....	4,500	53,730
Teikoku Tsushin Kogyo Co. Ltd.....	3,200	37,440
Tekken Corp.....	5,200	74,713
Temairazu, Inc.....	700	19,427
Tenma Corp.....	6,100	113,208
Tenpo Innovation Co. Ltd.....	1,400	11,177
Terumo Corp.....	16,300	533,810
TESEC Corp.....	400	9,277
Tess Holdings Co. Ltd.....	7,100	28,730
T-Gaia Corp.....	5,800	73,232
THK Co. Ltd.....	21,100	423,013
TIS, Inc.....	39,300	996,797
TKC Corp.....	5,400	140,410
* TKP Corp.....	4,100	82,013
Toa Corp.....	6,700	47,752
Toa Corp.....	6,900	157,498

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,600	\$ 155,394
	40,900	387,916
	400	9,392
	6,890	66,584
	14,900	394,284
	15,500	66,794
	36,300	368,925
	50,000	100,379
	66,300	369,269
*	1,600	24,594
#	1,500	136,058
	900	114,426
	1,900	10,101
	3,700	97,763
	68,100	118,329
	3,000	116,949
	2,400	45,512
	14,600	273,552
	20,200	393,853
#	11,900	169,968
	6,400	79,761
	4,300	32,551
*	64,200	427,008
	4,700	34,533
	57,100	507,993
	7,500	101,120
	38,791	247,129
	20,918	330,971
	73,600	226,900
	2,200	115,940
	159,800	3,674,598
	3,700	87,982
	24,877	427,928
	14,200	556,178
*	131,500	522,192
	3,000	215,981
	30,000	4,502,608
	10,400	72,668
	29,700	673,479
	9,400	31,273
	4,900	44,912
	10,800	285,801
	6,700	423,183
#	1,300	37,616
	1,300	11,795
	7,700	47,322
	13,500	747,800
	16,900	204,437
	61,200	817,845
	4,000	97,562
	5,200	140,885
	30,600	165,586
	38,300	485,938
	190,000	1,129,539
	17,400	43,583
	3,000	23,189
#	1,300	45,828
	9,200	34,451
	3,200	65,768

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,500	\$ 70,322
	55,654	157,870
	38,521	521,138
	2,400	86,759
	33,800	411,328
	34,520	812,550
	14,500	167,108
	6,000	104,384
	228,600	1,280,026
	1,400	23,880
	23,600	582,925
	6,600	29,292
	5,200	132,061
#	700	13,460
	8,500	113,093
	11,100	137,630
	15,900	513,351
	10,800	313,699
	2,600	26,257
	67,400	880,963
	1,300	48,507
	8,800	168,497
	13,499	414,988
#	4,100	35,384
	500	22,056
	14,000	57,847
	7,000	132,074
	10,260	129,809
	45,200	343,435
	9,100	90,123
*	12,100	55,372
#	1,700	101,912
	14,300	220,456
	3,400	88,836
	10,200	19,604
#	6,400	31,165
#	24,900	59,959
	32,100	521,815
	5,100	210,947
	4,900	196,447
	46,100	624,206
	32,100	244,951
	16,700	356,450
	32,500	592,960
	8,100	585,364
	820,115	13,789,207
	41,900	2,451,366
	10,600	134,746
	4,960	22,590
	2,300	113,975
	4,900	61,030
	5,700	139,735
	13,552	117,723
	3,000	29,600
	17,500	826,800
	4,900	90,991
	12,400	191,048
	26,614	343,845
	22,500	114,173

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Tsubaki Nakashima Co. Ltd.....	18,800	\$108,825
Tsubakimoto Chain Co.....	11,200	298,614
Tsubakimoto Kogyo Co. Ltd.....	1,700	56,910
Tsuburaya Fields Holdings, Inc.....	9,800	210,278
Tsugami Corp.....	12,200	107,076
Tsukishima Holdings Co. Ltd.....	11,200	101,049
Tsukuba Bank Ltd.....	37,600	58,485
Tsumura & Co.....	13,700	254,953
Tsuruha Holdings, Inc.....	10,800	829,399
Tsurumi Manufacturing Co. Ltd.....	7,600	138,379
Tsutsumi Jewelry Co. Ltd.....	2,700	45,287
Tsuzuki Denki Co. Ltd.....	1,500	22,457
TV Asahi Holdings Corp.....	9,500	119,874
Tv Tokyo Holdings Corp.....	2,700	65,858
UACJ Corp.....	13,733	275,016
UBE Corp.....	37,400	682,631
Ubicom Holdings, Inc.....	1,500	15,089
Uchida Yoko Co. Ltd.....	2,500	97,103
ULS Group, Inc.....	700	18,672
Ultrafabrics Holdings Co. Ltd.....	1,600	26,370
Ulvac, Inc.....	15,400	661,291
Unicharm Corp.....	9,800	362,587
Union Tool Co.....	2,700	62,535
Unipres Corp.....	15,023	119,942
United Arrows Ltd.....	2,200	37,131
United Super Markets Holdings, Inc.....	22,700	178,662
UNITED, Inc.....	8,400	50,769
* Unitika Ltd.....	25,100	41,348
* Universal Entertainment Corp.....	8,600	155,570
Urbanet Corp. Co. Ltd.....	8,600	20,256
Usen-Next Holdings Co. Ltd.....	6,200	143,408
User Local, Inc.....	1,000	15,542
Ushio, Inc.....	38,400	532,000
USS Co. Ltd.....	36,500	632,913
* UT Group Co. Ltd.....	10,000	202,128
#* UUUM Co. Ltd.....	2,100	9,933
V Technology Co. Ltd.....	3,500	60,965
Valor Holdings Co. Ltd.....	14,006	210,352
Valqua Ltd.....	5,600	153,166
* Valtes Co. Ltd.....	500	13,177
Value HR Co. Ltd.....	4,300	39,561
ValueCommerce Co. Ltd.....	5,400	51,658
# Valence Holdings, Inc.....	2,000	39,435
V-Cube, Inc.....	6,000	19,351
Vector, Inc.....	10,300	95,021
Vertex Corp.....	11,820	129,344
* Village Vanguard Co. Ltd.....	1,700	12,906
# VINX Corp.....	2,400	21,861
* Vision, Inc.....	9,900	122,699
* Visional, Inc.....	6,700	368,628
Vital KSK Holdings, Inc.....	14,678	102,475
VT Holdings Co. Ltd.....	41,200	154,555
Wacoal Holdings Corp.....	15,100	328,561
Wacom Co. Ltd.....	55,500	236,448
Wakachiku Construction Co. Ltd.....	5,600	122,745
Wakita & Co. Ltd.....	15,800	142,749
Warabeya Nichiyo Holdings Co. Ltd.....	5,700	109,801
Waseda Academy Co. Ltd.....	1,400	13,826
Watahan & Co. Ltd.....	7,600	72,514

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,700	\$ 39,942
	1,500	67,174
	23,900	449,888
	5,700	83,472
	4,000	16,150
#	9,350	183,022
	16,100	661,458
	6,900	54,720
*	4,700	90,489
	4,000	30,628
#	3,200	27,660
#	4,300	156,957
	3,600	44,541
	2,400	45,072
#*	8,000	86,641
	10,100	80,809
	2,600	25,294
	10,400	98,056
	5,700	316,269
	3,300	58,727
	14,000	152,995
	4,000	45,232
	154,928	468,059
	1,100	25,675
	9,700	77,584
	65,800	511,686
	6,200	240,239
	72,000	2,111,681
	10,400	167,024
#	8,700	62,334
	11,800	117,675
#	25,000	16,177
	11,900	25,654
	3,800	49,659
#	7,100	45,776
	25,600	479,436
	15,800	755,544
	2,400	19,813
#	1,800	34,449
	35,300	508,015
	14,200	120,822
	6,800	358,701
	5,500	52,513
	16,200	704,218
	6,700	47,564
	14,400	189,202
	8,700	208,642
	11,600	208,688
	13,000	244,126
	56,800	1,273,652
	18,200	156,215
	8,200	106,001
	1,700	22,421
	3,400	55,916
	4,600	62,738
	5,700	55,713
	5,700	37,611
	13,900	274,959
	6,300	69,126

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yuasa Trading Co. Ltd.....	7,100	\$ 227,421
Yuken Kogyo Co. Ltd.....	1,100	16,269
Yukiguni Maitake Co. Ltd.....	6,100	39,674
Yurtec Corp.....	15,000	93,263
Yushiro Chemical Industry Co. Ltd.....	3,700	31,355
Z Holdings Corp.....	132,100	368,296
Zaoh Co. Ltd.....	1,500	26,419
Zenitaka Corp.....	1,000	22,723
Zenkoku Hosho Co. Ltd.....	15,900	558,161
Zenrin Co. Ltd.....	12,400	77,852
Zensho Holdings Co. Ltd.....	18,277	973,913
Zeon Corp.....	37,000	399,055
ZERIA Pharmaceutical Co. Ltd.....	5,800	94,996
ZIGExN Co. Ltd.....	18,200	100,602
ZOZO, Inc.....	23,100	450,959
Zuiko Corp.....	4,400	39,330
TOTAL JAPAN.....		<u>570,851,654</u>
KUWAIT — (0.0%)		
A'ayan Leasing & Investment Co. KSCP.....	165,926	85,880
* Agility Public Warehousing Co. KSC.....	242,616	497,552
Ahli United Bank KSCP.....	11,123	9,740
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	37,611	22,772
Al-Eid Food KSC.....	33,180	20,305
* Alimtiq Investment Group KSC.....	120,487	27,847
Arzan Financial Group for Financing & Investment KPSC.....	159,442	73,700
* Asiya Capital Investments Co. KSCP.....	168,493	31,154
Boubyan Bank KSCP.....	33,140	66,884
Boursa Kuwait Securities Co. KPSC.....	5,879	36,476
Commercial Facilities Co. SAKP.....	85,685	48,811
Commercial Real Estate Co. KSC.....	112,507	39,553
Gulf Cables & Electrical Industries Group Co. KSCP.....	3,285	13,153
Integrated Holding Co. KCSC.....	10,094	13,308
Kuwait International Bank KSCP.....	50,243	27,313
Kuwait Real Estate Co. KSC.....	140,583	64,525
Mezzan Holding Co. KSCC.....	28,840	50,226
National Bank of Kuwait SAKP.....	564	1,766
National Investments Co. KSCP.....	81,292	64,039
Securities House KSC.....	122,585	27,534
Shamal Az-Zour Al-Oula for the First Phase of Az-Zour Power Plant KSC....	31,293	20,577
TOTAL KUWAIT.....		<u>1,243,115</u>
MALAYSIA — (0.5%)		
# 7-Eleven Malaysia Holdings Bhd, Class B.....	134,004	59,467
Aeon Co. M Bhd.....	145,400	39,350
AEON Credit Service M Bhd.....	40,349	107,750
# AFFIN Bank Bhd.....	159,602	69,041
# Alliance Bank Malaysia Bhd.....	289,100	226,357
Allianz Malaysia Bhd.....	20,500	66,303
AME Elite Consortium Bhd.....	24,500	7,388
AMMB Holdings Bhd.....	395,400	338,588
* Ancom Nylex Bhd.....	239,100	54,636
Apex Healthcare Bhd.....	19,950	10,890
# Astro Malaysia Holdings Bhd.....	200,400	23,779
# Axiata Group Bhd.....	595,090	352,443
Batu Kawan Bhd.....	10,900	51,391
* Berjaya Assets Bhd.....	176,800	11,378
#* Berjaya Corp. Bhd.....	1,184,701	77,520

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
# Berjaya Food Bhd.....	130,500	\$ 19,665
* Berjaya Land Bhd.....	333,000	20,312
* Bermaz Auto Bhd.....	252,400	114,801
BIMB Holdings Bhd.....	160,800	78,491
# Boustead Plantations Bhd.....	196,420	46,161
# British American Tobacco Malaysia Bhd.....	38,700	86,865
#* Bumi Armada Bhd.....	871,200	100,584
Bursa Malaysia Bhd.....	196,350	292,235
Cahaya Mata Sarawak Bhd.....	221,400	52,068
Carlsberg Brewery Malaysia Bhd, Class B.....	40,300	187,716
CELCOMDIGI Bhd.....	182,000	178,417
CIMB Group Holdings Bhd.....	393,441	484,660
* Coastal Contracts Bhd.....	61,100	29,838
# D&O Green Technologies Bhd.....	135,400	118,132
Datasonic Group Bhd.....	89,900	9,475
# Dayang Enterprise Holdings Bhd.....	125,400	38,982
Dialog Group Bhd.....	217,400	110,974
DRB-Hicom Bhd.....	266,700	87,554
# Dufu Technology Corp. Bhd.....	73,700	31,096
Duopharma Biotech Bhd.....	165,489	47,754
Dutch Lady Milk Industries Bhd.....	4,500	21,300
Eco World Development Group Bhd.....	383,600	79,975
#* Eco World International Bhd.....	84,700	11,927
* Ecofirst Consolidated Bhd.....	110,800	8,967
#* Ekovest Bhd.....	528,900	52,229
# FGV Holdings Bhd.....	173,400	55,013
# Formosa Prosonic Industries Bhd.....	55,700	31,995
Fraser & Neave Holdings Bhd.....	26,500	146,937
Frontken Corp. Bhd.....	307,150	220,915
Gadang Holdings Bhd.....	266,950	18,068
Gamuda Bhd.....	370,417	353,210
# Gas Malaysia Bhd.....	64,000	42,735
* Genetec Technology Bhd.....	41,400	22,404
Genting Bhd.....	239,700	229,179
# Genting Malaysia Bhd.....	240,500	138,726
# Genting Plantations Bhd.....	66,600	90,248
Globetronics Technology Bhd.....	172,866	55,232
* Greatech Technology Bhd.....	48,900	49,910
Guan Chong Bhd.....	91,800	44,862
HAP Seng Consolidated Bhd.....	92,700	69,927
Hap Seng Plantations Holdings Bhd.....	48,500	21,299
Hartalega Holdings Bhd.....	327,700	160,014
Heineken Malaysia Bhd.....	36,100	209,263
# Hengyuan Refining Co. Bhd.....	64,400	49,612
# Hextar Global Bhd.....	342,000	58,042
Hiap Teck Venture Bhd.....	410,500	31,417
Hibiscus Petroleum Bhd.....	455,000	94,034
Hong Leong Bank Bhd.....	22,580	98,101
# Hong Leong Financial Group Bhd.....	40,078	162,732
Hong Leong Industries Bhd.....	19,300	38,526
* Hong Seng Consolidated Bhd.....	339,200	4,879
# IHH Healthcare Bhd.....	42,600	56,264
IJM Corp. Bhd.....	631,400	214,282
# Inari Amertron Bhd.....	510,125	341,750
IOI Corp. Bhd.....	236,300	218,623
# IOI Properties Group Bhd.....	379,625	115,399
#* JAKS Resources Bhd.....	570,179	24,675
Jaya Tiasa Holdings Bhd.....	210,000	33,774
Kenanga Investment Bank Bhd.....	38,300	7,772

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	105,989	\$ 26,326
#	56,200	23,062
	371,400	117,805
	463,600	118,334
	69,600	9,257
	80,311	415,388
	38,700	10,124
	399,300	9,739
#	180,500	21,026
#Ω	126,663	32,064
#	44,540	117,584
	146,900	61,566
#	228,815	55,846
#	553,875	82,329
#	364,600	52,175
#	226,797	453,757
#	308,600	43,438
#	118,099	180,727
#	768,932	132,972
	35,400	18,860
	17,300	112,449
#	666,920	56,232
	306,799	96,606
	156,200	139,971
	57,700	44,298
*	132,900	12,825
#	161,400	118,442
	73,500	26,449
	77,800	124,041
#	100,700	28,821
	182,774	39,918
#Ω	350,900	114,417
	6,900	2,219
*	185,600	28,011
	1,287,084	218,549
	4,900	145,564
*	2,335	249
#	106,800	152,022
#	410,750	100,256
	104,500	6,373
	116,700	103,040
	2,400	10,639
	131,400	22,744
	146,300	29,852
	67,100	16,083
	39,200	40,970
#	230,800	356,034
	31,600	160,946
	33,700	127,678
#	20,300	12,604
*	15,900	13,929
	69,820	258,476
	291,100	325,512
	1,242,700	1,149,508
	168,925	205,387
	92,569	11,914
	55,700	27,794
	58,200	4,516
	205,743	259,745

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			
#	Sam Engineering & Equipment M Bhd.	40,400	\$ 44,821
*	Sapura Energy Bhd.	2,931,800	22,683
	Sarawak Oil Palms Bhd.	100,150	57,952
	Scientex Bhd.	303,600	239,809
#	Sime Darby Bhd.	639,170	309,322
#	Sime Darby Plantation Bhd.	255,836	258,614
	Sime Darby Property Bhd.	637,170	86,232
	SKP Resources Bhd.	364,749	76,847
	SP Setia Bhd Group.	440,579	61,562
	Sports Toto Bhd.	317,181	102,769
*††	Sumatec Resources Bhd.	822,800	0
	Sunway Bhd.	418,554	166,174
	Sunway Construction Group Bhd.	116,690	46,607
#	Supermax Corp. Bhd.	307,665	57,674
#	Syarikat Takaful Malaysia Keluarga Bhd.	99,111	76,524
#	Ta Ann Holdings Bhd.	86,480	71,402
	Taliworks Corp. Bhd.	68,666	12,182
	TASCO Bhd.	73,400	13,032
	Telekom Malaysia Bhd.	141,312	159,553
	Tenaga Nasional Bhd.	111,700	237,862
	Thong Guan Industries Bhd.	59,400	27,138
#	TIME dotCom Bhd.	229,800	273,630
#*	Top Glove Corp. Bhd.	927,300	189,299
#*	Tropicana Corp. Bhd.	206,616	54,485
#	TSH Resources Bhd.	142,000	32,759
#	Uchi Technologies Bhd.	83,700	63,851
#	UEM Sunrise Bhd.	165,200	17,597
	UMW Holdings Bhd.	112,400	103,004
#	Unisem M Bhd.	81,100	56,517
#	United Plantations Bhd.	20,400	72,271
	UOA Development Bhd.	186,720	77,453
	UWC Bhd.	94,300	70,316
*	Velesco Energy Bhd.	1,107,073	56,579
#	ViTrox Corp. Bhd.	86,000	149,799
	VS Industry Bhd.	509,400	101,144
#	WCT Holdings Bhd.	364,227	36,349
#	Wellcall Holdings Bhd.	53,700	14,172
#	Westports Holdings Bhd.	157,300	122,188
#	Yinson Holdings Bhd.	384,999	217,738
*	YNH Property Bhd.	124,837	140,603
	YTL Corp. Bhd.	978,150	253,796
	YTL Power International Bhd.	249,587	75,315
TOTAL MALAYSIA.			<u>18,311,364</u>
MEXICO — (0.8%)			
#*	ALEATICA SAB de CV.	5,854	11,981
	Alfa SAB de CV, Class A.	1,784,541	1,098,753
#	Alpek SAB de CV.	157,943	162,895
*	Alsea SAB de CV.	251,622	875,756
*	America Movil SAB de CV, ADR.	19,611	410,262
	America Movil SAB de CV, Class B.	1,933,692	2,027,807
	Arca Continental SAB de CV.	42,957	431,007
*	Axtel SAB de CV.	499,613	20,886
Ω	Banco del Bajío SA.	203,229	616,423
	Becle SAB de CV.	46,185	120,751
	Bolsa Mexicana de Valores SAB de CV.	105,547	223,763
*	Cemex SAB de CV.	2,131,083	1,623,925
*	Cemex SAB de CV, Sponsored ADR.	3,029	23,081
	Cia Minera Autlan SAB de CV, Class B.	13,134	10,165

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
	800	\$ 67,456
	32,646	275,069
	312,104	76,605
*	1,784,541	20,568
*	4,146	49,669
*	164,761	198,067
	133,000	482,199
	35,062	219,376
#*††	42,400	0
	71,227	806,998
	267	30,238
	43,340	419,475
	249,135	223,321
	298,389	388,111
	72,377	1,292,802
	73,485	828,368
	3,607	686,629
	21,910	416,872
	1,764	499,194
	11,168	316,852
	95,976	498,823
	83,461	663,850
	122,573	718,016
	5,398	406,467
	218,073	2,067,816
*	326,008	793,945
	44,611	131,156
	60,872	14,941
	7,630	13,898
	466,661	2,427,640
	41,986	66,997
*	33,392	398,929
	37,996	201,759
	421,281	446,314
#*Ω	44,610	95,614
*	142,020	58,012
*	73,798	877,511
*	45,293	648,573
	320,289	755,343
	254,370	634,824
	250,576	635,381
#*	307,440	49,205
*Ω	755,406	180,449
	298,134	302,318
	341,302	775,140
*	15,310	10,149
*	50,685	83,330
	65,533	681,668
	7,273	47,897
	35,078	258,544
	78,478	608,468
#*	89,032	40,568
*	3,177	82,920
	28,118	30,502
	194,783	811,354
TOTAL MEXICO.....		<u>31,473,645</u>
NETHERLANDS — (2.3%)		
	40,115	1,810,169

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
Ω ABN AMRO Bank NV, CVA.....	53,399	\$ 907,954
Acomo NV.....	6,867	155,669
*Ω Adyen NV.....	477	885,319
Aegon NV.....	520,083	2,823,157
# Aegon NV, Class NY.....	32,148	173,277
Akzo Nobel NV.....	35,845	3,066,526
#*Ω Alfen NV.....	1,425	98,885
Allfunds Group PLC.....	46,374	302,356
AMG Critical Materials NV.....	5,233	213,951
APERAM SA.....	19,742	623,039
Arcadis NV.....	30,386	1,332,181
ArcelorMittal SA.....	71,851	2,078,059
ArcelorMittal SA.....	44,628	1,287,964
ASM International NV.....	4,528	2,151,164
ASML Holding NV.....	4,870	3,488,229
ASML Holding NV.....	20,610	14,765,210
ASR Nederland NV.....	49,610	2,248,792
* Avantium NV.....	4,576	17,668
Ω B&S Group Sarl.....	3,754	16,512
#*Ω Basic-Fit NV.....	9,472	319,720
BE Semiconductor Industries NV.....	25,516	3,046,575
Beter Bed Holding NV.....	7,231	45,773
Brunel International NV.....	5,498	76,536
Coca-Cola Europacific Partners PLC.....	33,278	2,098,799
Corbion NV.....	16,974	398,893
Ω CTP NV.....	13,235	181,346
Flow Traders Ltd.....	12,372	269,154
ForFarmers NV.....	13,915	43,675
* Fugro NV.....	25,149	448,438
Heijmans NV, CVA.....	13,606	188,189
Heineken NV.....	15,108	1,478,793
IMCD NV.....	13,682	2,073,225
# ING Groep NV, Sponsored ADR.....	6,500	94,705
ING Groep NV.....	196,229	2,864,289
* InPost SA.....	23,014	275,013
JDE Peet's NV.....	13,510	407,725
Kendrion NV.....	6,480	120,970
Koninklijke Ahold Delhaize NV.....	213,650	7,364,211
Koninklijke BAM Groep NV.....	119,049	277,009
Koninklijke KPN NV.....	859,153	3,108,635
* Koninklijke Philips NV.....	59,696	1,240,103
* Koninklijke Philips NV.....	40,337	835,379
Koninklijke Vopak NV.....	27,582	1,039,891
*Ω Lucas Bols NV.....	3,091	35,851
Nedap NV.....	2,486	166,257
NN Group NV.....	53,048	2,033,591
* NX Filtration NV.....	1,991	21,235
OCI NV.....	27,470	782,889
Ordina NV.....	39,907	250,108
* Pharming Group NV.....	150,706	190,220
# PostNL NV.....	89,576	181,899
Prosus NV.....	27,286	2,160,526
Randstad NV.....	31,796	1,862,784
SBM Offshore NV.....	58,977	856,816
#* SIF Holding NV.....	4,817	68,309
Ω Signify NV.....	50,907	1,600,591
Sligro Food Group NV.....	9,932	191,750
TKH Group NV.....	18,479	964,168
* TomTom NV.....	21,166	184,906

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
Universal Music Group NV.....	50,922	\$ 1,306,145
Van Lanschot Kempen NV.....	7,042	230,746
Wolters Kluwer NV.....	48,084	6,038,196
TOTAL NETHERLANDS.....		<u>85,870,114</u>
NEW ZEALAND — (0.2%)		
* a2 Milk Co. Ltd.	56,181	192,755
* Air New Zealand Ltd.....	594,425	291,860
Arvida Group Ltd.....	145,853	113,359
* Auckland International Airport Ltd.....	50,073	261,394
Channel Infrastructure NZ Ltd.....	94,352	96,120
Chorus Ltd.....	206,569	1,103,593
Contact Energy Ltd.....	56,530	291,895
EBOS Group Ltd.....	13,282	318,293
Fisher & Paykel Healthcare Corp. Ltd.....	26,933	411,187
# Fletcher Building Ltd.....	173,104	600,200
# Fonterra Co-operative Group Ltd.....	17,724	38,859
Freightways Group Ltd.....	48,255	256,690
Genesis Energy Ltd.....	112,744	189,887
#* Gentrack Group Ltd.....	12,157	33,854
# Hallenstein Glasson Holdings Ltd.....	20,188	80,263
Heartland Group Holdings Ltd.....	238,344	266,529
Infratil Ltd.....	66,692	412,507
# Investore Property Ltd.....	56,506	52,332
KMD Brands Ltd.....	197,467	111,656
Mainfreight Ltd.....	10,589	446,589
# Manawa Energy Ltd.....	10,678	31,858
Mercury NZ Ltd.....	35,134	143,877
Meridian Energy Ltd.....	57,234	200,884
Napier Port Holdings Ltd.....	14,348	21,397
NZME Ltd.....	54,459	33,464
NZX Ltd.....	112,762	86,143
Oceania Healthcare Ltd.....	184,567	87,107
# PGG Wrightson Ltd.....	9,986	26,011
# Port of Tauranga Ltd.....	37,905	146,044
* Rakon Ltd.....	27,401	12,431
# Restaurant Brands New Zealand Ltd.....	10,978	44,275
Ryman Healthcare Ltd.....	65,308	276,614
Sanford Ltd.....	20,591	53,266
Scales Corp. Ltd.....	41,528	85,417
* Serko Ltd.....	3,631	9,031
Skellerup Holdings Ltd.....	53,156	147,336
SKY Network Television Ltd.....	57,288	88,929
SKYCITY Entertainment Group Ltd.....	268,790	377,373
Spark New Zealand Ltd.....	169,434	545,501
Steel & Tube Holdings Ltd.....	32,029	25,661
Summerset Group Holdings Ltd.....	103,977	665,319
* Synlait Milk Ltd.....	25,571	25,812
#* Tourism Holdings Ltd.....	45,253	99,553
TOWER Ltd.....	80,898	31,670
Turners Automotive Group Ltd.....	22,334	49,092
Vector Ltd.....	26,039	65,507
* Vista Group International Ltd.....	32,932	37,662
Warehouse Group Ltd.....	33,171	37,100
TOTAL NEW ZEALAND.....		<u>9,024,156</u>
NORWAY — (0.6%)		
2020 Bulkers Ltd.....	3,440	35,442

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	142,350	\$ 78,952
	13,817	102,205
	7,537	101,123
	4,220	12,510
	52,076	56,101
	492	31,285
	38,943	1,090,894
	12,247	18,576
	53,743	238,897
	18,446	73,182
	2,851	10,541
	161	2,680
	21,535	292,462
	32,829	246,491
	73,469	40,367
	75,199	51,832
	2,118	123,255
	25,453	45,530
	6,882	302,616
	7,118	178,897
	39,620	347,864
	30,430	496,628
	19,621	120,706
	31,293	92,988
	35,590	380,890
	39,154	107,234
	17,211	71,433
	3,685	5,920
	50,214	58,515
	9,769	104,017
	62,118	1,280,096
	197,747	214,505
	79,130	187,711
	24,615	49,389
	13,178	28,793
	3,424	33,398
	119,380	3,651,652
	64,160	389,232
	5,303	168,180
	22,423	373,604
	8,585	23,148
	3,393	53,563
	43,078	337,548
	12,391	89,286
	21,328	115,921
	24,345	72,635
	8,355	17,010
	13,112	75,785
	55,214	189,931
	7,283	58,436
	41,228	152,373
	3,146	22,197
	129,804	32,398
	2,529	109,736
	38,379	159,673
	50,991	71,206
	1,310	33,570
	9,331	4,146
	18,700	328,744

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	98,333	\$ 183,451
Ω	2,562	38,904
#*	84,582	114,716
*	19,050	280,546
	173,010	1,133,115
*Ω	19,271	86,399
*	20,154	27,580
*	62,645	62,530
*	18,856	20,260
*	13,121	37,694
*	40,392	114,849
	5,065	46,199
	6,732	34,284
*	15,569	58,741
Ω	3,832	93,043
	4,209	70,437
	14,338	113,139
	24,703	75,264
	9,659	51,225
*	8,642	15,744
*	260,110	182,909
*	1,570	7,687
	17,525	286,254
	4,013	22,967
*	15,060	25,671
#	2,037	94,120
	1,120	9,605
Ω	24,416	204,069
	7,591	162,624
	9,452	185,348
*	9,805	22,903
	14,564	46,246
#*Ω	48,537	119,224
	832	10,504
	6,883	86,497
	5,889	29,034
	38,094	491,661
	4,750	35,879
	13,146	325,042
	64,643	565,045
	42,958	577,319
	44,916	480,823
#	39,242	523,782
	23,611	363,863
#	53,628	164,110
	38,542	434,557
*	2,696	5,699
	26,383	183,195
	5,538	151,163
#	20,382	832,441
*	3,296	9,611
TOTAL NORWAY.....		<u>22,541,871</u>
PERU — (0.0%)		
*	1,707	2,935
	3,792	20,268
#	1,300	10,036
	1,520	238,716
*††	3	0

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PERU — (Continued)		
Intercorp Financial Services, Inc.....	1,918	\$ 47,068
TOTAL PERU.....		<u>319,023</u>
PHILIPPINES — (0.2%)		
* 8990 Holdings, Inc.....	177,800	29,960
Aboitiz Equity Ventures, Inc.....	177,420	173,659
Aboitiz Power Corp.....	102,500	67,317
* ACEN Corp.....	470,793	44,753
Alliance Global Group, Inc.....	1,182,100	267,781
Apex Mining Co., Inc.....	1,093,000	58,429
* Atlas Consolidated Mining & Development Corp.....	152,800	10,365
Ayala Corp.....	13,545	151,817
Ayala Land, Inc.....	215,400	107,561
* AyalaLand Logistics Holdings Corp.....	457,000	25,302
Bank of the Philippine Islands.....	255,928	533,648
BDO Unibank, Inc.....	365,079	965,470
Belle Corp.....	1,052,000	24,148
* Bloomberry Resorts Corp.....	1,146,000	247,462
* Cebu Air, Inc.....	7,500	5,123
*Ω CEMEX Holdings Philippines, Inc.....	175,657	3,359
Century Pacific Food, Inc.....	312,700	148,192
China Banking Corp.....	339,992	191,946
* Converge Information & Communications Technology Solutions, Inc.....	579,900	106,704
Cosco Capital, Inc.....	666,000	64,763
D&L Industries, Inc.....	665,000	87,535
* DITO CME Holdings Corp.....	553,000	23,466
DMCI Holdings, Inc.....	920,400	160,995
DoubleDragon Corp.....	260,700	35,779
East West Banking Corp.....	277,950	35,675
Emperador, Inc.....	147,900	56,384
Filinvest Development Corp.....	18,400	1,724
Filinvest Land, Inc.....	3,204,000	40,253
First Gen Corp.....	74,600	27,582
First Philippine Holdings Corp.....	104,560	118,992
Ginebra San Miguel, Inc.....	18,440	53,429
Global Ferronickel Holdings, Inc.....	452,574	20,118
* Global-Estate Resorts, Inc.....	897,000	13,795
Globe Telecom, Inc.....	6,194	216,609
GT Capital Holdings, Inc.....	26,928	267,335
* Holcim Philippines, Inc.....	73,200	5,158
* Integrated Micro-Electronics, Inc.....	251,445	21,385
International Container Terminal Services, Inc.....	49,870	197,086
JG Summit Holdings, Inc.....	220,966	173,375
Jollibee Foods Corp.....	62,460	290,110
Keepers Holdings, Inc.....	341,000	10,808
LT Group, Inc.....	545,100	95,314
Manila Electric Co.....	16,880	109,486
Manila Water Co., Inc.....	335,200	116,595
Megaworld Corp.....	1,932,600	72,176
Metro Pacific Investments Corp.....	2,183,500	193,624
Metropolitan Bank & Trust Co.....	293,346	320,672
Ω Monde Nissin Corp.....	141,900	21,138
Nickel Asia Corp.....	1,306,480	151,188
Petron Corp.....	1,056,700	71,184
†† Philcomsat Holdings Corp.....	23,889	32,908
Philex Mining Corp.....	319,400	17,184
* Philippine National Bank.....	152,272	51,251
* Phoenix Petroleum Philippines, Inc.....	107,200	15,224
PLDT, Inc., Sponsored ADR.....	839	19,607

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
PLDT, Inc.....	8,860	\$ 211,425
Premium Leisure Corp.....	2,062,000	21,400
Puregold Price Club, Inc.....	328,200	173,340
Rizal Commercial Banking Corp.....	104,115	47,420
Robinsons Land Corp.....	526,138	143,791
Robinsons Retail Holdings, Inc.....	94,480	93,862
San Miguel Corp.....	134,310	266,225
San Miguel Food & Beverage, Inc.....	87,080	80,893
Security Bank Corp.....	105,320	159,268
Semirara Mining & Power Corp.....	230,380	121,053
Shakey's Pizza Asia Ventures, Inc.....	84,300	14,555
Shell Pilipinas Corp.....	124,530	32,608
SM Investments Corp.....	3,865	64,220
SM Prime Holdings, Inc.....	203,700	123,941
Synergy Grid & Development Phils, Inc.....	247,500	40,568
Union Bank of the Philippines.....	65,594	90,786
Universal Robina Corp.....	110,350	246,778
Vista Land & Lifescapes, Inc.....	1,583,900	45,287
Vistamalls, Inc.....	88,000	3,797
Wilcon Depot, Inc.....	331,900	138,127
TOTAL PHILIPPINES.....		8,492,247
POLAND — (0.3%)		
* 11 bit studios SA.....	90	15,703
AB SA.....	733	10,579
Action SA.....	6,452	29,208
* Alior Bank SA.....	30,407	440,453
*Ω Allegro.eu SA.....	3,384	29,835
Amica SA.....	3,151	65,144
* AmRest Holdings SE.....	22,381	156,037
Arctic Paper SA.....	9,228	41,171
ASBISc Enterprises PLC.....	12,901	102,580
Asseco Poland SA.....	14,277	284,433
Auto Partner SA.....	14,850	82,511
Bank Handlowy w Warszawie SA.....	6,622	148,678
* Bank Millennium SA.....	150,435	245,962
* Bank Ochrony Srodowiska SA.....	20,762	49,706
Bank Polska Kasa Opieki SA.....	16,360	483,076
* Benefit Systems SA.....	499	216,864
* BNPP Bank Polska SA.....	455	7,384
Boryszew SA.....	29,053	47,560
Budimex SA.....	3,676	377,829
* CCC SA.....	11,620	150,738
CD Projekt SA.....	6,156	251,158
Celon Pharma SA.....	3,548	14,815
#* CI Games SA.....	23,337	37,238
Cognor Holding SA.....	48,866	95,373
ComArch SA.....	224	8,378
Creepy Jar SA.....	71	13,377
Cyfrowy Polsat SA.....	54,823	220,916
Develia SA.....	98,398	120,185
*Ω Dino Polska SA.....	2,811	313,033
Dom Development SA.....	2,243	82,944
# Echo Investment SA.....	10,592	11,558
* Enea SA.....	80,657	177,279
Eurocash SA.....	34,593	149,528
Fabryki Mebli Forte SA.....	3,906	24,875
Globe Trade Centre SA.....	30,781	47,035
* Grenevia SA.....	76,765	70,198

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* Grupa Azoty SA.....	16,685	\$ 112,231
Grupa Kety SA.....	3,130	541,434
* ING Bank Slaski SA.....	3,264	162,533
Inter Cars SA.....	2,411	385,269
#* Jastrzebska Spolka Weglowa SA.....	17,979	183,680
KGHM Polska Miedz SA.....	18,041	557,946
* KRUK SA.....	5,712	623,576
LiveChat Software SA.....	4,582	169,020
LPP SA.....	115	395,593
Lubelski Wegiel Bogdanka SA.....	4,699	45,854
* mBank SA.....	2,295	273,953
Mirbud SA.....	18,519	36,759
Mo-BRUK SA.....	592	42,223
Mostostal Zabrze SA.....	10,260	10,014
Neuca SA.....	492	94,509
Orange Polska SA.....	102,086	187,916
ORLEN SA.....	106,779	1,903,181
* Pepco Group NV.....	19,968	172,069
* PGE Polska Grupa Energetyczna SA.....	192,824	410,131
* PKP Cargo SA.....	10,554	44,409
PlayWay SA.....	336	35,473
* Polimex-Mostostal SA.....	38,961	45,572
Powszechna Kasa Oszczednosci Bank Polski SA.....	32,031	324,987
Powszechny Zaklad Ubezpieczen SA.....	19,706	199,286
R22 SA.....	535	10,319
* Santander Bank Polska SA.....	1,795	178,085
* Selvita SA.....	1,553	28,538
Stalexport Autostrady SA.....	30,531	20,744
Synektik SA.....	1,882	31,319
* Tauron Polska Energia SA.....	408,376	379,640
TEN Square Games SA.....	398	7,960
Tim SA.....	2,794	34,804
Torpol SA.....	4,879	21,877
Unimot SA.....	837	21,101
Votum SA.....	3,062	39,399
VRG SA.....	37,269	33,252
* Wawel SA.....	12	1,840
Wirtualna Polska Holding SA.....	3,074	89,042
Ω XTB SA.....	13,619	133,149
Zespol Elektrocieplowni Wroclawskich Kogeneracja SA.....	1,289	12,334
* Zespol Elektrowni Patnow Adamow Konin SA.....	2,391	12,209
TOTAL POLAND.....		12,636,571
PORTUGAL — (0.2%)		
# Altri SGPS SA.....	29,560	138,996
* Banco Comercial Portugues SA, Class R.....	3,676,384	1,004,039
Corticeira Amorim SGPS SA.....	1,372	15,550
CTT-Correios de Portugal SA.....	22,477	88,723
EDP - Energias de Portugal SA.....	152,214	711,119
EDP Renovaveis SA.....	26,422	504,684
Galp Energia SGPS SA.....	171,237	2,275,673
#* Greenvolt-Energias Renovaveis SA.....	9,960	69,585
Ibersol SGPS SA.....	5,904	44,931
Jeronimo Martins SGPS SA.....	35,737	972,968
Mota-Engil SGPS SA.....	35,247	97,012
# Navigator Co. SA.....	67,611	236,987
NOS SGPS SA.....	86,024	326,640
REN - Redes Energeticas Nacionais SGPS SA.....	100,326	273,954

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)		
Sonae SGPS SA.....	401,337	\$ 436,358
TOTAL PORTUGAL.....		<u>7,197,219</u>
QATAR — (0.3%)		
Aamal Co.....	711,090	172,237
Al Khaleej Takaful Group QSC.....	44,416	34,599
Al Meera Consumer Goods Co. QSC.....	30,557	120,120
Alijarah Holding Co. QPSC.....	86,003	20,900
* Baladna.....	337,030	140,868
Barwa Real Estate Co.....	664,281	512,732
Commercial Bank PSQC.....	149,688	257,125
Doha Bank QPSC.....	660,233	313,731
Doha Insurance Co. QSC.....	92,281	57,850
* Estithmar Holding QPSC.....	122,263	73,302
Gulf International Services QSC.....	317,292	180,528
Gulf Warehousing Co.....	120,519	113,851
Industries Qatar QSC.....	46,725	171,124
* Lesha Bank LLC.....	259,256	113,896
Mannai Corp. QSC.....	76,812	120,480
Masraf Al Rayan QSC.....	982,922	677,867
* Mazaya Real Estate Development QPSC.....	193,314	44,458
Medicare Group.....	39,970	69,192
Mesaieed Petrochemical Holding Co.....	382,998	205,371
Ooredoo QPSC.....	238,943	750,441
Qatar Aluminum Manufacturing Co.....	928,990	344,899
Qatar Electricity & Water Co. QSC.....	63,117	314,452
Qatar Fuel QSC.....	62,597	288,924
Qatar Gas Transport Co. Ltd.....	782,032	905,543
Qatar Industrial Manufacturing Co. QSC.....	58,218	48,335
* Qatar Insurance Co. SAQ.....	288,046	176,399
Qatar International Islamic Bank QSC.....	127,941	364,802
Qatar Islamic Bank SAQ.....	73,952	429,737
Qatar Islamic Insurance Group.....	22,820	54,256
Qatar National Bank QPSC.....	432,549	2,017,923
Qatar National Cement Co. QSC.....	117,543	128,341
Qatar Navigation QSC.....	224,532	647,593
* Salam International Investment Ltd. QSC.....	497,060	105,025
United Development Co. QSC.....	655,353	219,594
Vodafone Qatar QSC.....	732,352	389,837
* Widam Food Co.....	6,411	4,335
TOTAL QATAR.....		<u>10,590,667</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
*†† Ros Agro PLC, GDR.....	4,872	0
*†† Rosneft Oil Co. PJSC, GDR.....	19,260	0
*†† Rostelecom PJSC, Sponsored ADR.....	13,665	0
*†† RusHydro PJSC, ADR.....	194,709	0

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	6,874
Abdullah Al Othaim Markets Co.....	105,560	415,780
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	1,037	8,887
Advanced Petrochemical Co.....	20,456	248,320
* Al Alamiya for Cooperative Insurance Co.....	3,174	14,580
Al Babtain Power & Telecommunication Co.....	9,527	81,026
* Al Gassim Investment Holding Co.....	1,726	10,501
Al Hammadi Holding.....	11,852	185,693
* Al Hassan Ghazi Ibrahim Shaker Co.....	3,154	21,371
Al Jouf Agricultural Development Co.....	1,033	14,439
* Al Jouf Cement Co.....	29,528	96,450
* Al Khaleej Training & Education Co.....	12,560	67,292
Al Moammar Information Systems Co.....	2,731	123,089
Al Rajhi Bank.....	109,472	2,176,035
* Al Rajhi Co. for Co-operative Insurance.....	4,887	186,863
Al Yamamah Steel Industries Co.....	5,821	41,842
* AlAbdullatif Industrial Investment Co.....	16,986	82,013
Alandalus Property Co.....	7,628	48,046
Alaseel Co.....	34,510	50,199
Aldrees Petroleum & Transport Services Co.....	10,265	326,878
* Al-Etihad Cooperative Insurance Co.....	6,971	32,070
Alinma Bank.....	145,602	1,435,572
* AlJazira Takaful Ta'awuni Co.....	10,697	53,210
Almarai Co. JSC.....	24,478	449,512
Alujain Corp.....	7,147	88,154
Arab National Bank.....	56,365	400,187
Arabian Cement Co.....	20,253	211,068
Arriyadh Development Co.....	14,533	77,636
Astra Industrial Group.....	19,390	459,538
Ataa Educational Co.....	151	3,037
Baazeem Trading Co.....	749	13,538
Bank AlBilad.....	105,078	1,224,860
Bank Al-Jazira.....	114,358	560,111
Banque Saudi Fransi.....	41,339	469,287
Basic Chemical Industries Ltd.....	3,936	37,700
Bawan Co.....	13,739	132,067
Bupa Arabia for Cooperative Insurance Co.....	12,408	570,699
* Buruj Cooperative Insurance Co.....	4,569	23,442
* Chubb Arabia Cooperative Insurance Co.....	2,880	16,102
City Cement Co.....	27,332	166,056
Co. for Cooperative Insurance.....	11,806	449,345
Dallah Healthcare Co.....	5,864	275,713
* Dar Al Arkan Real Estate Development Co.....	272,987	1,231,846
Dr Sulaiman Al Habib Medical Services Group Co.....	2,776	213,854
* Dur Hospitality Co.....	12,904	96,031
Eastern Province Cement Co.....	17,399	209,811
* Electrical Industries Co.....	11,090	106,799
* Emaar Economic City.....	140,611	337,433
Etihad Etisalat Co.....	121,849	1,521,494
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	9,280	38,258
Fitaihi Holding Group.....	5,315	52,783
* Gulf General Cooperative Insurance Co.....	8,457	19,061
Gulf Insurance Group.....	5,510	46,930
Hail Cement Co.....	19,115	64,382

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Halwani Brothers Co.....	2,166	\$ 37,690
Herfy Food Services Co.....	8,064	79,862
Jarir Marketing Co.....	94,840	391,897
* Jazan Energy & Development Co.....	15,465	60,610
L'Azurde Co. for Jewelry.....	8,596	33,024
Leejam Sports Co. JSC.....	6,450	253,760
Maharah Human Resources Co.....	4,524	77,016
* Malath Cooperative Insurance Co.....	3,784	24,238
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	12,640	45,139
* Methanol Chemicals Co.....	14,860	97,011
* Middle East Healthcare Co.....	3,403	58,519
Middle East Paper Co.....	16,242	154,828
* Middle East Specialized Cables Co.....	5,082	21,274
* Mobile Telecommunications Co. Saudi Arabia.....	190,232	680,530
Mouwasat Medical Services Co.....	5,746	384,207
Najran Cement Co.....	45,836	161,789
Nama Chemicals Co.....	4,594	40,683
* National Agriculture Development Co.....	17,828	237,402
National Co. for Glass Industries.....	7,092	71,846
National Co. for Learning & Education.....	1,295	35,508
National Gas & Industrialization Co.....	7,898	140,981
* National Gypsum.....	1,778	11,994
* National Industrialization Co., Class C.....	116,236	437,274
National Medical Care Co.....	6,637	240,310
Northern Region Cement Co.....	48,534	147,432
Qassim Cement Co.....	12,442	228,754
* Rabigh Refining & Petrochemical Co.....	118,076	327,505
Riyad Bank.....	115,000	974,920
SABIC Agri-Nutrients Co.....	11,848	455,370
Sahara International Petrochemical Co.....	109,370	1,103,631
* Saudi Arabian Cooperative Insurance Co.....	4,670	15,257
* Saudi Arabian Mining Co.....	86,535	1,024,603
Ω Saudi Arabian Oil Co.....	179,323	1,549,670
Saudi Automotive Services Co.....	10,217	161,615
Saudi Awwal Bank.....	77,212	783,227
Saudi Basic Industries Corp.....	38,584	881,816
Saudi Cement Co.....	23,641	361,780
Saudi Ceramic Co.....	11,576	93,770
Saudi Chemical Co. Holding.....	238,650	295,829
* Saudi Co. For Hardware CJSC.....	6,054	54,898
Saudi Electricity Co.....	37,749	225,825
* Saudi Ground Services Co.....	3,512	29,594
Saudi Industrial Investment Group.....	69,447	462,686
Saudi Industrial Services Co.....	14,458	107,432
Saudi Investment Bank.....	92,062	439,217
* Saudi Kayan Petrochemical Co.....	205,790	672,340
Saudi Marketing Co.....	6,069	42,465
Saudi National Bank.....	208,455	2,142,044
* Saudi Paper Manufacturing Co.....	1,565	13,569
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	6,903	72,886
* Saudi Printing & Packaging Co., Class C.....	11,187	54,918
* Saudi Public Transport Co.....	13,524	63,974
* Saudi Real Estate Co.....	27,748	99,405
* Saudi Reinsurance Co.....	16,594	79,364
* Saudi Research & Media Group.....	9,079	453,136
Saudi Telecom Co.....	83,455	943,680
Saudia Dairy & Foodstuff Co.....	4,192	396,349
Savola Group.....	69,033	778,127
* Seera Group Holding.....	71,283	546,958

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Sinad Holding Co.....	35,189	\$ 118,707
Southern Province Cement Co.....	18,767	247,016
* Tabuk Cement Co.....	25,254	106,221
* Takween Advanced Industries Co.....	6,616	30,198
* Umm Al-Qura Cement Co.....	12,979	63,287
United Electronics Co.....	11,582	251,627
United International Transportation Co.....	14,529	267,737
* Walaa Cooperative Insurance Co.....	11,939	59,059
Yamama Cement Co.....	34,971	335,115
Yanbu Cement Co.....	27,200	289,923
Yanbu National Petrochemical Co.....	52,357	639,690
* Zamil Industrial Investment Co.....	13,779	88,759
TOTAL SAUDI ARABIA.....		<u>37,652,541</u>
SINGAPORE — (0.7%)		
AEM Holdings Ltd.....	74,800	212,187
* Avarga Ltd.....	120,400	18,051
Aztech Global Ltd.....	58,500	32,336
* Banyan Tree Holdings Ltd.....	83,400	26,339
*†† Best World International Ltd.....	19,800	24,152
Boustead Singapore Ltd.....	147,400	98,710
BRC Asia Ltd.....	18,700	23,491
Bukit Sembawang Estates Ltd.....	36,100	111,359
Capitaland India Trust.....	207,798	178,150
Capitaland Investment Ltd.....	185,000	473,504
Centurion Corp. Ltd.....	89,000	29,795
China Aviation Oil Singapore Corp. Ltd.....	87,000	60,571
# China Sunshine Chemical Holdings Ltd.....	380,200	117,350
City Developments Ltd.....	161,600	899,189
Civmec Ltd.....	80,600	49,691
ComfortDelGro Corp. Ltd.....	454,200	430,782
* COSCO Shipping International Singapore Co. Ltd.....	341,500	39,317
CSE Global Ltd.....	110,200	39,764
DBS Group Holdings Ltd.....	140,377	3,621,311
Del Monte Pacific Ltd.....	160,100	20,447
Delfi Ltd.....	102,000	92,841
DFI Retail Group Holdings Ltd.....	64,500	173,630
Dyna-Mac Holdings Ltd.....	102,100	31,897
#*†† Ezion Holdings Ltd.....	794,350	0
#*†† Ezra Holdings Ltd.....	513,230	0
Far East Orchard Ltd.....	66,719	52,147
First Resources Ltd.....	199,600	226,780
Food Empire Holdings Ltd.....	122,200	99,327
Fraser & Neave Ltd.....	72,400	59,867
Frasers Property Ltd.....	112,900	71,779
# Frencken Group Ltd.....	123,300	80,229
Fu Yu Corp. Ltd.....	241,400	30,563
* Gallant Venture Ltd.....	211,200	20,715
Genting Singapore Ltd.....	438,300	310,021
Geo Energy Resources Ltd.....	295,000	48,870
Golden Agri-Resources Ltd.....	2,347,900	442,131
* Golden Energy & Resources Ltd.....	140,700	19,049
Great Eastern Holdings Ltd.....	9,900	138,088
GuocoLand Ltd.....	90,400	105,391
Haw Par Corp. Ltd.....	37,800	273,303
Ho Bee Land Ltd.....	90,300	133,862
Hong Fok Corp. Ltd.....	181,500	135,177
Hong Leong Asia Ltd.....	87,200	42,306
Hong Leong Finance Ltd.....	61,400	117,742

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	122,300	\$ 435,842
	68,900	107,739
	32,200	17,701
	1,704,300	315,480
*††	178,500	0
	39,900	169,843
	169,600	37,683
	36,400	11,750
	70,800	23,474
	289,900	50,187
	24,533	633,193
	174,500	969,039
	863,573	330,897
	19,300	4,864
*	12,600	21,155
*	1,450,800	57,691
	175,700	78,588
	16,300	23,165
#*††	408,200	0
	76,100	65,274
	319,100	206,408
	193,545	190,958
	126,500	101,849
	180,011	1,801,505
	401,837	37,443
	64,700	17,031
	70,025	20,835
	36,800	28,232
	81,500	20,257
	52,200	12,155
	107,100	64,444
	250,510	263,966
	45,400	21,368
	18,700	11,758
*	51,729	108,935
	21,100	41,272
*	8,763,538	928,807
	257,896	1,057,213
	243,300	300,112
*	19,600	36,134
	175,100	38,205
	396,100	58,091
	63,900	16,815
	270,750	1,533,805
	151,800	1,109,626
	40,200	63,604
	371,300	139,640
	164,500	461,834
	152,400	305,501
	115,570	35,203
	194,500	152,098
	51,684	82,019
*††	29,250	0
*††	29,250	0
	50,690	15,065
*††	1,538,000	0
	518,900	23,429
	270,748	65,239
	148,100	122,565

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
United Overseas Bank Ltd.....	90,816	\$ 2,060,023
UOB-Kay Hian Holdings Ltd.....	56,383	58,102
UOL Group Ltd.....	107,100	566,685
Valuetronics Holdings Ltd.....	195,980	81,091
Venture Corp. Ltd.....	70,500	794,811
Vicom Ltd.....	51,600	65,997
Wilmar International Ltd.....	488,000	1,417,998
Wing Tai Holdings Ltd.....	158,700	170,647
Yangzijiang Shipbuilding Holdings Ltd.....	718,000	831,776
TOTAL SINGAPORE.....		<u>28,106,327</u>
SOUTH AFRICA — (1.1%)		
Absa Group Ltd.....	104,039	1,102,651
Adcock Ingram Holdings Ltd.....	30,156	93,305
Advtech Ltd.....	203,073	211,129
AECI Ltd.....	43,152	227,673
African Rainbow Minerals Ltd.....	49,083	554,008
Afrimat Ltd.....	29,921	96,400
Alexander Forbes Group Holdings Ltd.....	144,117	41,950
Altron Ltd., Class A.....	58,468	24,600
Anglo American Platinum Ltd.....	4,000	199,917
AngloGold Ashanti Ltd., Sponsored ADR.....	18,825	417,915
Aspen Pharmacare Holdings Ltd.....	98,578	1,057,861
Astral Foods Ltd.....	15,545	141,834
* Aveng Ltd.....	46,922	21,023
AVI Ltd.....	122,670	488,659
Barloworld Ltd.....	115,762	542,729
Bid Corp. Ltd.....	35,936	850,560
Bidvest Group Ltd.....	99,918	1,548,923
* Blue Label Telecoms Ltd.....	219,486	40,990
* Brait PLC.....	301,387	50,587
Capitec Bank Holdings Ltd.....	4,226	423,919
Cashbuild Ltd.....	7,450	67,475
City Lodge Hotels Ltd.....	132,868	36,237
Clicks Group Ltd.....	58,060	910,544
Coronation Fund Managers Ltd.....	82,830	152,267
Curro Holdings Ltd.....	52,980	25,564
DataTec Ltd.....	116,955	230,414
Ω Dis-Chem Pharmacies Ltd.....	80,038	115,139
* Discovery Ltd.....	96,065	850,277
DRDGOLD Ltd.....	87,056	95,688
Exxaro Resources Ltd.....	78,422	711,232
Famous Brands Ltd.....	22,651	75,187
FirstRand Ltd.....	562,071	2,286,433
Foschini Group Ltd.....	112,335	680,706
# Gold Fields Ltd., Sponsored ADR.....	146,949	2,273,301
Grindrod Ltd.....	193,864	103,493
Harmony Gold Mining Co. Ltd.....	107,803	465,477
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	104,321	447,537
Hudaco Industries Ltd.....	13,071	118,479
Impala Platinum Holdings Ltd.....	213,181	1,539,820
Investec Ltd.....	68,963	430,742
Italtile Ltd.....	130,026	90,368
JSE Ltd.....	18,363	94,135
KAP Ltd.....	775,320	116,818
Kumba Iron Ore Ltd.....	8,483	232,698
Lewis Group Ltd.....	21,979	47,391
Libstar Holdings Ltd.....	58,909	12,619
Life Healthcare Group Holdings Ltd.....	442,468	516,925

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
	516,286	\$ 36,620
*	90,241	96,723
	4,997	1,285
	5,899	40,113
	459,285	486,657
	81,486	480,908
	38,245	56,789
	67,916	597,954
	326,056	2,554,879
	118,364	585,201
	1,877	368,806
	85,091	1,118,107
	77,471	465,910
	356,005	278,735
	73,240	159,602
*	103,329	874,123
	34,784	135,920
	1,562,856	1,134,970
	56,465	186,169
Ω	526,121	511,930
	130,446	281,538
*	589,412	87,368
	214,932	172,712
	66,994	97,586
	57,492	193,582
	59,205	36,419
	170,682	629,367
	12,051	199,929
	214,941	462,935
	30,519	426,109
#	24,581	345,855
	80,015	1,155,780
	937,127	1,780,926
#	14,926	115,381
*	90,298	22,187
	63,897	385,487
	22,560	29,638
	56,617	14,437
	121,316	1,294,532
	95,608	189,305
	149,396	286,800
*	119,739	197,143
	42,264	316,928
	45,244	404,405
	51,140	19,363
*	86,382	31,542
	128,049	514,599
	191,790	134,422
	42,415	280,067
*	23,139	140,227
	210,478	939,995
*	97,842	60,353
TOTAL SOUTH AFRICA.....		<u>42,281,917</u>
SOUTH KOREA — (4.1%)		
	2,040	26,743
*	8,949	134,404
*	15,343	4,864
*	1,392	27,817

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Advanced Nano Products Co. Ltd.....	425	\$ 54,861
Advanced Process Systems Corp.....	2,951	46,645
Aekyung Chemical Co. Ltd.....	3,304	51,356
Aekyung Industrial Co. Ltd.....	1,084	20,688
AfreecaTV Co. Ltd.....	2,466	141,290
* Agabang&Company.....	14,748	35,389
Ahnlab, Inc.....	390	19,223
AJ Networks Co. Ltd.....	6,852	22,938
* Ajin Industrial Co. Ltd.....	8,820	45,518
* Alteogen, Inc.....	1,161	40,627
* ALUKO Co. Ltd.....	14,094	44,337
* Amicogen, Inc.....	966	13,619
* Amo Greentech Co. Ltd.....	2,250	27,386
Amorepacific Corp.....	3,913	345,622
Amorepacific Group.....	7,868	168,858
* Amotech Co. Ltd.....	2,998	23,115
* Anam Electronics Co. Ltd.....	20,095	31,693
* Ananti, Inc.....	13,686	72,106
* Anterogen Co. Ltd.....	1,096	12,392
* Apact Co. Ltd.....	4,623	12,981
Aplus Asset Advisor Co. Ltd.....	3,471	11,175
* Aprogen Biologics.....	140,546	40,587
* Aprogen, Inc.....	14,539	17,067
* APS, Inc.....	3,123	20,902
Asia Cement Co. Ltd.....	6,180	47,247
ASIA Holdings Co. Ltd.....	484	61,042
Asia Paper Manufacturing Co. Ltd.....	2,509	76,391
Atinum Investment Co. Ltd.....	14,759	25,356
AUK Corp.....	11,347	23,231
Avaco Co. Ltd.....	1,894	26,366
Baiksan Co. Ltd.....	3,840	23,667
BGF Co. Ltd.....	10,500	29,630
BGF retail Co. Ltd.....	1,819	238,665
BH Co. Ltd.....	7,554	142,077
* Binex Co. Ltd.....	3,455	27,188
Binggrae Co. Ltd.....	1,628	58,823
* Bioneer Corp.....	1,247	45,491
BIT Computer Co. Ltd.....	2,975	13,773
* BNC Korea Co. Ltd.....	9,292	25,743
BNK Financial Group, Inc.....	78,969	418,818
Boditech Med, Inc.....	4,479	50,995
BoKwang Industry Co. Ltd.....	3,439	15,686
Boryung.....	8,087	52,120
* Bosung Power Technology Co. Ltd.....	7,124	18,914
Brand X Co. Ltd.....	2,656	10,799
* Bubang Co. Ltd.....	4,775	8,308
* Bukwang Pharmaceutical Co. Ltd.....	6,106	31,975
BYC Co. Ltd.....	49	16,078
Byucksan Corp.....	18,048	33,030
C&G Hi Tech Co. Ltd.....	1,149	12,607
* Cafe24 Corp.....	1,137	11,315
Caregen Co. Ltd.....	516	88,489
Cell Biotech Co. Ltd.....	1,257	11,188
Celltrion Healthcare Co. Ltd.....	1,651	85,293
* Celltrion Pharm, Inc.....	864	60,159
Celltrion, Inc.....	10,309	1,186,022
* Chabiotech Co. Ltd.....	2,751	27,109
Cheil Worldwide, Inc.....	18,638	265,251
Chemtronics Co. Ltd.....	4,016	76,729

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Chemtros Co. Ltd.....	2,557	\$ 16,007
Cheryong Electric Co. Ltd.....	3,612	59,367
* ChinHung International, Inc.....	9,970	9,256
Chinyang Holdings Corp.....	4,663	11,854
Chips&Media, Inc.....	1,837	57,174
* Choil Aluminum Co. Ltd.....	12,350	32,997
Chong Kun Dang Pharmaceutical Corp.....	2,437	147,430
Chongkundang Holdings Corp.....	933	35,986
Choong Ang Vaccine Laboratory.....	1,593	14,146
* Chorokbaem Media Co. Ltd.....	4,293	18,185
Chosun Refractories Co. Ltd.....	1,799	55,044
Chunbo Co. Ltd.....	317	47,393
* CJ CGV Co. Ltd.....	7,539	55,019
CJ CheilJedang Corp.....	2,903	637,267
CJ Corp.....	5,770	293,333
* CJ ENM Co. Ltd.....	3,776	190,540
CJ Freshway Corp.....	1,953	38,232
CJ Logistics Corp.....	2,627	148,414
* CJ Seafood Corp.....	3,844	9,315
* CKD Bio Corp.....	1,097	18,775
Classys, Inc.....	4,375	105,129
CLIO Cosmetics Co. Ltd.....	1,113	15,941
* CMG Pharmaceutical Co. Ltd.....	12,199	22,071
* CoAsia Corp.....	2,042	15,403
* Com2uS Holdings Corp.....	1,064	27,203
# Com2uSCorp.....	2,362	100,998
* Comtec Systems Co. Ltd.....	43,650	27,232
* ContentreeJoongAng Corp.....	611	7,831
* Coreana Cosmetics Co. Ltd.....	5,061	9,965
* COSMAX NBT, Inc.....	2,021	8,513
* Cosmax, Inc.....	2,030	163,290
* CosmoAM&T Co. Ltd.....	1,595	227,433
#* Cosmochemical Co. Ltd.....	2,264	98,674
Coway Co. Ltd.....	13,976	449,135
CR Holdings Co. Ltd.....	4,271	47,827
Creas F&C Co. Ltd.....	1,170	15,843
Creverse, Inc.....	1,783	22,207
* CrystalGenomics, Inc.....	5,410	15,546
CS Wind Corp.....	906	52,718
* CTC BIO, Inc.....	2,718	19,691
* CTR Mobility Co. Ltd.....	1,495	16,569
Cuckoo Holdings Co. Ltd.....	1,645	19,588
Cuckoo Homesys Co. Ltd.....	2,558	43,238
* Curexo, Inc.....	2,492	34,403
Cymechs, Inc.....	1,110	12,815
D.I Corp.....	3,402	20,898
Dae Hwa Pharmaceutical Co. Ltd.....	1,666	10,261
Dae Won Kang Up Co. Ltd.....	14,591	88,452
* Daea TI Co. Ltd.....	7,559	18,938
* Daebo Magnetic Co. Ltd.....	889	33,822
* Daechang Co. Ltd.....	20,114	21,554
Daedong Corp.....	8,532	72,178
Daeduck Co. Ltd.....	4,989	27,209
Daeduck Electronics Co. Ltd.....	11,917	339,010
Daehan Flour Mill Co. Ltd.....	427	43,027
Daehan New Pharm Co. Ltd.....	3,512	23,833
Daehan Steel Co. Ltd.....	6,129	60,956
* Daeho AL Co. Ltd.....	9,230	11,809
* Dae-II Corp.....	7,233	33,042

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Daejoo Electronic Materials Co. Ltd.....	743	\$ 58,729
Daejung Chemicals & Metals Co. Ltd., Class C.....	699	9,489
Daesang Corp.....	7,766	103,590
Daesang Holdings Co. Ltd.....	8,332	44,475
Daesung Holdings Co. Ltd.....	1,430	15,428
* Daesung Industrial Co. Ltd.....	7,052	21,835
Daewon Media Co. Ltd.....	2,412	25,734
Daewon Pharmaceutical Co. Ltd.....	4,982	59,909
Daewon San Up Co. Ltd.....	5,358	24,981
* Daewoo Engineering & Construction Co. Ltd.....	60,935	216,158
Daewoong Co. Ltd.....	3,752	38,245
Daewoong Pharmaceutical Co. Ltd.....	320	25,589
Daihan Pharmaceutical Co. Ltd.....	2,113	44,363
Daishin Securities Co. Ltd.....	13,391	141,589
* Danal Co. Ltd.....	15,758	45,610
Daol Investment & Securities Co. Ltd.....	15,202	40,553
Daou Data Corp.....	4,057	41,707
Daou Technology, Inc.....	9,243	127,578
* Dasan Networks, Inc.....	8,158	30,970
* Dawonsys Co. Ltd.....	2,220	24,452
DB Financial Investment Co. Ltd.....	14,665	45,963
DB HiTek Co. Ltd.....	10,837	502,130
DB Insurance Co. Ltd.....	17,100	1,011,129
* DB, Inc.....	27,252	43,541
Dentium Co. Ltd.....	1,837	207,170
Deutsch Motors, Inc.....	7,502	29,399
Device ENG Co. Ltd.....	1,487	17,409
* Devsisters Co. Ltd.....	536	15,830
DGB Financial Group, Inc.....	68,258	391,443
DI Dong Il Corp.....	6,929	121,981
Digital Daesung Co. Ltd.....	6,676	30,870
* DIO Corp.....	1,153	29,334
Display Tech Co. Ltd.....	3,673	19,639
* DK Tech Co. Ltd.....	1,660	12,782
DL Construction Co. Ltd.....	1,716	16,513
DL E&C Co. Ltd.....	11,126	267,150
DL Holdings Co. Ltd.....	4,437	136,582
*†† DMOA Co. Ltd.....	21,844	6,718
DMS Co. Ltd.....	5,594	24,022
DN Automotive Corp.....	264	19,112
DNF Co. Ltd.....	1,532	30,814
Dohwa Engineering Co. Ltd.....	2,214	14,510
Dong Ah Tire & Rubber Co. Ltd.....	1,575	13,993
Dong-A Hwasung Co. Ltd.....	4,330	28,508
Dong-A Socio Holdings Co. Ltd.....	821	53,107
Dong-A ST Co. Ltd.....	1,657	68,381
* Dongbang Transport Logistics Co. Ltd.....	18,539	29,042
Dongbu Corp.....	2,681	13,239
Dongil Industries Co. Ltd.....	421	18,694
Dongjin Semicem Co. Ltd.....	11,185	371,942
Dongkoo Bio & Pharma Co. Ltd.....	2,116	8,734
DongKook Pharmaceutical Co. Ltd.....	5,555	59,498
* Dongkuk CM Co. Ltd.....	8,630	68,177
Dongkuk Holdings Co. Ltd.....	4,596	54,114
Dongkuk Industries Co. Ltd.....	8,871	45,990
* Dongkuk Steel Mill Co. Ltd.....	14,318	145,134
* Dongkuk Structures & Construction Co. Ltd.....	3,477	9,596
Dongsuh Cos., Inc.....	3,025	42,945
Dongsung Chemical Co. Ltd.....	10,932	40,935

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	4,233	\$ 49,060
*	623	19,913
	5,010	39,159
	20,451	53,468
	2,490	51,244
	3,183	98,609
	1,017	33,600
	2,542	43,967
*	20,607	15,076
*	13,506	619,540
	3,050	254,890
*	17,604	241,632
*	1,451	30,967
	3,222	124,378
	3,082	96,938
	1,761	37,883
*	7,102	17,465
	10,640	113,040
*	4,765	12,069
*	1,748	6,786
*	7,097	39,568
	6,944	12,482
*	1,910	60,357
*	3,698	26,389
	6,599	30,993
	2,787	33,757
*	3,908	11,255
	816	35,221
	3,339	9,482
	13,163	29,635
	9,868	30,762
	5,179	41,453
*	736	21,225
	9,423	45,394
#	3,763	1,237,760
#	1,759	1,665,768
#	3,233	230,683
	909	10,127
	4,988	54,693
	4,956	294,175
#	2,384	70,143
	3,528	66,908
*	23,667	27,886
#	1,070	134,405
	3,921	20,082
*	77,989	16,581
*	1,566	8,605
	21,899	57,427
	37,902	131,321
	1,768	50,861
	5,910	26,065
*	4,404	19,204
*	11,509	11,871
	1,097	13,405
	3,327	270,128
	1,374	18,491
	18,064	28,143
	1,674	9,616
#	9,236	287,293

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Fine M-Tec Co. Ltd.....	2,112	\$ 13,044
Fine Semitech Corp.....	1,728	37,586
* Fine Technix Co. Ltd.....	1	2
Foosung Co. Ltd.....	9,304	98,898
Gabia, Inc.....	2,918	27,634
* GAEASOFT.....	3,889	24,608
* GAMSUNG Corp. Co. Ltd.....	16,464	52,757
Gaon Cable Co. Ltd.....	1,587	28,263
GC Cell Corp.....	1,504	44,337
* GemVax & Kael Co. Ltd.....	1,656	16,950
Gemvaxlink Co. Ltd.....	21,178	17,507
* GeneOne Life Science, Inc.....	3,356	11,329
* Genexine, Inc.....	6,543	49,850
* Genie Music Corp.....	6,187	17,228
* Genomictree, Inc.....	1,362	16,931
Genoray Co. Ltd.....	1,876	10,111
Global Standard Technology Co. Ltd.....	2,329	52,167
Golfzon Co. Ltd.....	1,513	114,681
Golfzon Newdin Holdings Co. Ltd.....	8,068	27,838
Gradiant Corp.....	3,293	38,452
* Grand Korea Leisure Co. Ltd.....	1,469	15,927
Green Cross Corp.....	1,359	118,517
Green Cross Holdings Corp.....	7,392	79,477
GS Engineering & Construction Corp.....	20,264	232,472
* GS Global Corp.....	25,862	56,484
GS Holdings Corp.....	18,375	542,971
GS Retail Co. Ltd.....	13,922	231,943
Gwangju Shinsegae Co. Ltd.....	1,845	47,036
HAESUNG DS Co. Ltd.....	3,675	222,020
Han Kuk Carbon Co. Ltd.....	4,424	49,957
Hana Financial Group, Inc.....	46,334	1,427,805
Hana Materials, Inc.....	2,188	82,683
# Hana Micron, Inc.....	14,856	250,066
Hana Pharm Co. Ltd.....	1,378	14,959
Hana Technology Co. Ltd.....	301	28,073
* Hancom WITH, Inc.....	5,395	14,296
* Hancom, Inc.....	2,465	25,532
Handok, Inc.....	2,498	25,801
Handsome Co. Ltd.....	4,070	66,164
Hanil Cement Co. Ltd.....	2,373	22,733
* Hanil Feed Co. Ltd.....	5,105	23,026
Hanil Holdings Co. Ltd.....	2,428	21,575
Hanil Hyundai Cement Co. Ltd.....	369	4,953
Hanjin Kal Corp.....	831	27,585
Hanjin Transportation Co. Ltd.....	3,824	59,572
Hankook Shell Oil Co. Ltd.....	239	41,262
Hankook Tire & Technology Co. Ltd.....	23,518	713,331
Hanmi Pharm Co. Ltd.....	910	190,166
Hanmi Science Co. Ltd.....	520	12,978
Hanmi Semiconductor Co. Ltd.....	10,954	416,840
HanmiGlobal Co. Ltd.....	2,624	54,617
Hanon Systems.....	49,661	332,174
Hansae Co. Ltd.....	5,784	81,389
Hansol Chemical Co. Ltd.....	2,668	410,074
Hansol Holdings Co. Ltd.....	13,497	30,930
* Hansol IONES Co. Ltd.....	3,514	24,703
Hansol Paper Co. Ltd.....	6,734	55,904
Hansol Technics Co. Ltd.....	10,714	58,239
Hanwha Aerospace Co. Ltd.....	2,495	239,370

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	10,651	\$ 257,805
*	23,758	24,555
*	18,902	56,083
*	57,776	112,456
#*	83,447	154,787
#*	3,199	117,486
*	8,939	265,303
	2,238	26,696
*	1,978	21,529
	4,895	63,921
	4,400	30,457
	15,284	33,386
	7,595	44,565
	5,300	22,164
	17,310	34,484
	12,163	587,365
	5,034	322,759
	1,418	82,650
	1,925	52,045
	49,004	473,966
*	5,599	541,967
	10,850	49,764
	14,687	119,452
	2,213	13,145
	2,233	23,112
	2,759	15,762
*	6,238	28,644
*	8,690	20,847
#*	2,052	33,255
	11,359	180,831
	5,594	39,071
*	11,122	26,575
*	4,884	15,682
	2,887	84,991
	10,488	379,831
*	3,620	11,570
*	4,676	13,747
*	4,001	103,177
	76,248	1,046,580
	20,700	19,333
*	5,319	20,482
	6,246	368,987
	16,147	43,423
*	6,338	59,308
*	821	69,461
*	17,651	32,609
*	5,092	14,063
	1,290	36,361
*	1,856	47,113
	2,411	37,843
*	5,615	17,673
	2,773	50,566
	11,774	167,828
*	20,664	32,536
	4,501	29,511
	4,866	32,622
*	232	47,778
	2,141	46,299
	905	336,977

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	3,020	\$ 142,755
*	1,480	202,558
	617	164,193
	1,295	10,510
	4,399	48,808
	3,245	67,485
	2,677	23,957
#	4,289	186,413
	4,721	154,735
	18,496	542,845
	3,226	18,049
	2,550	13,368
	19,724	41,352
	9,737	24,434
	5,516	754,247
	5,169	46,960
	2,773	92,369
*	5,250	29,582
	22,057	495,220
*	1,528	111,975
	5,446	995,073
	10,821	1,663,766
	8,272	53,357
	2,593	8,462
*	4,998	122,929
	22,549	639,256
	5,332	264,172
	1,431	23,465
*	27,516	11,677
	3,937	29,773
	2,459	23,150
	4,435	35,090
	11,581	38,610
	4,890	37,298
	725	13,755
	2,108	26,610
	6,839	48,290
	3,729	82,088
	1,776	17,074
	44,153	359,961
	2,205	68,692
	675	11,879
	3,788	133,664
*	9,978	9,559
*	3,661	24,326
*	10,727	26,950
	2,268	79,740
	357	21,771
	1,023	14,695
*	4,142	35,323
	1,783	48,237
#	5,178	122,301
*	1,380	6,314
	1,735	11,173
*	2,572	68,379
	2,623	211,921
	3,376	86,276
	2,000	36,365
	491	109,544

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	18,298	\$ 552,311
*	769	13,271
	1,087	10,716
*	1,837	41,695
	38,423	257,810
	3,231	20,741
	506	6,991
*	11,664	102,310
*	9,350	95,800
*	6,082	21,611
*	6,196	72,159
	4,387	52,016
	2,834	15,814
	4,478	21,620
*	3,710	27,725
*	1,788	13,634
#	10,889	237,536
	732	19,098
	10,695	33,609
	3,481	37,960
	4,653	155,214
*	8,390	19,557
	9,718	1,040,437
	3,630	35,320
	2,411	97,059
*	2,254	55,779
	4,521	92,223
	1,448	24,905
	15,477	189,432
	4,153	18,788
*	49,768	1,993,278
	1,286	51,659
	3,354	49,390
	2,444	45,095
	1,174	195,336
	3,384	114,735
	3,390	10,650
	20,116	28,952
	1,021	60,575
	1,640	43,497
*	1,642	9,600
	1,669	60,046
#	6,855	46,034
	6,980	64,617
	4,395	37,997
	4,597	21,350
	2,559	37,685
*	35,193	2,284,001
	9,884	8,055
	3,994	18,261
	620	32,196
	3,626	49,907
	3,251	53,034
	4,563	347,910
*	1,515	14,061
*	1,149	20,468
*	1,198	10,433
	5,183	28,699
	5,440	59,026

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	3,110	\$ 41,753
	1,821	69,032
	3,265	34,689
	2,068	29,276
	1,687	16,754
	7,075	287,042
*	5,595	16,523
	4,673	31,025
	2,082	99,386
*	2,045	25,012
	4,237	163,584
	4,299	43,236
	27,831	63,870
	2,701	14,567
*	5,045	72,390
*	1,200	9,120
*	15,854	238,884
	1,644	74,587
	4,210	25,196
	8,550	19,293
*	5,196	101,120
	11,021	422,314
*	66,690	98,147
	1,452	152,710
	1,408	10,856
	343	19,750
	62,292	61,108
	2,212	47,208
	586	227,006
	44,999	868,580
	36,440	197,692
	4,073	25,635
*	2,548	25,423
	807	27,957
*	902	121,588
	6,720	44,604
*	4,017	18,143
#	2,500	29,325
	2,588	59,932
	11,182	53,352
	8,556	553,641
	8,939	22,266
	691	27,765
	3,251	10,270
*	8,527	5,352
#*	1,789	223,883
*	44,811	29,629
	8,905	838,572
*	29,900	106,242
	5,409	23,302
	6,650	32,604
	11,146	56,321
	8,801	17,760
	3,546	42,751
	7,247	29,122
	2,038	11,593
	1,868	85,010
	4,750	35,863
*	8,128	19,949

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	172	\$ 11,232
	4,514	24,019
	5,514	18,099
	706	21,003
	1,378	278,502
*	11,911	83,303
#*	10,907	172,810
*	13,039	84,327
	7,183	33,227
	2,474	327,270
	5,783	63,008
	1,329	676,070
	10,721	701,843
*	2,473	13,132
*	60,700	641,791
	42,696	3,634,342
	519	174,136
	12,252	38,372
	2,305	477,953
	83,752	657,365
	3,197	192,368
	2,233	42,898
	4,458	526,760
	1,425	136,810
	7,281	145,364
*	1,292	26,669
	927	39,881
	7,901	401,677
*	18,622	23,803
	2,985	163,926
	981	73,072
	2,218	14,107
#	5,733	543,684
	3,116	258,268
*	38,204	83,023
	2,198	95,936
	5,199	33,857
#	14,844	447,779
	3,323	266,886
	2,614	21,429
*	2,740	8,094
	54,263	516,384
	2,795	46,059
	1,216	38,919
	2,994	30,678
	3,884	82,966
*	11,348	18,075
*	7,916	18,890
*	1,627	11,429
	387	65,968
	3,852	31,083
	2,801	107,957
	38,515	1,487,075
*	2,362	13,050
*	14,070	133,575
*	25,529	74,258
	71,825	390,457
*	5,505	21,237
	564	13,273

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	398	\$ 52,622
	134	10,038
	470	52,416
	6,706	80,800
#	1,242	24,312
	7,183	14,102
	9,257	24,891
	2,447	17,068
	4,251	61,477
	5,769	23,227
	6,177	26,074
	681	16,972
*	8,536	136,368
	2,911	18,190
*	32,959	62,522
*	2,016	23,732
	154	51,620
*	2,240	7,740
	1,322	19,726
	1,646	26,530
	1,571	279,901
	1,267	274,871
*	1	2
	1,610	29,941
*	617	16,718
*	1,384	26,653
*	1,176	26,083
*	7,008	123,350
*	3,235	18,104
*Ω	4,617	178,288
	11,324	36,636
	16,094	108,405
*	2,752	16,216
	1,743	117,146
	38,951	302,490
*	6,412	126,318
	8,252	58,858
	2,989	15,476
	8,262	70,360
	2,572	46,769
	13,197	97,126
	8,267	38,977
*	23,922	20,161
	1,008	52,776
	2,704	17,908
#	819	254,823
	1,680	10,708
	3,679	18,435
	927	11,063
*	1,981	211,676
	4,373	375,286
	4,696	9,522
	1,454	14,473
	5,615	499,747
	10,473	114,316
*††	18,972	21,137
	465	129,965
	8,901	54,398
	91,797	344,218

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* PANAGENE, Inc.....	3,308	\$ 12,453
* Paradise Co. Ltd.....	13,620	153,477
Park Systems Corp.....	1,110	175,923
Partron Co. Ltd.....	14,316	92,367
Paseco Co. Ltd.....	1,669	15,119
* Pearl Abyss Corp.....	1,369	60,180
People & Technology, Inc.....	4,861	299,728
# PharmaResearch Co. Ltd.....	1,901	198,581
* PharmGen Science, Inc.....	3,486	16,179
* Pharmicell Co. Ltd.....	5,841	31,282
# PI Advanced Materials Co. Ltd.....	4,953	119,422
Poongsan Corp.....	8,819	259,469
Poongsan Holdings Corp.....	3,033	87,570
# Posco DX Co. Ltd.....	8,609	234,584
POSCO Future M Co. Ltd.....	433	179,137
# POSCO Holdings, Inc., Sponsored ADR.....	7,007	879,308
POSCO Holdings, Inc.....	8,883	4,475,977
# Posco International Corp.....	26,084	1,845,782
# Posco M-Tech Co. Ltd.....	2,526	72,607
POSCO Steeleon Co. Ltd.....	587	34,629
* Power Logics Co. Ltd.....	10,381	48,565
Protec Co. Ltd.....	1,550	67,245
PSK, Inc.....	6,236	110,100
Pulmuone Co. Ltd.....	5,146	40,027
Pungkuk Ethanol Co. Ltd.....	731	7,766
Reyon Pharmaceutical Co. Ltd.....	809	10,014
RFHIC Corp.....	1,003	14,432
* RFTech Co. Ltd.....	7,456	23,243
S&S Tech Corp.....	978	41,588
* S.Y. Co. Ltd.....	4,807	16,148
S-1 Corp.....	4,169	167,313
Sajo Industries Co. Ltd.....	1,127	35,076
Sajodaerim Corp.....	2,063	41,307
* Sajodongaone Co. Ltd.....	23,031	18,467
* Sam Chun Dang Pharm Co. Ltd.....	1,406	70,350
Sam Young Electronics Co. Ltd.....	5,658	39,656
Sam Yung Trading Co. Ltd.....	3,582	35,440
Sambo Corrugated Board Co. Ltd.....	727	5,436
Sambo Motors Co. Ltd.....	5,206	26,075
* Sambu Engineering & Construction Co. Ltd.....	31,496	93,296
Samchully Co. Ltd.....	406	32,782
SAMHWA Paints Industrial Co. Ltd.....	2,439	11,772
Samji Electronics Co. Ltd.....	3,286	19,538
* Samjin LND Co. Ltd.....	8,627	16,099
Samjin Pharmaceutical Co. Ltd.....	1,687	29,806
* Samkee Corp.....	9,415	18,854
Sammok S-Form Co. Ltd.....	1,379	17,055
SAMPYO Cement Co. Ltd.....	17,261	45,531
*Ω Samsung Biologics Co. Ltd.....	227	136,306
Samsung C&T Corp.....	7,889	639,172
Samsung Card Co. Ltd.....	7,651	170,988
Samsung Electro-Mechanics Co. Ltd.....	8,574	978,112
Samsung Electronics Co. Ltd.....	661,530	36,220,506
* Samsung Engineering Co. Ltd.....	32,694	948,356
Samsung Fire & Marine Insurance Co. Ltd.....	8,104	1,549,052
* Samsung Heavy Industries Co. Ltd.....	81,376	576,763
Samsung Life Insurance Co. Ltd.....	8,967	490,569
* Samsung Pharmaceutical Co. Ltd.....	9,862	22,647
Samsung Publishing Co. Ltd.....	1,330	19,015

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Samsung SDI Co. Ltd.....	668	\$ 348,699
Samsung SDS Co. Ltd.....	3,165	318,631
Samsung Securities Co. Ltd.....	18,684	526,156
SAMT Co. Ltd.....	23,178	51,760
Samwha Capacitor Co. Ltd.....	3,391	104,140
Samyang Corp.....	1,345	43,183
Samyang Foods Co. Ltd.....	1,355	128,427
Samyang Holdings Corp.....	1,645	93,450
Samyang Packaging Corp.....	540	6,830
Samyang Tongsang Co. Ltd.....	608	24,050
Sang-A Frontec Co. Ltd.....	647	13,290
Sangsangin Co. Ltd.....	15,540	50,606
Sangsin Energy Display Precision Co. Ltd.....	2,886	45,303
Saramin Co. Ltd.....	2,179	32,470
Satrec Initiative Co. Ltd.....	226	5,064
* SBI Investment Korea Co. Ltd.....	15,114	10,354
* S-Connect Co. Ltd.....	9,219	14,419
SD Biosensor, Inc.....	3,272	33,247
* SDN Co. Ltd.....	12,868	16,498
SeAH Besteel Holdings Corp.....	6,421	141,637
SeAH Steel Corp.....	668	82,452
SeAH Steel Holdings Corp.....	745	119,933
Sebang Co. Ltd.....	3,306	30,208
Sebang Global Battery Co. Ltd.....	3,462	128,970
Seegene, Inc.....	11,822	216,116
* Segyung Hitech Co. Ltd.....	3,027	40,410
Sejong Industrial Co. Ltd.....	7,042	45,210
* Sejong Telecom, Inc.....	63,023	27,214
* Sekonix Co. Ltd.....	4,279	26,554
Sempio Co.....	376	15,209
Seobu T&D.....	14,216	88,966
Seohan Co. Ltd.....	37,879	29,739
Seohee Construction Co. Ltd.....	20,991	22,103
* Seojin System Co. Ltd.....	4,216	57,523
Seoul Auction Co. Ltd.....	956	8,934
Seoul City Gas Co. Ltd.....	470	24,241
Seoul Semiconductor Co. Ltd.....	10,835	99,489
Seoyon Co. Ltd.....	5,803	38,535
Seoyon E-Hwa Co. Ltd.....	6,608	125,401
Sewoon Medical Co. Ltd.....	3,757	7,673
SFA Engineering Corp.....	3,110	89,823
#* SFA Semicon Co. Ltd.....	20,791	100,057
SGC Energy Co. Ltd.....	2,557	49,871
Shin Heung Energy & Electronics Co. Ltd.....	831	33,031
* Shin Poong Pharmaceutical Co. Ltd.....	491	6,872
Shindaeyang Paper Co. Ltd.....	3,739	16,478
Shinhan Financial Group Co. Ltd.....	56,542	1,556,214
Shinhan Financial Group Co. Ltd., ADR.....	2,400	66,264
Shinil Electronics Co. Ltd.....	11,482	16,359
Shinsegae Information & Communication Co. Ltd.....	2,700	28,542
Shinsegae International, Inc.....	4,048	52,277
Shinsegae, Inc.....	2,377	356,319
Shinsung Delta Tech Co. Ltd.....	5,285	63,046
* Shinsung E&G Co. Ltd.....	27,321	62,398
* Shinsung Tongsang Co. Ltd.....	23,223	33,044
* Shinwha Intertek Corp.....	5,233	9,860
Shinyoung Securities Co. Ltd.....	2,250	98,470
* Showbox Corp.....	6,200	16,507
* Signetics Corp.....	17,051	19,012

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Simmtech Co. Ltd.....	8,513	\$ 245,998
SIMPAC, Inc.....	9,536	35,547
Sindoh Co. Ltd.....	2,160	55,918
Sinil Pharm Co. Ltd.....	3,269	18,769
* SK Biopharmaceuticals Co. Ltd.....	1,054	67,304
* SK Bioscience Co. Ltd.....	1,345	77,451
* SK Chemicals Co. Ltd.....	1,749	87,066
SK D&D Co. Ltd.....	2,050	33,146
SK Discovery Co. Ltd.....	4,198	118,082
SK Gas Ltd.....	1,006	96,194
SK Hynix, Inc.....	81,601	7,902,646
* SK Innovation Co. Ltd.....	12,266	2,080,548
SK Networks Co. Ltd.....	49,827	234,228
* SK oceanplant Co. Ltd.....	1,635	29,200
SK Rent A Car Co. Ltd.....	1,325	11,102
SK Securities Co. Ltd.....	72,246	36,004
SK Telecom Co. Ltd.....	9,890	357,632
SK, Inc.....	5,792	694,217
SKC Co. Ltd.....	1,108	86,254
# SL Corp.....	3,354	98,890
* SM Culture & Contents Co. Ltd.....	6,494	12,172
SM Entertainment Co. Ltd.....	1,522	156,184
SNT Dynamics Co. Ltd.....	5,786	45,662
SNT Holdings Co. Ltd.....	2,300	28,554
SNT Motiv Co. Ltd.....	3,388	128,327
* SNU Precision Co. Ltd.....	3,896	10,310
S-Oil Corp.....	12,813	753,201
* Solborn, Inc.....	8,354	28,177
Solid, Inc.....	4,207	16,653
* SOLUM Co. Ltd.....	9,413	204,936
Solus Advanced Materials Co. Ltd.....	589	16,574
Songwon Industrial Co. Ltd.....	7,973	111,438
* Sonid, Inc.....	1,547	4,903
Soosan Heavy Industries Co. Ltd.....	11,049	22,118
Soulbrain Co. Ltd.....	1,008	215,692
Soulbrain Holdings Co. Ltd.....	2,987	63,434
SPC Samlip Co. Ltd.....	717	37,139
SPG Co. Ltd.....	1,751	43,928
Spigen Korea Co. Ltd.....	885	23,401
# Ssangyong C&E Co. Ltd.....	29,144	120,940
ST Pharm Co. Ltd.....	325	19,265
STIC Investments, Inc.....	9,703	48,379
* Straffice Co. Ltd.....	3,426	12,862
* Studio Dragon Corp.....	3,218	127,613
* STX Heavy Industries Co. Ltd.....	3,673	25,856
Sugentech, Inc.....	3,127	19,220
Suheung Co. Ltd.....	1,837	39,082
# Sun Kwang Co. Ltd.....	384	6,026
Sung Kwang Bend Co. Ltd.....	4,660	58,673
* Sungchang Enterprise Holdings Ltd.....	23,155	37,900
Sungshin Cement Co. Ltd.....	6,391	46,066
# Sungwoo Hitech Co. Ltd.....	18,816	184,989
Sunjin Co. Ltd.....	4,911	31,508
* Sunny Electronics Corp.....	5,595	9,856
* Suprema, Inc.....	1,173	19,952
SV Investment Corp.....	4,032	6,334
* Synergy Innovation Co. Ltd.....	8,459	13,586
* Synopex, Inc.....	32,541	78,188
Systems Technology, Inc.....	5,112	114,539

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
T Scientific Co. Ltd.....	11,034	\$ 31,238
T&L Co. Ltd.....	1,411	54,380
Tae Kyung Industrial Co. Ltd.....	6,193	34,771
Taekwang Industrial Co. Ltd.....	130	60,873
Taekyung BK Co. Ltd.....	2,157	13,696
*†† Taewoong Co. Ltd.....	5,246	71,061
Taeyoung Engineering & Construction Co. Ltd.....	10,872	30,919
* Taihan Electric Wire Co. Ltd.....	3,726	38,053
* Taihan Fiberoptics Co. Ltd.....	6,831	11,467
TCC Steel.....	2,213	111,776
TechWing, Inc.....	8,372	56,511
* Telcon RF Pharmaceutical, Inc.....	6,530	4,677
Telechips, Inc.....	1,469	24,467
TES Co. Ltd.....	2,411	42,966
* Theragen Etex Co. Ltd.....	6,072	19,956
* Thinkware Systems Corp.....	2,160	21,197
TK Corp.....	5,311	87,971
TKG Huchems Co. Ltd.....	4,358	75,972
TLB Co. Ltd.....	1,429	28,446
Tokai Carbon Korea Co. Ltd.....	1,792	139,421
* Tongyang Life Insurance Co. Ltd.....	18,908	52,408
Tongyang, Inc.....	65,030	48,906
* Top Engineering Co. Ltd.....	3,089	14,872
Toptec Co. Ltd.....	7,951	45,795
TS Corp.....	24,800	58,827
# TSE Co. Ltd.....	722	29,918
* Tuksu Construction Co. Ltd.....	2,985	18,099
TY Holdings Co. Ltd.....	8,587	47,100
TYM Corp.....	9,436	48,666
UBCare Co. Ltd.....	3,040	11,750
Ubiquoss Holdings, Inc.....	1,495	15,805
Ubiquoss, Inc.....	1,332	13,731
Uju Electronics Co. Ltd.....	1,734	20,395
Uni-Chem Co. Ltd.....	14,391	17,907
Unick Corp.....	2,721	11,526
* Unid Btplus Co. Ltd.....	2,539	18,516
Unid Co. Ltd.....	1,619	76,481
Union Semiconductor Equipment & Materials Co. Ltd.....	6,126	47,178
Uniquet Corp.....	3,608	47,608
* Unison Co. Ltd.....	8,341	11,198
* UniTest, Inc.....	1,461	15,971
Value Added Technology Co. Ltd.....	2,552	71,349
Viatron Technologies, Inc.....	3,044	23,600
* VICTEK Co. Ltd.....	3,660	12,008
*†† Vidente Co. Ltd.....	10,155	19,838
Vieworks Co. Ltd.....	1,617	40,943
* Vina Tech Co. Ltd.....	640	31,988
Vitzro Tech Co. Ltd.....	1,388	7,721
Vitrococell Co. Ltd.....	3,926	61,653
* Vivozon Pharmaceutical Co.Ltd.....	38,499	19,647
* VT Co. Ltd.....	6,333	42,747
* Webcash Corp.....	1,201	11,700
Webzen, Inc.....	3,574	41,177
* Wellbiotec Co. Ltd.....	1,524	5,522
* Wemade Max Co. Ltd.....	1,113	8,130
Whanin Pharmaceutical Co. Ltd.....	3,091	33,095
Winix, Inc.....	1,651	12,827
* Winpac, Inc.....	11,956	16,723
Wins Co. Ltd.....	1,377	13,436

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
WiSoL Co. Ltd.....	9,528	\$ 49,056
* WIZIT Co. Ltd.....	16,810	9,673
* Wonik Holdings Co. Ltd.....	19,365	52,874
WONIK IPS Co. Ltd.....	4,708	139,492
Wonik Materials Co. Ltd.....	2,336	52,735
Wonik QnC Corp.....	5,520	128,348
Woojin, Inc.....	3,421	25,869
* Woongjin Co. Ltd.....	15,237	14,650
Woongjin Thinkbig Co. Ltd.....	14,121	26,370
* Wooree Bio Co. Ltd.....	11,586	19,003
Woori Financial Group, Inc.....	143,682	1,313,134
Woori Investment Bank Co. Ltd.....	103,902	59,223
* Woori Technology Investment Co. Ltd.....	11,066	30,706
* Woori Technology, Inc.....	10,028	10,652
Woorison F&G Co. Ltd.....	11,019	15,334
Woory Industrial Co. Ltd.....	1,139	19,320
* Woosu AMS Co. Ltd.....	6,858	15,718
Worldex Industry & Trading Co. Ltd., Class C.....	3,860	79,068
* Wysiyg Studios Co. Ltd.....	6,860	15,836
Y G-1 Co. Ltd.....	3,966	18,205
* Y2 Solution Co. Ltd.....	11,930	8,870
Y-entec Co. Ltd.....	1,858	15,257
Yesco Holdings Co. Ltd.....	410	10,364
YG Entertainment, Inc.....	1,090	65,132
* YIK Corp.....	4,798	16,501
YMC Co. Ltd.....	1,408	7,791
* Yonwoo Co. Ltd.....	1,289	14,401
Youlchon Chemical Co. Ltd.....	974	27,573
Young Poong Corp.....	186	83,815
Young Poong Paper Manufacturing Co. Ltd.....	1,404	46,682
Young Poong Precision Corp.....	5,214	62,429
Youngone Corp.....	8,569	388,273
Youngone Holdings Co. Ltd.....	1,902	115,006
Yuanta Securities Korea Co. Ltd.....	36,476	75,056
Yuhan Corp.....	3,509	200,742
* Yungjin Pharmaceutical Co. Ltd.....	5,170	10,047
Zeus Co. Ltd.....	1,979	86,710
Zinus, Inc.....	3,502	68,666
TOTAL SOUTH KOREA.....		158,255,092
SPAIN — (1.6%)		
Acciona SA.....	9,224	1,382,666
Acerinox SA.....	64,969	683,954
ACS Actividades de Construccion y Servicios SA.....	56,744	1,984,833
Ω Aedas Homes SA.....	1,753	31,364
Ω Aena SME SA.....	9,018	1,440,104
Alantra Partners SA.....	733	8,148
Almirall SA.....	13,056	125,244
#* Amadeus IT Group SA.....	40,643	2,915,570
#* Amper SA.....	289,548	33,674
Applus Services SA.....	37,477	402,036
Atresmedia Corp. de Medios de Comunicacion SA.....	37,315	154,679
Azkoyen SA.....	6,948	46,763
Banco Bilbao Vizcaya Argentaria SA.....	764,346	6,058,490
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	26,576	211,013
Banco de Sabadell SA.....	2,217,543	2,732,840
* Banco Santander SA.....	1,182,141	4,772,472
Bankinter SA.....	184,374	1,192,908
CaixaBank SA.....	396,005	1,601,920

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SPAIN — (Continued)			
Ω	Cellnex Telecom SA.....	15,806	\$ 645,502
	Cia de Distribucion Integral Logista Holdings SA.....	24,479	681,130
	CIE Automotive SA.....	19,308	605,124
	Construcciones y Auxiliar de Ferrocarriles SA.....	6,226	212,311
*	Distribuidora Internacional de Alimentacion SA.....	1,842,663	30,951
	Ebro Foods SA.....	24,428	450,309
*	eDreams ODIGEO SA.....	14,866	109,126
	Elecnor SA.....	10,479	160,718
	Enagas SA.....	63,754	1,131,412
#	Ence Energia y Celulosa SA.....	51,136	155,731
	Endesa SA.....	42,254	905,624
	Ercros SA.....	55,534	194,977
	Faes Farma SA.....	137,304	475,772
	Ferrovial SE.....	42,651	1,413,409
	Fluidra SA.....	13,851	306,318
	Fomento de Construcciones y Contratas SA.....	17,535	232,694
Ω	Gestamp Automocion SA.....	59,694	289,814
Ω	Global Dominion Access SA.....	40,237	169,376
*	Greenergy Renovables SA.....	272	8,211
*	Grifols SA.....	54,589	801,929
	Grupo Catalana Occidente SA.....	12,112	404,918
	Grupo Empresarial San Jose SA.....	5,388	23,106
	Iberdrola SA.....	250,193	3,122,791
	Indra Sistemas SA.....	57,644	838,347
	Industria de Diseno Textil SA.....	74,806	2,863,410
#	Laboratorio Reig Jofre SA.....	2,544	7,822
	Laboratorios Farmaceuticos Rovi SA.....	5,482	263,206
	Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	184,374	178,794
	Mapfre SA.....	282,497	587,158
*	Melia Hotels International SA.....	30,113	221,070
	Miquel y Costas & Miquel SA.....	14,543	183,082
	Naturgy Energy Group SA.....	14,831	452,208
Ω	Neinor Homes SA.....	7,810	77,322
*	Obrascon Huarte Lain SA.....	63,045	34,045
	Pharma Mar SA.....	2,488	93,542
*	Promotora de Informaciones SA, Class A.....	69,984	30,020
Ω	Prosegur Cash SA.....	58,546	40,965
	Prosegur Compania de Seguridad SA.....	85,405	157,071
*	Realia Business SA.....	44,100	49,147
	Redeia Corp. SA.....	60,364	1,009,628
	Repsol SA.....	395,910	6,044,524
	Sacyr SA.....	166,977	570,846
*	Solaria Energia y Medio Ambiente SA.....	21,338	333,753
*Ω	Talgo SA.....	16,917	69,919
	Talgo SA.....	483	1,991
*	Tecnicas Reunidas SA.....	7,445	71,741
	Telefonica SA.....	1,306,498	5,566,680
	Tubacex SA.....	32,678	104,763
#*	Tubos Reunidos SA.....	19,513	15,519
Ω	Unicaja Banco SA.....	523,146	610,600
	Vidrala SA.....	7,368	750,148
	Viscofan SA.....	17,054	1,107,163
TOTAL SPAIN.....			<u>60,644,415</u>
SWEDEN — (1.8%)			
	AAK AB.....	11,933	229,367
Ω	AcadeMedia AB.....	40,463	195,106
	AddLife AB, Class B.....	21,172	172,420
	Addnode Group AB.....	25,397	194,166

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	44,403	\$ 827,220
	27,922	387,492
	8,084	302,613
Ω	22,288	162,083
	16,929	73,539
	11,880	128,516
Ω	22,180	71,880
*	15,424	27,389
	6,408	25,679
	66,722	285,470
	23,784	571,836
	172,912	2,456,368
	100,484	1,240,869
	10,829	212,389
*Ω	43,919	133,493
#	27,834	630,311
	17,325	441,676
	17,589	321,778
	21,053	286,290
	10,482	155,340
*	4,392	11,258
	52,606	636,529
*	6,605	151,679
*	12,840	23,834
	42,435	445,962
	55,833	476,123
	24,595	243,814
	11,611	143,322
	5,162	19,891
	60,016	1,765,025
	35,832	67,418
*Ω	4,216	50,208
Ω	46,961	377,430
	14,774	432,454
	5,345	40,849
	25,410	540,605
*	11,568	36,351
*	29,427	96,502
#	21,657	246,632
	7,387	20,630
	5,960	228,956
*	18,692	44,037
*	12,443	16,211
	4,134	86,240
	6,055	68,088
#	14,789	120,457
	83,850	150,106
*	16,670	54,045
	12,248	218,328
Ω	26,480	121,795
	129,733	87,506
	677	9,831
	1,452	13,093
	22,212	151,459
#Ω	88,344	658,271
	13,942	124,966
*Ω	32,778	85,501
	6,403	67,535
	2,784	26,684

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	21,841	\$ 269,764
	54,838	308,946
	69,144	560,151
*Ω	29,981	22,314
*	5,780	29,369
	3,040	21,670
	9,101	127,970
	47,067	939,722
	29,098	494,348
	1,798	44,561
	24,328	603,244
Ω	7,250	894,016
	2,020	24,933
#	26,937	233,285
	9,072	46,371
*	34,591	161,418
*	1,952	3,145
	7,965	35,808
#	1,057	63,126
	41,973	257,623
	1,255	24,629
	17,794	331,556
	37,038	378,302
*Ω	1,639	11,621
	59,870	1,006,999
	3,128	25,240
	8,334	21,999
	7,403	131,140
	59,437	576,290
#	34,027	257,843
	57,282	621,424
	8,326	336,211
*Ω	27,317	83,246
	13,019	501,501
	16,447	201,345
	4,692	46,333
	80,264	787,274
	39,449	827,890
#	50,647	199,274
#*	37,760	355,803
#	17,623	137,304
	507	10,551
	26,224	289,380
	6,100	5,770
#	21,144	332,213
#*	1,316	7,712
*	11,368	53,723
#*	3,272	6,252
	70,894	852,748
	9,088	128,386
	58,890	709,303
	20,723	417,814
	2,854	74,976
	26,860	416,429
	39,682	1,157,625
*	1,056	31,658
	15,673	239,798
	16,185	168,937
	5,052	24,918

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* Millicom International Cellular SA, SDR.....	63,261	\$ 982,265
MIPS AB.....	6,935	313,981
* Modern Times Group MTG AB, Class B.....	39,114	254,404
Momentum Group AB.....	11,880	120,701
Ω Munters Group AB.....	30,037	381,241
Mycronic AB.....	16,233	349,330
NCAB Group AB.....	36,999	221,415
NCC AB, Class B.....	27,601	297,232
Nederman Holding AB.....	1,436	28,122
* Net Insight AB, Class B.....	127,831	54,844
# New Wave Group AB, Class B.....	50,850	461,154
Nibe Industrier AB, Class B.....	32,148	289,582
* Nobia AB.....	57,952	62,650
Nolato AB, Class B.....	69,620	287,758
Nordic Paper Holding AB.....	12,010	35,303
Nordic Waterproofing Holding AB.....	11,053	153,138
Nordnet AB publ.....	27,399	406,527
* Note AB.....	7,145	121,013
NP3 Fastigheter AB.....	8,033	134,859
Nyfosa AB.....	30,997	196,641
OEM International AB, Class B.....	16,124	130,660
#* Orron Energy AB.....	12,136	14,029
* Ovzon AB.....	2,049	4,655
* OX2 AB, Class A.....	18,811	117,683
Padox AB.....	28,379	334,632
Peab AB, Class B.....	67,840	300,100
Platzer Fastigheter Holding AB, Class B.....	12,590	95,689
Prevas AB, Class B.....	1,265	13,996
# Pricer AB, Class B.....	36,633	27,489
Proact IT Group AB.....	15,437	113,814
Ratos AB, Class B.....	86,260	286,762
* RaySearch Laboratories AB.....	9,886	67,052
Rejlers AB.....	685	8,491
Ω Resurs Holding AB.....	53,508	129,692
Rottneros AB.....	37,562	38,886
Rvrc Holding AB.....	12,616	40,728
Saab AB, Class B.....	10,698	563,882
Sagax AB, Class B.....	10,352	229,873
# Samhallsbyggnadsbolaget i Norden AB.....	89,654	38,765
# Samhallsbyggnadsbolaget i Norden AB, Class D.....	8,288	3,423
Sandvik AB.....	88,399	1,795,607
Scandi Standard AB.....	21,297	103,376
*Ω Scandic Hotels Group AB.....	48,606	191,677
* Sdiptech AB, Class B.....	576	15,884
Sectra AB, Class B.....	28,568	457,446
Securitas AB, Class B.....	68,998	587,295
* Sedana Medical AB.....	6,580	15,547
Sensys Gatso Group AB.....	4,148	29,310
#*Ω Sinch AB.....	136,418	353,573
* Sivers Semiconductors AB.....	36,295	23,264
Skandinaviska Enskilda Banken AB, Class A.....	96,927	1,174,971
Skandinaviska Enskilda Banken AB, Class C.....	1,726	21,977
Skanska AB, Class B.....	45,055	718,600
SKF AB, Class A.....	5,327	102,061
SKF AB, Class B.....	64,642	1,231,587
SkiStar AB.....	11,548	125,388
Solid Forsakring AB.....	5,351	32,573
SSAB AB, Class A.....	78,581	498,798
SSAB AB, Class B.....	172,713	1,056,538

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* Stendorren Fastigheter AB.....	1,640	\$ 27,890
* Stillfront Group AB.....	139,174	257,559
Storskogen Group AB, Class B.....	114,023	117,367
Svenska Cellulosa AB SCA, Class A.....	3,687	48,925
Svenska Cellulosa AB SCA, Class B.....	64,369	855,301
Svenska Handelsbanken AB, Class A.....	87,673	769,765
# Svenska Handelsbanken AB, Class B.....	1,473	16,071
Sweco AB, Class B.....	22,845	235,256
# Swedbank AB, Class A.....	50,592	927,943
#* Swedish Orphan Biovitrum AB.....	19,173	375,275
Systemair AB.....	20,743	147,261
Tele2 AB, Class B.....	123,143	926,599
Telefonaktiebolaget LM Ericsson, Class A.....	8,659	46,946
Telefonaktiebolaget LM Ericsson, Class B.....	354,883	1,785,230
# Telia Co. AB.....	600,242	1,289,909
Tethys Oil AB.....	7,499	37,802
* TF Bank AB.....	1,750	25,110
Ω Thule Group AB.....	19,223	600,265
* Tobii AB.....	13,712	25,215
Trelleborg AB, Class B.....	28,963	771,072
Trox Group AB.....	14,558	262,205
* Truecaller AB, Class B.....	24,751	98,046
VBG Group AB, Class B.....	736	13,743
#* Viaplay Group AB.....	12,302	53,409
Vitec Software Group AB, Class B.....	3,482	198,344
Vitrolife AB.....	14,197	210,663
Volati AB.....	4,814	45,324
Volvo AB, Class A.....	37,610	852,843
Volvo AB, Class B.....	272,897	6,019,730
#* Volvo Car AB, Class B.....	73,102	361,343
Wallenstam AB, Class B.....	36,096	140,719
Wihlborgs Fastigheter AB.....	43,452	339,788
TOTAL SWEDEN.....		68,756,967
SWITZERLAND — (5.3%)		
ABB Ltd.....	130,271	5,227,452
Accelleron Industries AG.....	25,131	662,084
Adecco Group AG.....	48,100	1,960,283
Alcon, Inc.....	60,300	5,120,710
Allreal Holding AG.....	5,690	1,045,357
ALSO Holding AG.....	2,341	535,697
* Aluflexpack AG.....	656	12,121
* ams-OSRAM AG.....	100,738	891,686
APG SGA SA.....	491	101,840
Arbonia AG.....	21,920	254,293
* Aryzta AG.....	399,722	683,161
Ascom Holding AG.....	11,031	150,595
* Autoneum Holding AG.....	1,106	190,593
Baloise Holding AG.....	13,814	2,138,253
Banque Cantonale de Geneve.....	767	191,614
Banque Cantonale Vaudoise.....	10,666	1,197,167
Barry Callebaut AG.....	969	1,816,875
* Basilea Pharmaceutica AG.....	2,376	119,788
Belimo Holding AG.....	1,869	1,007,297
Bell Food Group AG.....	922	272,507
Bellevue Group AG.....	3,363	102,398
Berner Kantonalbank AG.....	1,899	511,882
BKW AG.....	4,777	854,817
Bossard Holding AG, Class A.....	3,491	815,875

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	2,792	\$1,244,151
	1,030	607,020
	1,419	151,587
	552	386,754
	2,268	93,645
	249	104,628
	10,011	759,858
	7	850,748
#*	1,175	59,826
	33,209	5,347,738
	955	130,277
	80,561	1,320,087
	1,469	118,685
	2,014	529,832
	845	43,397
	2,318	458,519
	15,090	1,217,657
#*	859	52,570
	1,028	501,235
*	15,671	1,727,400
*	27,506	1,421,192
	44,266	552,232
	776	759,434
	402	335,529
	1,198	57,563
	3,069	83,472
	7,710	1,632,185
	407	585,499
	2,855	54,650
Ω	19,111	1,538,055
#*	81,462	48,488
	5,062	2,872,695
	35,020	2,391,734
	767	2,588,986
#*	1,683	180,074
	15,359	2,272,871
	1,172	102,202
*	378	8,497
	68,164	4,749,436
	6,475	559,268
	3	14,903
	5,861	285,477
*	1,673	33,081
	699	896,141
	231	738,902
	287	198,112
	981	104,960
	58,912	4,172,592
	807	142,912
	2,554	639,055
	1,351	332,125
*	13,192	26,337
	9,554	2,989,408
	7,382	640,974
	168	404,038
	5,570	386,360
#	45,678	3,170,657
	5,785	3,361,293
	7,828	672,885

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Ω Medacta Group SA.....	1,901	\$ 276,111
Ω Medmix AG.....	7,639	213,211
Meier Tobler Group AG.....	2,640	144,662
Metall Zug AG, Class B.....	79	143,326
Mikron Holding AG.....	2,756	41,079
Mobilezone Holding AG.....	16,695	278,237
Mobimo Holding AG.....	2,735	808,786
#* Molecular Partners AG.....	1,869	11,660
Nestle SA.....	181,286	22,211,003
Novartis AG, Sponsored ADR.....	59,410	6,232,109
Novartis AG.....	88,289	9,243,605
Novavest Real Estate AG.....	770	31,345
OC Oerlikon Corp. AG.....	74,341	404,233
#* Orascom Development Holding AG.....	4,127	28,003
Orior AG.....	2,610	224,822
Partners Group Holding AG.....	2,917	3,274,722
Phoenix Mecano AG.....	286	115,740
Plazza AG, Class A.....	322	116,618
PSP Swiss Property AG.....	9,179	1,081,653
Rieter Holding AG.....	1,113	123,799
Roche Holding AG.....	1,815	601,801
Roche Holding AG.....	58,789	18,227,608
Romande Energie Holding SA.....	1,525	90,123
Schaffner Holding AG.....	112	36,901
Schindler Holding AG.....	4,180	969,182
Schweiter Technologies AG.....	520	400,272
*Ω Sensirion Holding AG.....	3,114	272,898
SFS Group AG.....	5,982	711,126
SGS SA.....	18,925	1,837,523
Siegfried Holding AG.....	1,662	1,468,425
SIG Group AG.....	95,238	2,546,061
Sika AG.....	16,640	5,178,992
Softwareone Holding AG.....	19,342	413,968
Sonova Holding AG.....	7,451	2,076,929
St Galler Kantonalbank AG.....	1,226	701,193
# Stadler Rail AG.....	1,792	71,963
Straumann Holding AG.....	8,486	1,404,203
Sulzer AG.....	7,639	749,933
Swatch Group AG.....	5,775	1,848,234
Swatch Group AG.....	9,075	544,979
Swiss Life Holding AG.....	5,582	3,549,337
Swiss Prime Site AG.....	26,900	2,604,172
Swiss Re AG.....	35,528	3,706,966
* Swiss Steel Holding AG.....	247,372	39,694
Swisscom AG.....	7,450	4,790,764
Swissquote Group Holding SA.....	3,796	859,765
Temenos AG.....	20,077	1,726,677
Thurgauer Kantonalbank.....	389	53,992
# Tomos Holding AG.....	3,541	23,101
TX Group AG.....	1,055	120,048
u-blox Holding AG.....	2,825	316,374
#* UBS Group AG.....	206,357	4,578,795
Valiant Holding AG.....	5,592	615,304
Varia U.S. Properties AG.....	573	24,885
Ω VAT Group AG.....	5,009	2,129,060
Vaudoise Assurances Holding SA.....	417	218,470
Vetropack Holding AG.....	4,850	244,410
Vontobel Holding AG.....	11,746	791,300
VP Bank AG, Class A.....	1,578	163,634

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
VZ Holding AG.....	5,041	\$ 469,317
* V-ZUG Holding AG.....	790	64,438
Walliser Kantonalbank.....	123	15,821
Wartec Invest AG.....	29	66,361
Ypsomed Holding AG.....	1,038	304,747
Zehnder Group AG.....	4,844	354,780
Zueblin Immobilien Holding AG.....	454	13,923
Zug Estates Holding AG, Class B.....	43	80,601
Zuger Kantonalbank AG.....	25	221,785
Zurich Insurance Group AG.....	10,865	5,253,211
TOTAL SWITZERLAND.....		<u>202,133,003</u>
TAIWAN — (5.5%)		
ABC Taiwan Electronics Corp.....	35,544	31,268
Abico Avy Co. Ltd.....	46,062	35,877
Ability Enterprise Co. Ltd.....	104,988	65,874
* Ability Opto-Electronics Technology Co. Ltd.....	29,083	135,497
Abnova Corp.....	15,000	16,084
# AcBel Polytech, Inc.....	98,786	175,015
Accton Technology Corp.....	109,000	1,329,839
Acer, Inc.....	797,000	890,041
ACES Electronic Co. Ltd.....	39,719	38,031
* Acon Holding, Inc.....	48,041	16,231
Acter Group Corp. Ltd.....	54,470	263,026
Action Electronics Co. Ltd.....	63,000	36,118
ADATA Technology Co. Ltd.....	89,000	232,412
Addcn Technology Co. Ltd.....	4,732	30,896
Advanced Ceramic X Corp.....	11,000	71,366
# Advanced Energy Solution Holding Co. Ltd.....	3,000	66,269
Advanced International Multitech Co. Ltd.....	60,000	150,113
Advanced Optoelectronic Technology, Inc.....	31,000	18,030
Advanced Power Electronics Corp.....	7,000	21,069
* Advanced Wireless Semiconductor Co.....	23,000	67,738
Advantech Enterprise Co. Ltd.....	96,571	110,716
Advantech Co. Ltd.....	29,757	371,598
AEON Motor Co. Ltd.....	12,000	14,118
Aerospace Industrial Development Corp.....	150,000	265,258
AGV Products Corp.....	191,875	85,020
* Airmate Cayman International Co. Ltd.....	21,000	12,256
Airtac International Group.....	9,122	271,314
Alchip Technologies Ltd.....	8,000	509,207
Alexander Marine Co. Ltd.....	2,000	36,315
* ALI Corp.....	74,901	45,310
Allied Circuit Co. Ltd.....	13,000	64,327
Allied Supreme Corp.....	12,000	123,372
Allis Electric Co. Ltd.....	39,768	78,810
Alltek Technology Corp.....	24,040	30,554
Alltop Technology Co. Ltd.....	12,000	61,005
Alpha Networks, Inc.....	78,072	109,338
Altek Corp.....	121,000	137,605
Amazing Microelectronic Corp.....	21,965	84,134
* Ambassador Hotel.....	109,000	178,706
AMPACS Corp.....	11,000	19,650
Ampire Co. Ltd.....	28,000	35,831
AmTRAN Technology Co. Ltd.....	323,395	141,610
Anpec Electronics Corp.....	19,799	92,181
Apac Opto Electronics, Inc.....	10,000	18,702
Apacer Technology, Inc.....	35,750	62,620
APAQ Technology Co. Ltd.....	17,267	34,639

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	64,000	\$ 35,794
	32,000	26,790
	53,550	105,855
	70,000	28,764
	43,540	201,288
	268,990	529,039
	23,714	102,849
#	8,500	68,255
	688,931	2,521,542
	441,000	565,775
	63,000	128,580
*	685,581	140,876
*	96,159	24,505
#	171,319	141,441
	12,000	25,722
	69,814	717,451
	1,260	39,535
#	10,000	30,098
#	5,500	406,962
	11,000	88,929
	97,000	1,126,587
	33,000	89,362
	34,000	61,843
	1,734,000	1,143,889
	22,000	202,399
	14,100	34,203
	20,000	66,172
	12,000	14,241
	35,000	11,504
	10,000	35,246
#	14,000	73,679
	244,866	99,047
	40,000	52,664
	46,000	61,361
	618,000	197,706
#	22,000	17,337
	38,000	30,437
	15,000	53,992
	5,000	143,665
	7,000	33,917
	41,000	23,501
	98,423	104,007
	51,939	81,158
*	12,000	16,416
*	90,763	34,412
	46,628	64,563
	787,680	400,415
*	132,250	103,674
	90,999	38,283
	17,000	71,363
	10,000	28,372
	161,000	890,285
	601,286	876,419
	232,000	116,267
	10,654	23,548
	32,000	31,550
	136,544	258,966
*	76,880	58,774
	188,161	1,245,888

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	51,548	\$ 23,624
	106,200	34,317
	3,000	8,343
	944,458	567,041
	116,000	113,621
	98,000	115,734
#	48,000	120,277
	6,000	11,727
	65,000	193,570
	34,000	66,903
	33,000	54,478
	38,000	46,948
#	23,000	149,151
#	271,000	298,097
	167,408	66,382
	490,000	600,608
	175,000	217,133
*	32,000	47,059
	6,000	14,230
	40,000	49,741
	219,300	145,767
	16,600	17,886
	257,773	858,710
	54,481	180,515
	6,000	75,407
	17,050	37,093
	87,200	40,134
	6,000	8,116
	1,491,000	1,185,675
	341,000	160,084
	95,000	73,250
*	2,681,354	1,072,074
	91,530	52,666
	17,018	17,393
	83,626	64,740
	48,000	24,141
*	633,861	162,546
	121,000	149,326
	99,200	279,401
#*	1,345,069	402,422
	35,000	121,006
	1,656,000	1,473,294
	25,000	44,445
	31,000	35,393
	33,000	43,332
	58,000	35,461
	146,000	158,622
	205,000	453,187
	281,133	320,410
	14,000	84,494
	64,100	162,175
	43,000	378,768
*	185,000	103,470
	111,000	414,017
	164,000	126,202
	1,000	3,325
#	171,228	175,260
	4,000	65,724
	3,400	124,780

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Chunghwa Telecom Co. Ltd.....	133,000	\$ 490,631
Cleanaway Co. Ltd.....	16,000	98,139
Clevo Co.....	193,000	203,751
CMC Magnetics Corp.....	450,929	189,765
C-Media Electronics, Inc.....	8,000	10,044
Collins Co. Ltd.....	42,000	24,513
Compal Electronics, Inc.....	1,172,000	1,137,810
Compeq Manufacturing Co. Ltd.....	442,000	641,641
Compucase Enterprise.....	24,000	50,934
Concord International Securities Co. Ltd.....	17,000	15,711
* Concord Securities Co. Ltd.....	227,424	114,469
Continental Holdings Corp.....	179,000	152,755
Contrel Technology Co. Ltd.....	49,000	27,705
Coremax Corp.....	18,699	50,209
Coretronic Corp.....	199,000	447,643
# Co-Tech Development Corp.....	90,552	186,081
Cowealth Medical Holding Co. Ltd.....	18,480	15,367
Creative Sensor, Inc.....	32,000	33,642
Crowell Development Corp.....	29,000	24,738
#* CSBC Corp. Taiwan.....	123,094	91,490
CTBC Financial Holding Co. Ltd.....	2,310,563	1,932,943
CTCI Corp.....	206,000	264,567
CviLux Corp.....	28,360	36,376
CyberPower Systems, Inc.....	17,000	128,870
CyberTAN Technology, Inc.....	102,000	68,351
Cypress Technology Co. Ltd.....	20,062	28,518
DA CIN Construction Co. Ltd.....	111,000	113,176
Dadi Early-Childhood Education Group Ltd.....	8,352	26,458
Dafeng TV Ltd.....	12,000	19,221
Da-Li Development Co. Ltd.....	97,538	98,596
Darfon Electronics Corp.....	95,000	132,947
* Darwin Precisions Corp.....	169,000	89,852
Daxin Materials Corp.....	26,900	113,814
De Licacy Industrial Co. Ltd.....	80,011	39,110
Delpha Construction Co. Ltd.....	93,000	72,499
Delta Electronics, Inc.....	51,365	599,620
Depo Auto Parts Ind Co. Ltd.....	49,000	172,645
Dimerco Data System Corp.....	12,704	40,845
Dimerco Express Corp.....	45,614	107,796
D-Link Corp.....	169,096	108,815
Dyaco International, Inc.....	6,955	8,007
Dynamic Holding Co. Ltd.....	89,086	89,527
Dynapack International Technology Corp.....	48,000	122,841
E & R Engineering Corp.....	10,000	21,801
E Ink Holdings, Inc.....	26,000	186,467
E.Sun Financial Holding Co. Ltd.....	1,743,392	1,435,920
Eastern Media International Corp.....	122,065	66,532
Eclat Textile Co. Ltd.....	22,583	390,675
ECOVE Environment Corp.....	6,000	60,732
* Edimax Technology Co. Ltd.....	97,000	51,516
Edison Opto Corp.....	23,136	20,164
Edom Technology Co. Ltd.....	72,013	58,652
eGalax_eMPIA Technology, Inc.....	19,695	38,430
Egis Technology, Inc.....	19,000	62,354
Elan Microelectronics Corp.....	56,900	211,408
#* E-Lead Electronic Co. Ltd.....	17,429	38,687
E-LIFE MALL Corp.....	23,000	61,984
Elite Advanced Laser Corp.....	28,768	43,763
Elite Material Co. Ltd.....	51,000	674,901

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Elite Semiconductor Microelectronics Technology, Inc.....	86,000	\$ 214,240
Elitegroup Computer Systems Co. Ltd.....	128,000	120,717
eMemory Technology, Inc.....	18,000	1,066,650
Emerging Display Technologies Corp.....	31,000	37,157
Ennoconn Corp.....	21,840	210,903
Ennostar, Inc.....	228,450	360,183
EnTie Commercial Bank Co. Ltd.....	251,000	116,680
Episil Technologies, Inc.....	24,000	60,701
Episil-Precision, Inc.....	14,000	29,372
Eson Precision Ind Co. Ltd.....	30,000	68,286
Eternal Materials Co. Ltd.....	237,527	234,928
Eurocharm Holdings Co. Ltd.....	6,000	34,312
Eva Airways Corp.....	947,922	1,111,481
* Everest Textile Co. Ltd.....	164,535	46,575
Evergreen International Storage & Transport Corp.....	215,000	194,399
Evergreen Marine Corp. Taiwan Ltd.....	305,872	1,014,341
Evergreen Steel Corp.....	9,000	17,357
Everlight Chemical Industrial Corp.....	171,405	115,489
Everlight Electronics Co. Ltd.....	150,000	248,105
Everspring Industry Co. Ltd.....	36,900	15,051
Excelliance Mos Corp.....	7,000	27,242
Excelsior Medical Co. Ltd.....	42,064	122,426
Far Eastern Department Stores Ltd.....	374,000	260,227
Far Eastern International Bank.....	1,303,634	492,347
Far Eastern New Century Corp.....	627,100	593,097
Far EasTone Telecommunications Co. Ltd.....	185,000	417,705
Faraday Technology Corp.....	48,000	499,974
Farcent Enterprise Co. Ltd.....	5,000	9,644
Farglory F T Z Investment Holding Co. Ltd.....	24,200	48,383
Farglory Land Development Co. Ltd.....	97,000	177,309
* Federal Corp.....	103,926	58,585
Feedback Technology Corp.....	7,700	21,769
Feng Hsin Steel Co. Ltd.....	165,000	362,664
Feng TAY Enterprise Co. Ltd.....	77,958	527,277
First Financial Holding Co. Ltd.....	1,451,461	1,342,727
First Hi-Tec Enterprise Co. Ltd.....	27,554	95,253
First Hotel.....	48,000	24,292
First Insurance Co. Ltd.....	96,000	49,805
* First Steamship Co. Ltd.....	280,468	77,318
FIT Holding Co. Ltd.....	9,000	9,578
Fitipower Integrated Technology, Inc.....	40,000	180,033
Fittech Co. Ltd.....	24,000	53,276
FLEXium Interconnect, Inc.....	128,112	379,666
Flytech Technology Co. Ltd.....	31,297	67,112
FocalTech Systems Co. Ltd.....	39,000	88,980
Formosa Advanced Technologies Co. Ltd.....	50,000	64,454
Formosa Chemicals & Fibre Corp.....	344,000	716,119
Formosa International Hotels Corp.....	11,672	92,238
Formosa Laboratories, Inc.....	40,544	131,191
Formosa Oilseed Processing Co. Ltd.....	14,000	25,139
Formosa Petrochemical Corp.....	45,000	114,850
Formosa Plastics Corp.....	227,000	601,026
Formosa Sumco Technology Corp.....	14,000	71,295
Formosa Taffeta Co. Ltd.....	278,000	227,932
Formosan Rubber Group, Inc.....	107,110	72,673
Formosan Union Chemical.....	127,945	103,344
Founding Construction & Development Co. Ltd.....	72,000	42,058
Foxconn Technology Co. Ltd.....	221,535	393,541
Foxsemicon Integrated Technology, Inc.....	36,357	213,950

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	89,000	\$ 58,140
	45,000	71,094
	47,701	86,648
	755,256	1,576,382
#	43,432	173,131
	51,000	30,607
	132,117	64,832
	28,000	178,295
	58,710	37,702
	49,000	77,855
	11,000	12,278
#	54,000	121,483
*	9,000	9,762
	25,210	57,444
	153,000	156,680
	88,000	189,526
	20,480	21,782
	19,000	30,092
	11,000	14,014
#	35,616	445,870
	22,977	37,950
	163,000	352,261
	15,000	38,331
	74,994	556,307
*	117,000	60,609
#	59,000	591,416
*	16,790	46,572
*	106,000	56,820
	111,320	182,095
	23,000	37,537
	25,000	162,409
	9,000	39,905
	19,000	993,786
	33,000	540,812
*	110,048	47,294
	165,680	282,263
	91,000	493,247
	284,338	238,643
	25,000	27,453
	29,237	115,077
	82,159	35,313
	385,000	225,657
	5,000	105,709
	26,775	58,346
	32,000	185,487
	77,000	60,798
	75,000	78,453
	17,175	228,710
*	220,571	420,447
	148,000	287,371
*††	133,000	0
	52,000	46,633
	8,000	92,457
	21,000	13,225
	127,602	202,110
*	754,000	334,060
	188,079	65,022
	14,000	15,421
	62,000	45,415

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	3,000	\$ 10,896
	106,000	134,999
	23,871	39,313
	193,991	261,372
#	11,900	39,079
	26,000	31,889
	38,559	56,283
	4,000	8,958
	69,949	470,850
	8,000	16,792
	399,125	108,166
#	105,780	71,898
	15,300	43,068
	48,000	106,048
	40,425	125,549
	746,624	2,583,566
*	97,000	81,506
	66,000	55,408
	56,000	29,762
*	119,780	50,720
	19,263	41,024
	42,900	193,949
	9,000	217,307
*	19,448	26,280
	46,000	71,373
	12,390	40,498
	70,000	38,123
*	145,000	258,255
	17,725	89,455
#	132,000	86,730
	1,135,055	804,090
	21,000	42,418
	83,000	239,289
	54,000	41,091
	147,664	95,679
	67,242	30,489
*	1,216,585	465,037
#	119,000	134,198
	38,851	57,493
	47,340	124,189
	88,000	68,400
#	12,000	19,606
	23,573	236,492
	2,404,910	1,277,068
	22,800	36,423
	11,000	60,795
	8,400	33,700
	27,109	97,258
	8,000	14,657
	291,562	193,029
	38,000	741,975
#	670,000	1,362,909
	14,000	42,504
	25,000	36,066
	43,000	212,005
	104,029	262,950
	21,000	45,930
	25,087	14,517
	10,998	186,447

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	30,250	\$ 65,134
	9,442	17,368
	28,000	71,450
	12,000	18,824
#	5,989	179,495
	13,000	32,147
	44,000	37,069
	31,120	63,789
	13,000	141,339
	6,831	15,602
*	3,000	11,746
	185,000	71,887
#	174,316	162,913
	53,000	60,951
*	61,129	23,365
	2,000	15,044
	91,200	88,797
	36,340	46,048
	12,000	347,683
	511,000	1,026,824
	388,000	444,653
*	34,000	33,658
	29,000	128,369
	28,365	25,441
	566,000	312,451
	104,000	343,425
	17,300	85,174
#	76,000	46,128
	5,000	7,414
	32,000	80,266
	21,000	96,251
*	190,573	43,669
	80,315	94,248
*	84,360	51,862
	20,000	35,449
	99,000	36,272
	71,000	179,165
	11,000	49,336
	93,000	28,087
	14,000	52,233
	30,048	111,198
	14,000	971,063
	13,300	14,249
	4,409	8,084
	352,560	119,029
	56,000	30,241
	9,656	26,199
*	25,785	17,349
*	236,600	59,102
	26,160	75,428
	28,240	28,507
*	170,270	346,774
	174,000	103,901
	399,417	1,920,515
*	97,100	51,147
	61,000	42,738
	278,641	150,970
	24,000	47,094
	21,700	517,050

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	22,000	\$ 201,030
	19,440	50,003
*	59,000	69,657
#	14,490	18,466
	2,200	62,016
	17,000	43,436
	8,358	59,028
	8,000	24,516
	628,798	625,790
	36,865	366,250
	9,000	40,979
*	18,151	157,606
	64,000	54,640
#	13,000	37,037
	6,000	10,869
	152,000	3,344,746
*	21,000	21,451
	1,158,224	1,485,202
	40,600	26,759
	203,949	95,153
*	799,188	133,589
	35,000	241,808
	40,854	118,709
	184,000	1,141,268
	18,000	36,600
	58,600	37,894
	61,000	75,768
#	403,560	605,362
	14,480	276,557
#	30,297	25,342
	30,000	195,965
	6,000	36,059
	19,000	90,069
	63,000	97,982
	7,000	17,158
	282,000	628,414
	54,000	427,579
	14,000	27,371
	52,780	61,125
	271,432	626,349
	8,000	24,500
	7,000	15,573
	17,000	41,167
	14,400	15,638
*	29,000	17,884
*	26,000	25,768
	13,000	26,365
	72,030	122,283
	3,000	16,336
	51,245	32,222
	46,000	476,833
	12,000	19,937
	16,000	42,025
	10,000	34,560
	112,000	1,514,635
#	43,000	192,379
	458,620	145,891
	52,000	57,468
	16,000	16,715

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	Oneness Biotech Co. Ltd.....	15,926	\$ 98,537
	Orient Semiconductor Electronics Ltd.....	146,107	209,963
	Oriental Union Chemical Corp.....	228,000	159,086
#	O-TA Precision Industry Co. Ltd.....	29,422	85,877
	Pacific Construction Co.....	29,000	8,471
	Pacific Hospital Supply Co. Ltd.....	16,496	45,979
	Paiho Shih Holdings Corp.....	49,845	33,464
	Pan German Universal Motors Ltd.....	3,000	30,105
	Pan Jit International, Inc.....	51,700	120,053
	Pan-International Industrial Corp.....	165,000	218,823
	Parade Technologies Ltd.....	9,000	264,220
	Paragon Technologies Co. Ltd.....	26,000	34,323
#	Parpro Corp.....	19,000	25,608
*	PChome Online, Inc.....	32,000	46,038
	PCL Technologies, Inc.....	15,379	44,400
	P-Duke Technology Co. Ltd.....	23,968	82,032
	Pegatron Corp.....	533,000	1,297,912
#	Pegavision Corp.....	10,000	121,105
*	PharmaEssentia Corp.....	7,219	78,757
*††	Pharmally International Holding Co. Ltd.....	10,983	0
	Phison Electronics Corp.....	40,000	521,531
	Pixart Imaging, Inc.....	34,000	125,079
	Planet Technology Corp.....	14,000	61,113
	Plastron Precision Co. Ltd.....	28,126	16,539
#*	Polaris Group.....	7,000	19,167
	Polytronics Technology Corp.....	12,564	23,219
	Pou Chen Corp.....	666,000	662,720
	Power Wind Health Industry, Inc.....	11,968	58,144
#	Powerchip Semiconductor Manufacturing Corp.....	912,000	871,750
	Powertech Technology, Inc.....	394,000	1,388,655
	Poya International Co. Ltd.....	20,152	328,237
	President Chain Store Corp.....	79,000	701,846
	President Securities Corp.....	455,652	295,667
	Primax Electronics Ltd.....	181,000	372,093
	Prince Housing & Development Corp.....	421,000	153,428
	Princeton Technology Corp.....	11,000	10,739
	Pro Hawk Corp.....	6,000	28,063
	Promate Electronic Co. Ltd.....	39,000	56,259
	Prosperity Dielectrics Co. Ltd.....	35,086	45,285
	Qisda Corp.....	303,000	481,211
#	QST International Corp.....	25,300	49,279
	Qualipoly Chemical Corp.....	21,000	24,433
	Quang Viet Enterprise Co. Ltd.....	17,000	66,898
	Quanta Computer, Inc.....	98,000	745,570
	Quanta Storage, Inc.....	62,000	212,462
	Quintain Steel Co. Ltd.....	57,567	31,254
	Radiant Opto-Electronics Corp.....	159,000	610,597
	Radium Life Tech Co. Ltd.....	287,089	82,601
	Rafael Microelectronics, Inc.....	10,821	48,469
	Raydium Semiconductor Corp.....	2,000	21,069
	Realtek Semiconductor Corp.....	32,000	439,492
	Rechi Precision Co. Ltd.....	146,000	110,532
*	Rexon Industrial Corp. Ltd.....	29,000	32,923
	Rich Development Co. Ltd.....	251,000	76,770
	Right WAY Industrial Co. Ltd.....	17,000	9,483
*	Ritek Corp.....	311,084	90,677
	Rodex Fasteners Corp.....	13,000	17,881
*††	Roo Hsing Co. Ltd.....	93,000	11,571
	Ruentex Development Co. Ltd.....	388,098	440,382

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Ruentex Engineering & Construction Co.....	19,000	\$ 62,281
Ruentex Industries Ltd.....	253,904	501,541
Sakura Development Co. Ltd.....	12,000	18,873
Sampo Corp.....	104,400	92,263
San Fang Chemical Industry Co. Ltd.....	75,679	57,106
San Far Property Ltd.....	128,925	58,268
San Shing Fastech Corp.....	44,000	80,237
Sanitar Co. Ltd.....	13,000	15,434
Sanyang Motor Co. Ltd.....	119,000	299,394
* Savior Lifetec Corp.....	72,074	39,614
* SCI Pharmtech, Inc.....	4,500	14,749
Scientech Corp.....	20,000	159,387
ScinoPharm Taiwan Ltd.....	13,000	13,201
SDI Corp.....	28,000	95,247
Sea Sonic Electronics Co. Ltd.....	19,000	62,396
Senao International Co. Ltd.....	28,000	31,650
# Senao Networks, Inc.....	10,000	101,952
Sensortek Technology Corp.....	7,000	67,920
Sercomm Corp.....	85,000	331,158
# Sesoda Corp.....	79,104	86,011
Shanghai Commercial & Savings Bank Ltd.....	419,903	588,600
Shan-Loong Transportation Co. Ltd.....	44,000	46,057
Sharehope Medicine Co. Ltd.....	16,192	19,691
Sheng Yu Steel Co. Ltd.....	40,000	31,292
ShenMao Technology, Inc.....	21,000	45,702
Shih Her Technologies, Inc.....	19,000	42,362
Shih Wei Navigation Co. Ltd.....	158,786	99,121
Shihlin Electric & Engineering Corp.....	83,000	391,952
Shin Hsiung Natural Gas Co. Ltd.....	6,900	15,174
* Shin Kong Financial Holding Co. Ltd.....	3,171,243	973,375
Shin Ruenn Development Co. Ltd.....	13,000	19,425
# Shin Zu Shing Co. Ltd.....	52,980	143,208
Shinfox Energy Co. Ltd.....	15,000	49,979
* Shining Building Business Co. Ltd.....	191,632	62,873
Shinkong Insurance Co. Ltd.....	78,000	134,286
# Shinkong Synthetic Fibers Corp.....	548,000	299,213
Shinkong Textile Co. Ltd.....	14,000	20,188
Shiny Chemical Industrial Co. Ltd.....	22,360	99,086
ShunSin Technology Holding Ltd.....	7,000	22,651
* Shuttle, Inc.....	154,000	76,876
Sigurd Microelectronics Corp.....	233,226	393,299
Silergy Corp.....	34,000	359,631
Silicon Integrated Systems Corp.....	20,000	12,899
Simplo Technology Co. Ltd.....	34,600	338,668
Sinbon Electronics Co. Ltd.....	29,064	311,693
Sincere Navigation Corp.....	133,900	80,450
Sinher Technology, Inc.....	28,000	31,205
Sinmag Equipment Corp.....	17,420	73,237
Sino-American Silicon Products, Inc.....	197,000	1,077,190
Sinon Corp.....	180,000	208,109
SinoPac Financial Holdings Co. Ltd.....	1,861,102	1,105,200
Sinphar Pharmaceutical Co. Ltd.....	30,340	31,274
Sinyi Realty, Inc.....	80,544	74,404
Sirtec International Co. Ltd.....	42,800	40,228
Sitronix Technology Corp.....	51,000	358,216
Siward Crystal Technology Co. Ltd.....	64,000	70,912
Soft-World International Corp.....	21,000	67,522
Solar Applied Materials Technology Corp.....	98,398	117,821
Solomon Technology Corp.....	56,000	71,174

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Solteam, Inc.....	11,849	\$ 15,866
Sonix Technology Co. Ltd.....	50,000	73,554
Speed Tech Corp.....	28,000	46,625
Spirox Corp.....	29,000	39,991
Sporton International, Inc.....	23,330	178,678
St Shine Optical Co. Ltd.....	17,000	117,050
Standard Chemical & Pharmaceutical Co. Ltd.....	32,000	65,636
Standard Foods Corp.....	114,402	144,593
Stark Technology, Inc.....	19,200	75,902
Sun Race Sturmev-Archer, Inc.....	13,000	15,173
* Sun Yad Construction Co. Ltd.....	42,433	15,890
Sunfun Info Co. Ltd.....	2,920	16,436
Sunjuice Holdings Co. Ltd.....	5,000	47,731
* Sunko INK Co. Ltd.....	55,250	25,359
SunMax Biotechnology Co. Ltd.....	11,000	69,954
Sunny Friend Environmental Technology Co. Ltd.....	19,737	84,811
# Sunonwealth Electric Machine Industry Co. Ltd.....	70,000	295,016
Sunplus Technology Co. Ltd.....	183,000	179,637
Sunrex Technology Corp.....	34,561	46,668
Sunspring Metal Corp.....	41,351	29,292
# Supreme Electronics Co. Ltd.....	150,935	232,177
Swancor Holding Co. Ltd.....	12,000	33,731
Sweeten Real Estate Development Co. Ltd.....	22,000	18,217
Symtek Automation Asia Co. Ltd.....	15,486	55,517
Syncmold Enterprise Corp.....	45,000	82,817
* SYNergy ScienTech Corp.....	12,000	9,601
Synmosa Biopharma Corp.....	23,000	31,709
Synnex Technology International Corp.....	356,250	671,436
Systex Corp.....	51,000	191,203
T3EX Global Holdings Corp.....	35,039	80,693
TA Chen Stainless Pipe.....	599,820	754,766
Ta Liang Technology Co. Ltd.....	22,000	28,232
Ta Ya Electric Wire & Cable.....	106,174	127,640
Tah Hsin Industrial Corp.....	16,011	36,111
TA-I Technology Co. Ltd.....	34,750	50,260
* Tai Tung Communication Co. Ltd.....	25,934	14,358
Taichung Commercial Bank Co. Ltd.....	1,352,708	642,135
TaiDoc Technology Corp.....	16,471	96,934
Taiflex Scientific Co. Ltd.....	70,060	93,868
Taimide Tech, Inc.....	34,450	54,158
Tainan Enterprises Co. Ltd.....	37,000	29,243
Tainan Spinning Co. Ltd.....	518,240	256,673
Tai-Saw Technology Co. Ltd.....	27,000	23,988
Taishin Financial Holding Co. Ltd.....	2,220,436	1,291,761
Taisun Enterprise Co. Ltd.....	42,000	35,018
Taita Chemical Co. Ltd.....	126,197	80,656
TAI-TECH Advanced Electronics Co. Ltd.....	13,000	48,287
Taiwan Business Bank.....	1,822,649	836,812
Taiwan Cement Corp.....	923,102	1,096,838
Taiwan Chinsan Electronic Industrial Co. Ltd.....	41,288	47,302
Taiwan Cogeneration Corp.....	104,728	171,580
Taiwan Cooperative Financial Holding Co. Ltd.....	1,293,159	1,210,518
Taiwan FamilyMart Co. Ltd.....	13,000	88,907
Taiwan Fertilizer Co. Ltd.....	231,000	472,174
* Taiwan Fire & Marine Insurance Co. Ltd.....	96,000	70,265
Taiwan FU Hsing Industrial Co. Ltd.....	36,000	49,005
* Taiwan Glass Industry Corp.....	400,046	275,115
Taiwan High Speed Rail Corp.....	261,000	250,664
Taiwan Hon Chuan Enterprise Co. Ltd.....	99,927	342,678

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	44,000	\$ 56,525
†† Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	269,666	4,312
†† Taiwan Land Development Corp.....	13,000	13,633
Taiwan Line Tek Electronic.....	43,000	104,330
Taiwan Mask Corp.....	170,000	510,821
Taiwan Mobile Co. Ltd.....	88,000	77,342
Taiwan Navigation Co. Ltd.....	115,000	212,084
Taiwan Paiho Ltd.....	101,000	139,667
Taiwan PCB Techvest Co. Ltd.....	51,200	102,824
Taiwan Sakura Corp.....	10,000	12,321
Taiwan Sanyo Electric Co. Ltd.....	55,000	191,711
Taiwan Secom Co. Ltd.....	45,000	126,979
Taiwan Semiconductor Co. Ltd.....	129,369	12,826,936
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	1,170,000	21,127,391
Taiwan Semiconductor Manufacturing Co. Ltd.....	56,560	72,361
Taiwan Shin Kong Security Co. Ltd.....	5,000	14,360
Taiwan Steel Union Co. Ltd.....	119,000	62,139
Taiwan Styrene Monomer.....	64,800	186,791
Taiwan Surface Mounting Technology Corp.....	7,292	26,960
Taiwan Taxi Co. Ltd.....	281,000	259,160
#* Taiwan TEA Corp.....	65,000	258,891
# Taiwan Union Technology Corp.....	117,889	202,799
# Taiwan-Asia Semiconductor Corp.....	42,000	46,730
* Taiyen Biotech Co. Ltd.....	441,000	695,861
Tatung Co. Ltd.....	30,256	165,561
TCI Co. Ltd.....	29,000	78,946
Te Chang Construction Co. Ltd.....	548,000	939,555
Teco Electric & Machinery Co. Ltd.....	8,560	78,185
Tehmag Foods Corp.....	3,000	10,652
TEKOM Technologies, Inc.....	29,187	31,401
Tera Autotech Corp.....	42,000	81,675
Test Research, Inc.....	62,000	39,572
Test Rite International Co. Ltd.....	50,000	19,812
* Tex-Ray Industrial Co. Ltd.....	19,000	30,781
Thermaltake Technology Co. Ltd.....	24,000	122,478
Thinking Electronic Industrial Co. Ltd.....	44,800	76,311
Thye Ming Industrial Co. Ltd.....	294,000	166,768
Ton Yi Industrial Corp.....	42,487	213,713
Tong Hsing Electronic Industries Ltd.....	199,000	384,968
Tong Yang Industry Co. Ltd.....	85,060	55,262
Tong-Tai Machine & Tool Co. Ltd.....	50,288	288,093
Topco Scientific Co. Ltd.....	26,000	141,637
Topkey Corp.....	65,200	70,153
Topoint Technology Co. Ltd.....	42,840	33,450
Toung Loong Textile Manufacturing.....	139,000	173,434
TPK Holding Co. Ltd.....	11,000	22,948
Trade-Van Information Services Co.....	24,000	54,424
Transcend Information, Inc.....	8,000	45,852
Transcom, Inc.....	149,000	802,043
Tripod Technology Corp.....	11,226	15,371
Tsann Kuen Enterprise Co. Ltd.....	11,530	104,679
TSC Auto ID Technology Co. Ltd.....	80,790	80,406
TSEC Corp.....	216,000	172,682
TSRC Corp.....	12,000	55,557
Ttet Union Corp.....	3,945	37,760
TTFB Co. Ltd.....	60,000	146,173
TTY Biopharm Co. Ltd.....	19,000	55,234
* Tul Corp.....	248,570	442,588
Tung Ho Steel Enterprise Corp.....	19,000	83,645
# Tung Thih Electronic Co. Ltd.....		

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	10,410	\$ 37,319
	99,000	278,963
	116,000	123,162
*	143,700	41,350
	110,000	75,769
	34,000	71,148
	189,000	256,352
	28,000	20,685
	384,000	2,267,062
	911,393	451,300
	491,560	1,179,285
	14,000	15,470
*	198,586	111,824
	64,000	450,202
#	5,400	40,554
	1,888,000	2,837,095
*	18,422	42,902
	34,000	21,171
	12,750	33,529
*	369,206	209,478
*††	186,000	0
	209,213	194,569
*	14,600	182,177
	321,221	171,596
*	10,000	78,634
	9,328	22,935
	392,204	291,150
	15,000	38,847
#	254,000	626,251
	18,000	24,325
	21,000	55,595
	42,500	179,817
	15,442	861,672
	137,048	185,657
	22,463	83,194
	27,000	26,431
	76,500	197,200
	511,038	652,354
	88,398	267,216
	127,000	59,067
	244,500	392,991
	23,000	9,482
*	15,000	11,620
	104,000	65,629
	134,734	148,323
	34,000	53,289
	24,000	23,639
	19,000	28,496
	64,840	338,595
	1,011,804	948,392
#	28,000	75,280
	5,000	125,078
	158,236	229,895
	890,288	4,018,521
	5,329	26,708
	105,267	374,455
	11,000	624,680
#	44,357	54,385
*	32,000	300,659

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
WPG Holdings Ltd.....	425,520	\$ 683,921
WT Microelectronics Co. Ltd.....	140,567	307,195
WUS Printed Circuit Co. Ltd.....	70,735	101,220
XAC Automation Corp.....	27,000	19,724
XinTec, Inc.....	54,000	215,612
Xxentria Technology Materials Corp.....	29,700	66,977
Yageo Corp.....	58,440	856,750
Yang Ming Marine Transport Corp.....	598,215	887,396
Yankey Engineering Co. Ltd.....	6,519	58,199
YC INOX Co. Ltd.....	80,094	69,903
Yea Shin International Development Co. Ltd.....	95,280	75,194
Yem Chio Co. Ltd.....	185,936	87,889
Yeong Guan Energy Technology Group Co. Ltd.....	43,164	79,600
# YFC-Boneagle Electric Co. Ltd.....	32,321	25,864
YFY, Inc.....	554,000	650,308
Yi Jinn Industrial Co. Ltd.....	92,800	51,389
Yieh Phui Enterprise Co. Ltd.....	366,212	174,611
Yonyu Plastics Co. Ltd.....	38,000	38,531
Young Fast Optoelectronics Co. Ltd.....	30,000	33,679
Youngtek Electronics Corp.....	30,160	65,343
Yuanta Financial Holding Co. Ltd.....	1,595,999	1,241,092
Yuanta Futures Co. Ltd.....	15,792	27,157
Yuen Chang Stainless Steel Co. Ltd., Class C.....	31,547	18,149
Yuen Foong Yu Consumer Products Co. Ltd.....	35,000	42,589
Yulon Finance Corp.....	91,223	551,385
Yulon Motor Co. Ltd.....	239,536	626,491
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	14,000	33,647
Yungshin Construction & Development Co. Ltd.....	30,000	72,396
YungShin Global Holding Corp.....	42,800	59,541
Yusin Holding Corp.....	6,000	19,696
Zeng Hsing Industrial Co. Ltd.....	23,635	79,817
Zenitron Corp.....	78,000	77,656
Zero One Technology Co. Ltd.....	40,528	88,060
Zhen Ding Technology Holding Ltd.....	181,400	607,878
Zig Sheng Industrial Co. Ltd.....	168,000	53,297
* Zinwell Corp.....	137,000	92,433
Zippy Technology Corp.....	45,000	75,424
Zyxel Group Corp.....	79,944	137,905
TOTAL TAIWAN.....		211,637,708
THAILAND — (0.7%)		
AAPICO Hitech PCL.....	71,300	69,261
* Absolute Clean Energy PCL.....	496,900	27,147
Advanced Info Service PCL.....	83,800	553,301
Advanced Information Technology PCL, Class F.....	290,300	42,406
AEON Thana Sinsap Thailand PCL.....	29,800	135,816
After You PCL.....	82,900	24,946
* Airports of Thailand PCL.....	162,100	338,609
AJ Plast PCL.....	58,400	15,100
Allianz Ayudhya Capital PCL.....	9,200	10,415
Amata Corp. PCL.....	274,900	188,735
AP Thailand PCL.....	765,200	272,737
Asia Plus Group Holdings PCL.....	679,600	56,784
Asia Sermkij Leasing PCL, NVDR.....	24,600	17,608
Asian Insulators PCL.....	71,750	9,894
Asphere Innovations PCL.....	52,200	17,843
Asset World Corp. PCL.....	392,000	51,307
Assetwise PCL.....	49,300	12,387
B Grimm Power PCL.....	76,600	86,718

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	461,800	\$516,053
*	88,000	39,592
	35,000	175,364
	35,500	177,869
#	392,400	204,060
	278,000	89,340
	566,500	475,824
	353,440	93,965
	15,100	135,874
	4,528,100	107,154
	137,800	97,426
*	236,200	19,736
	1,653,333	470,949
	99,800	42,277
	127,400	35,917
	309,452	73,682
	197,050	201,490
*	1,758,200	33,388
	32,000	8,788
*	65,700	25,720
	679,500	160,799
	14,500	91,502
	80,300	23,694
	1,081,743	62,575
	45,100	95,856
	114,800	228,066
*	14,500	20,016
	149,775	180,498
	232,300	145,914
	552,377	327,598
	1,709,500	144,836
	778,200	16,597
	271,900	27,485
	181,200	148,226
*	907,200	9,807
*	420,300	9,209
	119,700	222,063
	98,600	325,510
*	239,200	21,524
*	47,840	0
	133,200	168,306
	85,800	20,429
	1,370,220	82,464
	259,000	49,940
*	61,164	5,325
	233,400	31,776
	95,300	21,438
	27,900	108,816
	164,800	298,509
	203,700	56,238
	42,200	29,712
	71,200	63,444
	86,500	23,249
	25,000	10,810
*	1,863,500	11,977
	118,400	41,855
	117,000	40,335
	68,831	116,130
*	1,921,500	11,227

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Gulf Energy Development PCL.....	78,400	\$113,951
Gunkul Engineering PCL.....	1,212,800	122,595
Haad Thip PCL.....	13,900	15,025
Hana Microelectronics PCL.....	141,600	209,946
Home Product Center PCL.....	636,320	263,981
Hwa Fong Rubber Thailand PCL, Class F.....	88,400	11,054
Ichitan Group PCL.....	155,600	66,825
Index Livingmall PCL.....	63,600	42,550
Indorama Ventures PCL.....	287,500	287,679
Interlink Communication PCL.....	140,900	29,638
Intouch Holdings PCL, Class F.....	10,900	24,520
IRPC PCL.....	2,471,700	176,195
* IT City PCL.....	21,800	1,987
* Italian-Thai Development PCL.....	1,448,300	60,507
* Jasmine International PCL.....	1,589,900	71,067
Jaymart Group Holdings PCL.....	65,700	32,630
JMT Network Services PCL.....	83,580	94,620
Karmarts PCL.....	338,400	137,421
KCE Electronics PCL.....	186,800	236,033
KGI Securities Thailand PCL.....	504,800	68,135
Khon Kaen Sugar Industry PCL.....	625,296	55,901
Kiatnakin Phatra Bank PCL.....	90,400	146,579
Krung Thai Bank PCL.....	312,000	186,860
Krungthai Card PCL.....	128,800	176,857
Ladprao General Hospital PCL, Class F.....	56,700	8,862
Lalin Property PCL.....	23,700	6,059
Land & Houses PCL.....	1,333,400	331,122
Land & Houses PCL, NVDR.....	108,300	26,894
Lanna Resources PCL.....	121,200	56,654
LH Financial Group PCL.....	1,555,400	48,622
* Loxley PCL.....	909,200	47,547
LPN Development PCL.....	565,100	69,010
Major Cineplex Group PCL.....	54,700	24,451
* Master Ad PCL.....	280,600	4,017
MBK PCL.....	299,712	143,601
MC Group PCL.....	93,300	32,437
MCS Steel PCL.....	101,800	19,332
* MDX PCL.....	63,100	5,899
Mega Lifesciences PCL.....	117,700	133,247
Minor International PCL.....	389,846	375,851
MK Restaurants Group PCL.....	60,200	81,342
Muangthai Capital PCL.....	148,100	153,600
Namyong Terminal PCL.....	161,200	18,273
Netbay PCL.....	22,700	14,192
Next Capital PCL.....	115,700	12,710
Ngern Tid Lor PCL.....	243,837	156,010
Noble Development PCL.....	162,000	19,878
Nonthavej Hospital PCL.....	10,100	11,065
Northeast Rubber PCL.....	278,200	38,200
* Nusasiri PCL.....	1,219,100	17,808
Origin Property PCL, Class F.....	315,200	96,691
Osotspa PCL.....	114,600	97,931
Plan B Media PCL, Class F.....	667,764	166,801
* Platinum Group PCL, Class F.....	367,600	32,433
Polyplex Thailand PCL.....	171,000	72,939
Praram 9 Hospital PCL.....	51,200	27,373
Precious Shipping PCL.....	252,100	69,232
Premier Marketing PCL.....	152,100	38,882
Prima Marine PCL.....	355,600	69,606

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Principal Capital PCL.....	74,100	\$ 9,395
Property Perfect PCL.....	3,542,385	38,292
Pruksa Holding PCL.....	319,400	123,174
* PSG Corp. PCL.....	499,700	13,285
PTG Energy PCL.....	448,900	141,639
PTT Exploration & Production PCL.....	296,000	1,379,308
PTT Global Chemical PCL.....	223,300	257,688
PTT Oil & Retail Business PCL.....	33,500	20,944
PTT PCL.....	1,306,600	1,336,041
Quality Houses PCL.....	2,775,632	184,887
R&B Food Supply PCL.....	50,900	15,019
* Rabbit Holdings PCL, Class F.....	4,778,534	73,991
* Raimon Land PCL.....	1,256,400	19,087
Rajthanee Hospital PCL.....	75,000	61,352
Ramkhamhaeng Hospital PCL, Class F.....	8,800	10,605
Ratch Group PCL.....	110,900	117,449
Ratchaphruek Hospital PCL, Class F.....	70,600	12,479
Ratchthani Leasing PCL.....	777,737	72,710
Regional Container Lines PCL.....	140,400	98,444
Rojana Industrial Park PCL.....	322,357	53,210
RS PCL.....	134,310	56,112
* S Hotels & Resorts PCL.....	202,000	16,878
Sabina PCL.....	46,985	33,219
Saha Pathana Inter-Holding PCL.....	18,900	38,238
Sahamitr Pressure Container PCL.....	69,300	21,663
Saha-Union PCL.....	22,400	20,123
* Samart Corp. PCL.....	126,000	23,375
Sansiri PCL.....	5,327,000	311,259
Sappe PCL.....	33,800	86,898
SC Asset Corp. PCL.....	708,025	95,151
SCB X PCL.....	77,300	254,063
SCG Ceramics PCL.....	312,000	19,871
SCG Packaging PCL.....	64,700	76,554
SCGJWD Logistics PCL.....	79,300	38,690
Sena Development PCL.....	241,700	21,043
Sermsang Power Corp. Co. Ltd.....	81,457	17,253
Siam Cement PCL, NVDR.....	5,100	48,424
Siam Cement PCL.....	25,700	244,020
Siam City Cement PCL.....	16,168	64,712
Siam Global House PCL.....	189,434	91,317
* Siam Wellness Group PCL, Class F.....	90,400	32,221
Siamgas & Petrochemicals PCL.....	221,200	52,992
Sikarin PCL, Class F.....	215,200	68,530
Singer Thailand PCL.....	51,800	12,107
Singha Estate PCL.....	1,148,100	40,921
Sino-Thai Engineering & Construction PCL.....	203,400	64,772
SISB PCL.....	9,500	9,922
#*†† SMI Holdings Group Ltd.....	336,796	0
SNC Former PCL.....	49,100	14,632
Somboon Advance Technology PCL.....	74,100	41,782
SPCG PCL.....	175,825	65,237
Sri Trang Agro-Industry PCL.....	346,740	165,120
Sri Trang Gloves Thailand PCL.....	340,700	71,666
Srinanaporn Marketing PCL.....	56,300	35,528
Srisawad Capital 1969 PCL.....	337,200	41,573
# Srisawad Corp. PCL.....	142,167	196,250
Srivichai Vejvivat PCL.....	95,700	22,088
Star Petroleum Refining PCL.....	586,300	149,878
Stars Microelectronics Thailand PCL.....	165,500	22,242

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* STP & I PCL.....	412,920	\$ 46,324
Supalai PCL.....	498,100	308,504
* Super Energy Corp. PCL.....	5,584,020	81,569
Susco PCL.....	111,200	11,760
SVI PCL.....	101,500	23,723
Synnex Thailand PCL.....	61,700	21,270
* Syntec Construction PCL.....	478,500	21,668
Taokaenoi Food & Marketing PCL, Class F.....	94,900	31,607
Tata Steel Thailand PCL.....	988,400	24,256
Thai Nakarin Hospital PCL.....	12,500	12,964
Thai Oil PCL.....	320,284	479,555
* Thai Reinsurance PCL.....	297,000	7,896
Thai Rubber Latex Group PCL.....	88,240	3,300
Thai Solar Energy PCL, Class F.....	312,228	20,433
Thai Stanley Electric PCL, Class F.....	8,800	50,905
Thai Union Group PCL, Class F.....	547,800	217,656
Thai Vegetable Oil PCL.....	221,650	163,508
Thai Wah PCL, Class F.....	134,500	16,975
Thaicom PCL.....	188,200	72,578
Thaifoods Group PCL, Class F.....	489,900	57,250
Thaire Life Assurance PCL, Class F.....	200,486	19,446
Thanachart Capital PCL.....	97,700	142,716
Thonburi Healthcare Group PCL.....	87,600	171,470
Thoresen Thai Agencies PCL.....	544,900	101,088
Tipco Asphalt PCL.....	208,200	108,270
TIPCO Foods PCL.....	132,600	46,100
Tisco Financial Group PCL, NVDR.....	31,000	91,020
Tisco Financial Group PCL.....	37,100	108,930
TKS Technologies PCL.....	86,100	22,136
TMBThanachart Bank PCL.....	2,923,949	146,929
TMT Steel PCL.....	109,200	23,130
TOA Paint Thailand PCL.....	124,800	99,355
TPI Polene PCL.....	2,384,500	100,316
TPI Polene Power PCL.....	1,084,900	105,229
TQM Alpha PCL.....	72,200	55,897
True Corp. PCL.....	3,023,493	640,407
* TTCL PCL.....	75,100	9,083
TTW PCL.....	254,500	64,687
Union Auction PCL.....	164,600	50,012
United Paper PCL.....	73,700	24,546
Univanich Palm Oil PCL.....	127,800	34,910
Univentures PCL.....	490,400	37,537
Vanachai Group PCL.....	72,500	9,023
VGI PCL.....	637,050	54,346
Vibhavadi Medical Center PCL.....	310,000	21,736
WHA Corp. PCL.....	1,375,600	199,335
WHA Utilities & Power PCL.....	205,600	21,744
WICE Logistics PCL.....	72,700	18,478
Workpoint Entertainment PCL.....	33,320	14,796
* Xspring Capital PCL.....	901,300	33,178
YGGDRAZIL Group PCL.....	78,400	18,095
TOTAL THAILAND.....		<u>24,563,333</u>
TURKEY — (0.3%)		
Akbank TAS.....	274,538	284,897
Aksa Akriklik Kimya Sanayii AS.....	84,735	272,551
Aksa Enerji Uretim AS.....	135,820	199,408
Alarko Holding AS.....	38,338	148,187
* Albaraka Turk Katilim Bankasi AS.....	411,937	52,142

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	26,857	\$ 37,579
*	59,865	50,823
	13,237	44,240
	37,705	39,156
*	46,477	266,369
	10,418	28,844
	237,186	131,063
	40,857	328,090
*	10,522	121,444
	421	30,083
	3,447	9,087
	14,544	101,786
	30,091	351,744
	492,406	242,952
	351	83,783
	41,357	65,403
Ω	61,562	116,019
	92,855	115,851
*	35,118	54,325
*	1	3
	11,312	398,690
*	120,279	57,692
*	53,484	33,327
	65,759	12,717
#*	6,467	74,746
*	241,840	273,984
#*	24,192	44,350
*	35,715	15,195
	413,087	340,164
	38,641	30,530
	198,891	186,909
	38,439	192,683
	17,841	59,779
#	221,214	229,917
*	38,753	87,620
	41,360	139,287
Ω	34,528	111,848
	38,967	426,834
*Ω	5,480	19,656
*	46,404	25,871
	13,762	85,995
#*	119,899	53,134
*	9,995	107,009
*	17,621	36,635
*	8,731	272,948
*	190,463	127,088
	124,251	135,028
	221,351	25,587
	62,356	102,332
*	14,028	23,693
*	65,236	271,915
	54,325	90,385
*	29,428	28,292
	33,556	376,140
*	151,960	1,321,485
*	64,091	50,676
	237,210	455,069
	37,450	143,748
*	135,650	30,645

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Turkiye Sise ve Cam Fabrikalari AS.....	216,994	\$ 430,212
* Turkiye Vakiflar Bankasi TAO, Class D.....	140,334	62,916
* Ulker Biskuvi Sanayi AS.....	49,077	71,197
* Vestel Elektronik Sanayi ve Ticaret AS.....	32,970	75,425
Yapi ve Kredi Bankasi AS.....	548,219	289,754
Yatas Yatak ve Yorgana Sanayi ve Ticaret AS.....	61,645	81,012
* Zorlu Enerji Elektrik Uretim AS.....	297,691	47,522
TOTAL TURKEY.....		<u>10,733,470</u>
UNITED ARAB EMIRATES — (0.5%)		
Abu Dhabi Commercial Bank PJSC.....	397,677	950,815
Abu Dhabi Islamic Bank PJSC.....	444,765	1,361,324
Abu Dhabi National Hotels.....	66,324	153,205
Abu Dhabi National Insurance Co. PSC.....	21,800	34,899
Abu Dhabi National Oil Co. for Distribution PJSC.....	484,843	514,702
Abu Dhabi Ship Building Co. PJSC.....	9,768	10,637
ADNOC Drilling Co. PJSC.....	197,178	211,462
Agthia Group PJSC.....	119,231	172,027
Air Arabia PJSC.....	731,475	535,824
* Ajman Bank PJSC.....	362,265	217,075
* AL Seer Marine Supplies & Equipment Co. LLC.....	30,672	65,409
AL Yah Satellite Communications Co-PJSC-Yah Sat.....	50,097	36,281
Aldar Properties PJSC.....	878,740	1,236,648
* Alpha Dhabi Holding PJSC.....	11,516	62,592
Amanat Holdings PJSC.....	396,191	113,265
* Amlak Finance PJSC.....	316,009	79,171
* Apex Investment Co. PSC.....	188,983	108,019
*† Arabtec Holding PJSC.....	67,000	0
Aramex PJSC.....	218,715	178,536
Dana Gas PJSC.....	1,225,485	326,707
* Deyaar Development PJSC.....	419,068	83,274
Dubai Electricity & Water Authority PJSC.....	208,413	152,064
Dubai Financial Market PJSC.....	319,342	144,381
Dubai Investments PJSC.....	803,561	531,850
Dubai Islamic Bank PJSC.....	651,790	1,020,735
Emaar Development PJSC.....	372,437	642,837
Emaar Properties PJSC.....	1,555,544	2,862,275
Emirates Driving Co.....	3,768	27,239
Emirates Integrated Telecommunications Co. PJSC.....	147,776	222,045
Emirates NBD Bank PJSC.....	338,568	1,566,593
Emirates Telecommunications Group Co. PJSC.....	214,308	1,306,834
* EMSTEEL Building Materials PJSC.....	642,452	278,136
* Eshraq Investments PJSC.....	555,277	88,143
Fertiglobe PLC.....	407,491	397,065
First Abu Dhabi Bank PJSC.....	163,543	651,788
* Ghitha Holding PJSC.....	5,884	68,527
* Gulf Navigation Holding PJSC.....	41,242	74,310
* Gulf Pharmaceutical Industries PSC.....	102,715	24,314
* Manazel PJSC.....	560,892	85,052
* Multiply Group PJSC.....	311,736	274,112
National Corp. for Tourism & Hotels.....	12,962	10,940
* Palms Sports PrJSC.....	4,192	11,386
* RAK Properties PJSC.....	431,444	138,614
Ras Al Khaimah Ceramics.....	162,936	119,327
* Shuaa Capital PSC.....	397,101	44,560
* Union Properties PJSC.....	961,862	106,808
TOTAL UNITED ARAB EMIRATES.....		<u>17,301,807</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (8.4%)		
	173,852	\$ 4,410,826
	8,383	477,626
*	74,221	102,950
	517,054	1,538,736
*	4,553	43,919
	32,592	15,095
	40,398	1,102,987
	16,961	54,135
	29,864	180,644
Ω	287,385	429,721
	77,943	329,023
Ω	27,801	55,705
	108,493	71,019
	75,585	2,324,373
	5,576	48,226
	38,270	823,178
	11,174	16,833
*	92,003	247,270
	87,647	232,427
	57,882	4,282,330
*	1,336	7,216
	42,973	1,130,921
	57,443	4,118,663
	19,840	2,850,536
	12,221	51,712
*	1,249	11,380
Ω	186,625	1,547,788
	366,606	1,826,492
	7,418	78,116
	226,592	1,609,463
*	291,194	1,401,852
	130,186	1,556,900
Ω	14,898	19,217
	252,287	1,132,971
	16,230	678,591
	188,100	1,502,919
	992,516	1,969,460
	233,527	1,366,975
	109,699	772,901
	13,528	22,991
	41,745	1,187,083
	27,410	1,528,320
	27,878	154,711
	95,757	850,187
*	222,867	111,121
	396,055	14,772,851
	266,095	1,650,973
	11,607	34,707
	20,342	95,048
	127,371	4,283,245
	102,140	1,133,740
	2,096,487	3,285,164
	25,699	952,608
	63,689	1,818,017
	48,896	660,832
	97,134	644,020
	95,909	169,876
*	396,458	140,583
	11,253	11,467

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	104,528	\$ 237,792
*	119,515	138,258
*	4,905	83,194
*	650	11,134
	1,541	7,925
*	1,151	2,107
	371,426	458,620
	37,001	87,138
	6,290	10,333
	2,036,747	3,609,422
	77,510	282,730
	52,272	181,291
	4,322	154,670
	53,449	632,471
Ω	51,240	92,298
	354,285	318,568
	23,800	700,266
#	4,887	32,118
	87,291	2,271,096
	27,087	764,167
Ω	173,166	463,936
*	61,092	39,181
	16,543	709,731
	104,000	285,030
	11,068	838,010
	446,470	306,325
	15,326	404,946
	24,309	1,407,460
*	50,837	31,314
*Ω	157,485	265,559
	55,887	86,459
#	20,164	3,547,654
	46,858	2,044,989
	26,304	1,094,043
	449,598	868,197
	13,612	139,678
	30,477	37,129
	110,666	493,481
	9,175	10,882
*	313,752	496,425
	14,323	28,019
	158,338	1,229,298
	368,767	1,466,161
	37,503	554,143
Ω	12,252	15,284
*	69,018	400,868
	55,621	81,454
	10,269	3,530
*	225,641	320,032
	15,511	289,072
	21,183	315,199
*	583,328	133,625
	42,328	753,931
	22,733	19,985
*	88,439	3,801
	79,859	166,586
*††	100,308	0
	102,071	3,944,591
*	2,675	61,473

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	26,848	\$ 188,503
	163,028	192,246
	204,945	383,837
	12,279	14,670
Ω	64,879	143,095
	87,948	44,920
*	49,437	515,269
	26,391	209,155
*	904	6,817
	14,301	109,477
*Ω	9,016	5,600
	4,247	45,608
	22,850	58,082
	11,194	1,673,572
*	6,673	2,833
	12,889	183,880
	3,155	10,135
*	49,479	11,619
	50,158	67,005
	49,406	198,662
*	13,863	165,424
	1,482,781	9,017,434
	2,235	16,465
	62,669	704,855
	244,692	790,710
*	149,646	168,415
	41,462	1,470,397
	149,747	2,665,676
	79,319	2,821,377
	80,045	127,677
*Ω	43,433	58,413
	4,726	26,180
	146,203	631,074
#	81,853	721,125
	98,895	280,618
	23,348	670,505
	88,243	302,096
	103,252	1,129,701
	3,349	19,040
	45,760	66,474
	465,650	640,682
	18,512	52,909
	54,416	187,727
*	182,104	210,881
	23,180	64,587
	48,374	1,299,077
	26,470	536,321
	16,024	133,067
	70,714	978,785
	97,500	96,611
	43,997	126,719
*Ω	8,283	13,841
	194,268	1,839,515
#	230,666	9,637,225
Ω	131,944	25,515
	65,656	222,783
Ω	125,965	243,182
	32,237	25,971
	146,326	1,329,604

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	107,145	\$2,240,125
	19,265	135,837
	131,018	3,095,357
	189,941	1,997,611
*	61,194	1,378,193
	156,879	1,526,410
	48,030	150,953
#	13,252	999,232
	2,901	214,389
	49,636	895,824
*	271,132	926,125
	92,672	138,310
	25,612	1,434,744
	174,636	1,096,742
	8,930	21,499
	355,498	272,667
#*	207,859	52,756
	1,139,168	1,057,926
*	286,038	561,474
*	30,631	265,928
	505,272	1,799,013
*	21,265	110,964
	15,254	40,720
	478,660	969,589
	20,824	300,163
*	248,057	471,507
	48,197	1,114,668
	60,151	86,720
	194,957	286,193
*Ω	10,655	190,762
	395,939	418,340
	24,997	420,624
	26,160	287,332
*	138,933	156,450
*	52,841	45,880
	509,615	1,607,004
	84,280	645,073
	4,309	4,146
	636,253	1,906,764
*	4,558	84,634
*	11,158	220,476
	6,781	56,247
	4,305,890	2,487,716
	445,560	1,020,332
	12,176	1,322,250
	107,078	171,864
	21,252	73,659
Ω	17,334	28,372
	14,242	24,289
	618,070	1,592,086
	47,125	66,601
	521,841	1,599,751
*	630,137	1,669,172
	77,169	265,828
*	338,990	136,615
	131,516	263,491
	52,545	184,260
	313,752	2,135,258
	34,840	52,897

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	11,791	\$ 65,090
*	108,304	319,354
	354,992	463,087
	12,907	69,298
	233,603	280,077
	94,275	1,653,639
	187,383	660,402
	156,724	549,851
	15,768	386,750
	2,481	19,849
*	16,165	22,066
	2,235	20,646
*	24,360	7,212
*	23,240	22,186
	37,042	490,985
#	26,216	1,766,434
	201,371	632,111
#	158,532	1,006,681
	54,568	67,553
	22,775	185,767
	15,976	1,444,882
	150,277	332,643
	11,902	24,760
	20,170	86,154
*	19,576	235,667
*Ω	11,771	13,464
	104,275	492,825
	14,863	457,911
	131,499	752,988
	493,111	91,252
	89,126	604,975
	31,673	208,057
	102,601	1,131,689
*	508,536	111,158
	52,896	477,677
	74,254	1,103,929
*	6,172	5,749
*	114,585	115,577
	189,585	952,702
	110,586	34,268
	140,348	991,575
	7,073	17,588
*	60,431	434,749
	34,070	658,333
	17,189	107,006
	2,540	20,895
	3,538	46,579
	346,159	562,317
#	13,959	389,735
	50,192	696,982
*	62,112	178,190
	61,437	130,869
	154,165	638,334
Ω	481,384	483,203
*	70,508	83,059
	14,720	340,555
*††	39,205	0
	150,161	163,813
	30,197	2,262,119

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Record PLC.....	11,991	\$ 12,983
Redde Northgate PLC.....	85,930	379,826
Redrow PLC.....	92,358	613,989
RELX PLC, Sponsored ADR.....	52,014	1,750,777
RELX PLC.....	86,730	2,916,363
Renew Holdings PLC.....	2,854	26,698
* Renewi PLC.....	29,278	195,638
Renishaw PLC.....	7,254	363,450
* Renold PLC.....	76,389	28,777
Rentokil Initial PLC.....	172,500	1,406,592
* Restaurant Group PLC.....	260,091	142,556
RHI Magnesita NV.....	13,538	521,890
Ricardo PLC.....	11,713	87,993
Rightmove PLC.....	164,317	1,203,949
Rio Tinto PLC.....	2,919	192,939
Rio Tinto PLC, Sponsored ADR.....	158,523	10,549,706
* RM PLC.....	3,746	3,869
Robert Walters PLC.....	14,202	75,121
* Rockhopper Exploration PLC.....	3,933	605
* Rolls-Royce Holdings PLC.....	715,431	1,696,385
Rotork PLC.....	242,247	959,546
RS Group PLC.....	89,755	904,100
RWS Holdings PLC.....	40,843	136,388
S&U PLC.....	1,185	36,882
* S4 Capital PLC.....	21,078	28,530
Ω Sabre Insurance Group PLC.....	54,083	95,899
* Saga PLC.....	40,900	65,035
Sage Group PLC.....	73,574	884,990
*†† Savannah Energy PLC.....	205,545	50,937
Savills PLC.....	56,587	706,610
Schroders PLC.....	116,098	684,954
ScS Group PLC.....	4,075	8,888
Senior PLC.....	116,017	248,626
Serco Group PLC.....	264,399	526,913
Serica Energy PLC.....	66,434	204,526
Severfield PLC.....	42,189	38,187
Severn Trent PLC.....	34,717	1,137,810
Shell PLC.....	69,241	2,098,540
Shell PLC, ADR.....	433,805	26,735,402
* SIG PLC.....	245,058	91,218
Sigmaroc PLC.....	17,713	13,541
Sirius Real Estate Ltd.....	233,151	247,758
Smart Metering Systems PLC.....	15,634	140,026
# Smith & Nephew PLC, Sponsored ADR.....	7,231	219,678
Smith & Nephew PLC.....	45,015	684,813
Smiths Group PLC.....	47,362	1,032,948
Softcat PLC.....	42,687	822,475
* SolGold PLC.....	170,699	34,683
Spectris PLC.....	22,012	993,347
Speedy Hire PLC.....	195,133	92,175
Spirax-Sarco Engineering PLC.....	3,901	557,166
Ω Spire Healthcare Group PLC.....	127,946	353,811
Spirent Communications PLC.....	160,726	349,316
SSE PLC.....	62,160	1,344,094
* SSP Group PLC.....	177,674	573,617
St. James's Place PLC.....	36,711	443,143
* Staffline Group PLC.....	15,961	5,199
Standard Chartered PLC.....	310,696	2,984,405
SThree PLC.....	35,092	158,886

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	34,965	\$ 44,183
*††	7,838	0
	6,164	16,681
*	28,193	28,489
*	169,320	181,380
	123,240	1,181,031
	4,491	27,345
	1,199,516	1,760,721
	9,369	299,453
	21,520	459,395
	6,849	25,923
	918,715	3,042,849
*	179,042	236,981
Ω	40,642	69,895
	69,344	46,255
	273,471	558,192
	85,191	952,876
#*	968	7,318
	9,048	4,633
	24,484	27,765
	80,929	163,173
#*	313,425	138,799
	33,176	133,049
	89,020	4,783,045
	61,804	3,323,987
	93,772	1,202,489
	77,415	125,037
*	205	28
	184,858	166,052
	79,668	451,093
	14,920	296,240
	10,933	84,043
	435,964	988,944
	117,409	1,190,852
	3,543,925	3,371,193
	1,833	17,633
	3,638	13,489
	31,574	162,753
	1,242	8,963
*Ω	76,240	739,842
	52,943	32,605
	43,953	1,035,169
	42,994	824,228
	38,989	1,751,429
	91,550	160,528
	5,594	21,647
	43,153	134,264
*	21,012	209,571
*Ω	1,105	33,675
	429	23,483
	58,157	635,001
*	20,563	50,243
	15,239	37,407
	2,282	24,966
	7,260	110,443
TOTAL UNITED KINGDOM.....		<u>319,580,336</u>
UNITED STATES — (0.1%)		
	21,110	206,932

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (Continued)		
Ferguson PLC.....	24,234	\$ 3,897,337
* Noble Corp. PLC.....	6,609	345,375
*†† Rexlot Holdings.....	4,800,000	0
Sempra.....	1,186	179,606
VAALCO Energy, Inc.....	3,565	15,864
TOTAL UNITED STATES.....		<u>4,645,114</u>
TOTAL COMMON STOCKS.....		<u>3,715,583,455</u>
PREFERRED STOCKS — (0.6%)		
BRAZIL — (0.3%)		
Ω Banco ABC Brasil SA, 8.291%.....	31,360	124,014
Ω Banco BMG SA, 13.811%.....	43,000	25,370
Banco Bradesco SA, 6.050%.....	259,663	914,826
Banco do Estado do Rio Grande do Sul SA Class B, 6.032%.....	75,825	233,949
Banco Pan SA, 2.703%.....	67,598	132,945
* Braskem SA Class A.....	31,067	166,873
Centrais Eletricas Brasileiras SA Class B, 3.424%.....	16,900	155,929
Centrais Eletricas de Santa Catarina SA, 9.255%.....	1,700	21,879
Cia de Ferro Ligas da Bahia FERBASA, 7.363%.....	21,468	230,399
Cia de Saneamento do Parana, 8.871%.....	282,323	251,352
Cia Energetica de Minas Gerais, 8.914%.....	224,832	602,405
Cia Energetica do Ceara Class A, 1.619%.....	3,900	43,175
Cia Paranaense de Energia, 4.394%.....	237,500	419,878
CTEEP-Cia de Transmissao de Energia Eletrica Paulista, 4.233%.....	36,768	195,163
Eucatex SA Industria e Comercio, 6.083%.....	26,314	72,285
Gerdau SA, 11.707%.....	188,042	1,163,146
Graziotin SA, 9.391%.....	6,900	41,659
Itau Unibanco Holding SA, 5.352%.....	219,865	1,331,628
Marcopolo SA, 5.813%.....	219,947	243,262
Petroleo Brasileiro SA, 15.666%.....	813,284	5,350,519
Raizen SA, 5.623%.....	236,726	208,254
Randon SA Implementos e Participacoes, 4.114%.....	71,363	187,736
Schulz SA, 4.413%.....	39,762	56,506
Taurus Armas SA, 8.725%.....	20,900	65,634
Track & Field Co. SA, 1.647%.....	12,967	37,156
Unipar Carbocloro SA Class B, 14.689%.....	24,817	424,782
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 4.547%.....	204,318	312,391
TOTAL BRAZIL.....		<u>13,013,115</u>
CHILE — (0.0%)		
Embotelladora Andina SA Class B, 6.537%.....	87,181	239,550
COLOMBIA — (0.0%)		
Grupo Aval Acciones y Valores SA, 3.557%.....	235,543	30,396
Grupo de Inversiones Suramericana SA, 7.419%.....	6,485	23,006
TOTAL COLOMBIA.....		<u>53,402</u>
GERMANY — (0.3%)		
Ω Bayerische Motoren Werke AG, 8.345%.....	8,117	911,954
Ω Dr Ing hc F Porsche AG, 0.907%.....	6,002	733,941
Draegerwerk AG & Co. KGaA, 0.419%.....	3,939	197,853
FUCHS SE, 2.846%.....	21,128	874,567
Henkel AG & Co. KGaA, 2.638%.....	17,611	1,358,976
Junghenrich AG, 2.001%.....	22,454	840,087
Porsche Automobil Holding SE, 4.753%.....	18,681	1,102,289
# Sartorius AG, 0.385%.....	2,674	1,103,237

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Sixt SE, 9.109%.....	7,889	\$ 585,821
STO SE & Co. KGaA, 3.329%.....	1,089	179,751
Villeroy & Boch AG, 6.366%.....	5,018	104,866
Volkswagen AG, 23.026%.....	28,448	<u>3,768,665</u>
TOTAL GERMANY.....		<u>11,762,007</u>
INDIA — (0.0%)		
* Sundaram-Clayton Ltd.....	192,096	<u>23,823</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	55,128	<u>36,033</u>
TOTAL PREFERRED STOCKS.....		<u>25,127,930</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd. Warrants 09/06/23.....	4,597	0
* Highfield Resources Ltd. Warrants 06/19/24.....	424	<u>0</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	12,809	0
*†† S Immo AG Rights 08/11/23.....	7,826	<u>0</u>
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 08/03/23.....	1,538	1,366
* Diagnosticos da America SA Warrants 04/30/25.....	97	<u>63</u>
TOTAL BRAZIL.....		<u>1,429</u>
DENMARK — (0.0%)		
* NKT AS Rights.....	1	<u>5</u>
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/30.....	6,942	<u>0</u>
JAPAN — (0.0%)		
* Tess Holdings Co. Ltd. Rights 08/24/23.....	7,100	<u>8,385</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants.....	328,770	<u>0</u>
SOUTH KOREA — (0.0%)		
* CJ CGV Co. Ltd. Rights 09/07/23.....	10,619	28,409
* Macquarie Korea Infrastructure Fund Rights 08/02/23.....	4,146	<u>0</u>
TOTAL SOUTH KOREA.....		<u>28,409</u>
TAIWAN — (0.0%)		
* Jinan Acetate Chemical Co. Ltd. Rights 08/15/23.....	271	3,504
* PChome Online, Inc. Rights.....	3,268	525
* Pegavision Corp. Rights 07/17/23.....	685	1,515
* Shih Wei Navigation Co. Ltd. Rights.....	6,880	339
* Symtek Automation Asia Co. Ltd. Rights 06/26/23.....	626	<u>389</u>
TOTAL TAIWAN.....		<u>6,272</u>
THAILAND — (0.0%)		
* Better World Green PCL Warrants 03/13/24.....	293,033	0
* Millcon Steel PCL Warrants 12/13/24.....	176,825	310
* Nusa W5 Warrants 06/13/24.....	138,420	0

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Sav Rates Rec (F) Rights.....	1,260	\$ 0
TOTAL THAILAND.....		<u>310</u>
UNITED ARAB EMIRATES — (0.0%)		
* Ajman Bank PJSC Rights.....	91,666	24,458
TOTAL RIGHTS/WARRANTS.....		<u>69,268</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$3,039,617,190).....		3,740,780,653
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.2%)		
@§ The DFA Short Term Investment Fund.....	7,146,843	82,667,534
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,122,277,889)^.....		<u>\$3,823,448,187</u>

As of July 31, 2023, 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.....	161	09/15/23	\$36,222,948	\$37,146,725	\$923,777
Total Futures Contracts.....			<u>\$36,222,948</u>	<u>\$37,146,725</u>	<u>\$923,777</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 7,657,152	\$ 158,846,275	\$ 26,102	\$ 166,529,529
Austria.....	—	12,553,736	—	12,553,736
Belgium.....	589,021	27,916,685	—	28,505,706
Brazil.....	54,498,379	726,921	—	55,225,300
Canada.....	281,257,869	701,578	—	281,959,447
Chile.....	1,016,926	4,892,981	—	5,909,907
China.....	22,952,047	268,176,015	846,642	291,974,704
Colombia.....	1,074,404	44,846	—	1,119,250
Czech Republic.....	—	1,493,268	—	1,493,268
Denmark.....	—	67,859,127	—	67,859,127
Egypt.....	70,836	81,214	—	152,050
Finland.....	490,928	35,009,643	—	35,500,571
France.....	1,493,212	220,702,130	—	222,195,342
Germany.....	1,606,719	171,474,936	—	173,081,655
Greece.....	32,742	5,124,157	—	5,156,899
Hong Kong.....	41,963	50,879,176	12,759	50,933,898
Hungary.....	—	2,148,209	—	2,148,209
India.....	3,457,145	204,430,960	154,376	208,042,481
Indonesia.....	155,148	21,553,597	25,297	21,734,042
Ireland.....	22,932,423	761,670	—	23,694,093
Israel.....	2,332,513	18,814,822	—	21,147,335
Italy.....	426,101	73,397,129	—	73,823,230

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Japan.....	\$ 1,848,657	\$ 569,002,997	—	\$ 570,851,654
Kuwait.....	1,081,698	161,417	—	1,243,115
Malaysia.....	—	18,311,364	—	18,311,364
Mexico.....	31,398,826	74,819	—	31,473,645
Netherlands.....	17,156,535	68,713,579	—	85,870,114
New Zealand.....	—	9,024,156	—	9,024,156
Norway.....	347,864	22,194,007	—	22,541,871
Peru.....	319,023	—	—	319,023
Philippines.....	19,607	8,439,732	\$ 32,908	8,492,247
Poland.....	—	12,636,571	—	12,636,571
Portugal.....	—	7,197,219	—	7,197,219
Qatar.....	—	10,590,667	—	10,590,667
Saudi Arabia.....	42,465	37,610,076	—	37,652,541
Singapore.....	—	28,082,175	24,152	28,106,327
South Africa.....	3,640,102	38,641,815	—	42,281,917
South Korea.....	1,657,077	156,479,261	118,754	158,255,092
Spain.....	2,081,728	58,562,687	—	60,644,415
Sweden.....	14,514	68,742,453	—	68,756,967
Switzerland.....	14,462,847	187,670,156	—	202,133,003
Taiwan.....	13,060,525	198,561,300	15,883	211,637,708
Thailand.....	22,716,221	1,847,112	—	24,563,333
Turkey.....	—	10,733,470	—	10,733,470
United Arab Emirates.....	—	17,301,807	—	17,301,807
United Kingdom.....	87,841,310	231,688,089	50,937	319,580,336
United States.....	15,864	4,629,250	—	4,645,114
Preferred Stocks				
Brazil.....	12,987,745	25,370	—	13,013,115
Chile.....	—	239,550	—	239,550
Colombia.....	53,402	—	—	53,402
Germany.....	—	11,762,007	—	11,762,007
India.....	23,823	—	—	23,823
Philippines.....	—	36,033	—	36,033
Rights/Warrants				
Brazil.....	—	1,429	—	1,429
Denmark.....	—	5	—	5
Japan.....	—	8,385	—	8,385
South Korea.....	—	28,409	—	28,409
Taiwan.....	—	6,272	—	6,272
Thailand.....	—	310	—	310
United Arab Emirates.....	—	24,458	—	24,458
Securities Lending Collateral.....	—	82,667,534	—	82,667,534
Futures Contracts**.....	923,777	—	—	923,777
TOTAL.....	\$613,779,138	\$3,209,285,016	\$1,307,810[^]	\$3,824,371,964

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

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

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 2 Portfolio of		
DFA Investment Dimensions Group, Inc.....	5,122,108	\$161,090,285
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	5,051,428	76,478,620
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	2,238,658	<u>51,108,575</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$167,328,240)^.....		<u><u>\$288,677,480</u></u>

As of July 31, 2023, 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	229,274	AUD	337,000	Citibank, N.A.	08/11/23	\$ 2,840
USD	8,580,730	GBP	6,669,000	Citibank, N.A.	08/21/23	21,275
USD	39,192	SGD	52,000	Citibank, N.A.	08/29/23	37
USD	19,477,509	EUR	17,465,000	Bank of New York Mellon	08/30/23	249,005
HKD	3,867,000	USD	494,683	Citibank, N.A.	09/20/23	1,344
USD	532,627	ILS	1,948,000	Citibank, N.A.	09/27/23	1,676
ILS	125,000	USD	34,011	Citibank, N.A.	09/27/23	59
Total Appreciation						<u>\$ 276,236</u>
USD	4,058,757	AUD	6,103,000	Citibank, N.A.	08/11/23	\$ (41,897)
USD	1,748,919	DKK	12,029,000	Morgan Stanley and Co. International	08/14/23	(27,195)
USD	527,543	NOK	5,698,000	Bank of America Corp.	08/29/23	(35,196)
USD	671,199	SGD	904,000	Citibank, N.A.	08/29/23	(9,492)
USD	4,565,392	CAD	6,056,000	Bank of America Corp.	09/12/23	(29,786)
USD	9,728,016	HKD	76,014,000	Bank of New York Mellon	09/20/23	(22,426)
USD	614,135	HKD	4,788,000	Goldman Sachs Bank	09/20/23	(30)
USD	14,942,806	JPY	2,120,492,000	Royal Bank of Canada	09/26/23	(90,746)
USD	1,763,135	SEK	18,925,000	State Street Bank and Trust	09/27/23	(39,584)
USD	4,923,120	CHF	4,342,000	Citibank, N.A.	10/06/23	(90,333)
Total (Depreciation)						<u>\$(386,685)</u>
Total Appreciation (Depreciation)						<u><u>\$(110,449)</u></u>

As of July 31, 2023, 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.....	16	09/15/23	\$3,471,146	\$3,691,600	\$220,454
Total Futures Contracts.....			<u>\$3,471,146</u>	<u>\$3,691,600</u>	<u>\$220,454</u>

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$288,677,480	—	—	\$288,677,480
Forward Currency Contracts**.....	—	\$(110,449)	—	(110,449)
Futures Contracts**.....	220,454	—	—	220,454
TOTAL.....	\$288,897,934	\$(110,449)	—	\$288,787,485

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

EMERGING MARKETS PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	<u>\$4,927,259,119</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$4,927,259,119</u>

Summary of the Portfolio's Master Fund's investments as of July 31, 2023, based on their valuation inputs, is located within this report (see Security Valuation Note).

EMERGING MARKETS SMALL CAP PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.....	<u>\$4,170,576,480</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$4,170,576,480</u>

Summary of the Portfolio's Master Fund's investments as of July 31, 2023, based on their valuation inputs, is located within this report (see Security Valuation Note).

EMERGING MARKETS VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%) ^{^^}	
Investment in Dimensional Emerging Markets Value Fund.....	<u>\$11,457,288,522</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES ^{^^}	<u>\$11,457,288,522</u>

Summary of the Portfolio's Master Fund's investments as of July 31, 2023, based on their valuation inputs, is located within this report (see Security Valuation Note).

EMERGING MARKETS CORE EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.9%)		
BRAZIL — (4.3%)		
* 3R Petroleum Oleo E Gas SA.....	822,470	\$ 6,183,200
AES Brasil Energia SA.....	1,260,514	3,166,778
Aliansce Sonae Shopping Centers SA.....	2,080,764	10,696,986
Allied Tecnologia SA.....	60,100	87,060
Alper Consultoria e Corretora de Seguros SA.....	27,400	177,770
Alupar Investimento SA.....	908,854	5,598,714
Ambev SA, ADR.....	4,439,378	13,850,859
* Anima Holding SA.....	1,317,995	1,340,641
Arezzo Industria e Comercio SA.....	179,136	3,121,503
Atacadao SA.....	1,405,820	4,078,848
Auren Energia SA.....	1,599,891	4,736,658
B3 SA - Brasil Bolsa Balcao.....	7,569,216	23,850,133
Banco Bradesco SA.....	1,687,812	5,300,345
Banco BTG Pactual SA.....	1,454,592	10,461,681
Banco do Brasil SA.....	2,636,782	26,871,060
Banco Santander Brasil SA.....	820,871	4,957,774
BB Seguridade Participacoes SA.....	1,637,682	10,777,619
Bemobi Mobile Tech SA.....	73,600	210,119
* Blau Farmaceutica SA.....	54,200	238,176
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	443,418	2,429,598
#* Braskem SA, ADR, Class A.....	444,922	4,725,072
* BRF SA.....	7,158,653	14,775,248
* C&A Modas SA.....	299,580	361,111
Caixa Seguridade Participacoes SA.....	86,931	198,358
Camil Alimentos SA.....	736,866	1,134,419
CCR SA.....	6,771,929	19,032,289
Centrais Eletricas Brasileiras SA.....	1,588,059	12,979,853
* Centro De Imagem Diagnosticos SA.....	16,381	83,659
Cia Brasileira de Alumínio.....	368,176	412,653
#* Cia Brasileira de Distribuicao, ADR.....	89,028	386,381
* Cia Brasileira de Distribuicao.....	1,142,471	5,001,142
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	827,280	10,164,413
Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR.....	27,235	332,539
Cia de Saneamento de Minas Gerais Copasa MG.....	1,109,411	4,748,502
Cia de Saneamento do Parana.....	1,425,458	6,318,287
Cia de Saneamento do Parana.....	884,000	760,852
Cia Energetica de Minas Gerais, Sponsored ADR.....	284,504	748,246
Cia Energetica de Minas Gerais.....	979,067	3,817,921
Cia Paranaense de Energia.....	710,016	1,228,217
Cia Paranaense de Energia, Class B.....	209,372	1,827,287
# Cia Siderurgica Nacional SA, Sponsored ADR.....	2,818,413	8,314,318
Cia Siderurgica Nacional SA.....	1,458,426	4,268,489
Cielo SA.....	6,407,413	6,395,557
* Clear Sale SA.....	8,500	10,012
* Cogna Educacao SA.....	13,965,794	9,893,822
* Construtora Tenda SA.....	455,027	1,153,745
Cosan SA.....	2,042,422	8,612,402
CPFL Energia SA.....	290,582	2,198,683
Cruzeiro do Sul Educacional SA.....	146,000	139,864
CSU Digital SA.....	215,633	723,679
Cury Construtora e Incorporadora SA.....	578,520	2,174,000
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	2,266,983	11,419,410
Ω Desktop - Sigmanet Comunicacao Multimidia SA.....	11,268	33,360
Dexco SA.....	2,869,224	5,078,595
Diagnosticos da America SA.....	80,252	228,261

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	514,774	\$ 1,438,047
	684,549	3,054,504
	1,255,569	2,179,904
*	656,049	2,568,008
*	1,027,119	16,064,141
	777,006	693,411
	1,014,332	2,992,320
	982,500	10,428,057
*	2,249,555	6,360,360
	575,061	5,355,683
	3,453,185	24,492,694
	369,100	836,744
	764,619	1,194,932
	782,301	3,594,903
	1,840,665	6,270,813
	170,309	484,050
*	56,097	71,415
	11,462	25,503
	2,645,587	16,270,362
#*	38,066	153,408
Ω	491,590	1,811,983
	1,514,959	2,409,197
	1,416,540	3,367,044
*	2,984,986	4,999,437
	491,467	1,372,938
	686,928	1,061,897
*Ω	12,055,625	12,237,272
*	1,485,622	1,250,389
*††	17,460,041	0
	766,418	7,011,418
	30,700	154,320
*	1,372,786	769,312
	1,272,246	3,726,272
	410,135	884,669
*	362,924	3,155,892
	824,011	4,312,825
	701,844	1,316,491
	3,647,033	14,484,014
	2,738,867	3,266,658
	236,665	492,974
	881,476	1,750,369
	5,740,670	27,921,842
	135,600	242,022
	596,809	8,483,750
Ω	1,748,820	2,740,419
	220,977	1,000,033
*	246,000	2,609,434
*	726,644	1,026,483
	2,191,139	8,688,101
	375,988	221,041
	461,320	4,071,030
*	4,262,054	3,019,377
	335,127	3,216,794
	770,800	671,572
*Ω	103,288	216,897
	106,300	107,902
	1,275,013	3,354,198
	1,575,373	3,361,462
Ω	51,600	75,183

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Moura Dubeux Engenharia SA.....	222,600	\$ 514,516
Movida Participacoes SA.....	1,364,346	3,292,030
MRV Engenharia e Participacoes SA.....	2,660,849	7,821,475
* Multilaser Industrial SA.....	70,400	49,874
Multiplan Empreendimentos Imobiliarios SA.....	294,994	1,647,537
* Natura & Co. Holding SA.....	3,381,599	13,065,147
Neoenergia SA.....	396,403	1,638,843
Odontoprev SA.....	1,650,968	4,280,384
* Omega Energia SA.....	142,438	352,724
* Orizon Valorizacao de Residuos SA.....	138,473	1,126,525
Ouro Fino Saude Animal Participacoes SA.....	12,400	64,743
Pet Center Comercio e Participacoes SA.....	583,269	863,417
Petroleo Brasileiro SA, Sponsored ADR.....	776,944	10,255,661
Petroleo Brasileiro SA, Sponsored ADR.....	1,228,197	18,029,932
Petroleo Brasileiro SA.....	16,003,488	117,807,331
Petrorconcavo SA.....	308,880	1,501,697
Plano & Plano Desenvolvimento Imobiliario SA.....	41,700	100,353
Porto Seguro SA.....	1,560,920	9,450,519
Portobello SA.....	518,834	920,543
Positivo Tecnologia SA.....	724,600	1,264,171
* PRIO SA.....	2,549,517	24,596,134
Qualicorp Consultoria e Corretora de Seguros SA.....	1,104,244	1,001,788
Raia Drogasil SA.....	2,698,197	16,530,112
Ω Rede D'Or Sao Luiz SA.....	1,172,662	8,927,482
Romi SA.....	458,537	1,384,702
Rumo SA.....	1,386,664	6,814,924
Santos Brasil Participacoes SA.....	1,996,734	4,057,862
* Sao Carlos Empreendimentos e Participacoes SA.....	22,300	120,725
Sao Martinho SA.....	1,457,449	10,315,795
# Sendas Distribuidora SA, ADR.....	92,577	1,329,406
Sendas Distribuidora SA.....	3,533,997	10,066,707
SIMPAR SA.....	2,042,544	4,224,389
Singia SA.....	162,000	912,990
SLC Agricola SA.....	1,085,161	10,016,876
Suzano SA.....	2,911,977	29,601,635
Suzano SA, Sponsored ADR.....	140,729	1,429,808
* SYN prop e tech SA.....	149,434	130,197
Tegma Gestao Logistica SA.....	238,860	1,131,980
Telefonica Brasil SA.....	841,993	7,498,033
# Telefonica Brasil SA, ADR.....	78,887	708,405
TIM SA.....	4,075,757	12,359,790
TOTVS SA.....	864,930	5,408,613
Transmissora Alianca de Energia Eletrica SA.....	1,722,371	13,112,420
Tres Tentos Agroindustrial SA.....	30,390	81,297
Trisul SA.....	415,879	539,994
Tupy SA.....	657,319	3,776,761
Ultrapar Participacoes SA.....	2,847,779	11,376,060
# Ultrapar Participacoes SA, Sponsored ADR.....	23,879	94,322
Unifique Telecomunicacoes SA.....	43,300	37,543
Unipar Carbocloro SA.....	62,270	986,312
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	702,852	1,090,972
Vale SA.....	10,010,868	146,413,248
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	412,130	1,321,256
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA.....	1,282,486	3,238,252
* Via SA.....	7,542,449	3,445,242
Vibra Energia SA.....	4,258,543	15,426,665
Vittia Fertilizantes E Biologicos SA.....	10,600	27,617
Vivara Participacoes SA.....	286,500	1,781,253

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Vulcabras Azaleia SA.....	615,786	\$ 2,554,950
WEG SA.....	1,803,349	15,223,831
Wilson Sons Holdings Brasil SA.....	177,153	496,010
Wiz Co.....	114,312	152,295
* XP, Inc., BDR.....	90,479	2,435,545
* YDUQS Participacoes SA.....	1,907,330	8,950,283
* Zamp SA.....	1,164,875	1,088,818
TOTAL BRAZIL.....		<u>1,119,475,059</u>
CHILE — (0.5%)		
Aguas Andinas SA, Class A.....	13,431,532	4,706,948
Banco de Chile.....	8,969,120	998,535
Banco de Chile, ADR.....	306,881	6,858,793
Banco de Credito e Inversiones SA.....	137,614	4,133,612
Banco Santander Chile, ADR.....	306,008	6,456,768
Besalco SA.....	2,741,825	1,625,594
Camanchaca SA.....	49,415	2,991
CAP SA.....	787,910	6,010,673
Cementos BIO BIO SA.....	179,409	146,498
Cencosud SA.....	5,729,073	12,312,510
Cencosud Shopping SA.....	298,541	544,455
Cia Cervecerias Unidas SA.....	83,749	694,394
Cia Cervecerias Unidas SA, Sponsored ADR.....	5,040	84,319
Cia Sud Americana de Vapores SA.....	61,480,201	4,653,455
Colbun SA.....	30,021,249	4,739,660
Cristalerias de Chile SA.....	59,157	210,663
Embotelladora Andina SA, ADR, Class B.....	89,904	1,477,123
Empresa Nacional de Telecomunicaciones SA.....	1,123,094	4,514,090
Empresas CMPC SA.....	3,112,512	6,143,811
Empresas COPEC SA.....	832,565	6,386,063
Empresas Hites SA.....	1,398,342	182,680
* Enel Americas SA.....	37,262,595	5,036,776
Enel Chile SA.....	18,421,978	1,271,178
* Engie Energia Chile SA.....	2,183,537	2,235,734
Falabella SA.....	1,014,199	2,804,644
Forus SA.....	450,262	882,282
Grupo Security SA.....	4,380,340	1,260,931
Instituto de Diagnostico SA.....	4,394	7,594
Inversiones Aguas Metropolitanas SA.....	2,981,968	2,448,964
Inversiones La Construccion SA.....	234,904	1,651,996
Masisa SA.....	3,525,317	102,531
Molibdenos y Metales SA.....	84,693	373,522
Multiexport Foods SA.....	3,567,240	866,994
Parque Arauco SA.....	3,315,681	5,315,712
PAZ Corp. SA.....	1,378,694	939,907
Plaza SA.....	225,355	362,633
Ripley Corp. SA.....	6,616,188	1,439,253
Salfacorp SA.....	3,025,615	1,654,965
Sigdo Koppers SA.....	1,861,026	2,828,324
SMU SA.....	6,573,546	1,241,925
Sociedad Matriz SAAM SA.....	25,868,926	2,805,991
# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	229,724	16,928,362
Socovesa SA.....	1,574,885	240,847
SONDA SA.....	3,724,700	1,984,565
Vina Concha y Toro SA.....	2,853,887	3,874,601
TOTAL CHILE.....		<u>131,443,866</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (26.0%)		
* 360 Security Technology, Inc., Class A.....	730,734	\$ 1,214,681
* 361 Degrees International Ltd.....	7,448,000	4,121,711
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	551,934	2,079,228
Ω 3SBio, Inc.....	12,370,500	11,917,071
* 515J Holding Group Co. Ltd., Class A.....	1,881,600	833,647
*†† A Metaverse Co.....	940,000	3,495
# AAC Technologies Holdings, Inc.....	6,189,000	14,179,339
Accelink Technologies Co. Ltd., Class A.....	399,537	1,700,009
ADAMA Ltd., Class A.....	220,100	266,976
Addsino Co. Ltd., Class A.....	651,400	878,050
Advanced Technology & Materials Co. Ltd., Class A.....	528,400	682,988
AECC Aero-Engine Control Co. Ltd., Class A.....	146,387	475,338
AECC Aviation Power Co. Ltd., Class A.....	103,572	586,723
Aerospace Hi-Tech Holdings Group Ltd., Class A.....	421,511	611,613
#* Agile Group Holdings Ltd.....	11,990,465	2,140,000
#* Agora, Inc., ADR.....	24,383	78,757
Agricultural Bank of China Ltd., Class H.....	90,984,460	33,095,144
Aier Eye Hospital Group Co. Ltd., Class A.....	825,834	2,330,401
* Air China Ltd., Class H.....	1,864,000	1,528,573
Aisino Corp., Class A.....	541,000	1,004,385
Ajisen China Holdings Ltd.....	4,092,000	527,352
Ω Ak Medical Holdings Ltd.....	2,354,000	2,350,568
* Alibaba Group Holding Ltd., Sponsored ADR.....	2,168,694	221,553,779
* Alibaba Group Holding Ltd.....	26,951,200	344,419,551
#* Alibaba Health Information Technology Ltd.....	4,084,000	2,932,384
* Alibaba Pictures Group Ltd.....	75,930,000	4,668,874
#Ω A-Living Smart City Services Co. Ltd.....	7,137,000	5,127,119
All Winner Technology Co. Ltd., Class A.....	210,470	794,198
*Ω Alliance International Education Leasing Holdings Ltd.....	1,917,000	1,235,749
Allmed Medical Products Co. Ltd., Class A.....	357,400	538,378
Aluminum Corp. of China Ltd., Class H.....	21,840,000	10,860,559
* Amlogic Shanghai Co. Ltd., Class A.....	51,696	638,369
Amoy Diagnostics Co. Ltd., Class A.....	97,846	330,761
An Hui Wenergy Co. Ltd., Class A.....	643,539	602,382
Angang Steel Co. Ltd., Class H.....	15,395,908	4,621,664
Angel Yeast Co. Ltd., Class A.....	221,000	1,147,245
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	516,200	752,320
Anhui Conch Cement Co. Ltd., Class H.....	5,422,000	16,368,446
Anhui Construction Engineering Group Co. Ltd., Class A.....	859,516	682,777
Anhui Expressway Co. Ltd., Class H.....	2,650,000	2,669,020
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	335,972	909,603
Anhui Gujing Distillery Co. Ltd., Class A.....	37,502	1,428,368
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	1,008,857	1,154,954
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	271,670	1,255,464
Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	548,700	598,174
* Anhui Jianghuai Automobile Group Corp. Ltd., Class A.....	100,800	209,188
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	1,932,380	1,431,863
Anhui Jinhe Industrial Co. Ltd., Class A.....	306,782	1,036,032
Anhui Kouzi Distillery Co. Ltd., Class A.....	208,828	1,783,250
* Anhui Sinonet & Xonglong Science & Technology Co. Ltd., Class A.....	165,200	142,706
* Anhui Tatfook Technology Co. Ltd., Class A.....	492,400	663,881
Anhui Transport Consulting & Design Institute Co. Ltd., Class A.....	312,192	475,186
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	822,400	852,269
Anhui Xinhua Media Co. Ltd., Class A.....	739,600	821,172
Anhui Yingjia Distillery Co. Ltd., Class A.....	200,000	1,957,383
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	320,000	606,456
Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	20,776	432,446
Anjoy Foods Group Co. Ltd., Class A.....	24,534	530,654
Anker Innovations Technology Co. Ltd., Class A.....	70,100	797,422

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,557,800	\$42,163,178
*Ω	219,000	43,519
#*	22,496,000	1,298,756
*	169,200	824,448
*	1,733,400	677,461
*	187,000	15,844
*††	70,000	10,591
	373,600	922,379
	189,390	668,788
	1,946,000	586,865
#*Ω	125,000	69,754
*	455,000	8,102
*Ω	1,841,000	468,622
*	184,300	706,687
	5,003,000	2,425,488
Ω	972,400	1,372,490
	64,260	1,121,933
	56,655	444,395
	555,331	1,905,380
	851,100	490,322
	20,437,212	10,238,698
	72,100	410,714
	38,091	325,458
Ω	18,912,500	5,265,241
*	356,687	55,639,605
*	241,550	4,722,493
Ω	7,872,000	369,921
	3,303,908	2,159,639
	924,447	1,064,648
	1,314,600	2,605,618
	204,333,702	75,786,924
	3,411,000	1,847,620
	25,189,618	15,217,812
*	80,000	8,204
	1,309,900	1,042,239
	803,259	1,380,076
	3,721,560	3,764,704
	2,535,196	3,043,485
	1,153,249	4,707,373
	2,128,012	1,837,840
	832,459	832,311
	5,045,737	4,537,578
*	340,200	246,836
*	1,616,440	832,618
*	295,140	1,522,922
#*	21,000	35,598
	18,622,404	2,202,520
	93,896	908,910
	472,000	321,267
	910,045	1,045,923
*	777	166,449
*	330,000	5,465,631
	230,068	379,507
*	104,852	612,462
	1,921,600	1,270,525
	4,570,230	1,920,318
*	13,698,000	8,957,953
	108,418	568,654

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	75,874	\$ 328,907
	417,500	807,247
*	46,200	369,249
	293,600	291,063
	98,880	176,069
	127,700	883,411
*	250,620	1,080,650
	20,114,000	535,900
	595,800	699,388
	3,683,028	14,648,283
	31,870,469	7,776,564
*††	8,656,000	91,314
	678,064	955,687
*	1,446,256	739,382
*	13,284,000	169,286
*	520,300	346,988
	23,765	525,070
*	2,015,191	1,594,198
	7,272,000	1,683,168
*	93,700	102,437
	1,105,570	851,905
	12,734	724,696
	57,000	269,214
	425,879	1,689,604
*	5,940,000	687,938
*	1,517,005	524,359
*	598,989	831,562
	501,160	2,167,145
	664,873	520,494
*	709,200	409,276
	21,233	820,791
	149,814	372,710
	31,600	46,779
*	367,809	716,715
	1,391,400	783,224
*	160,400	651,493
*	734,910	1,062,773
	563,965	765,926
	573,245	456,762
	255,605	711,455
	78,870	276,126
	1,428,000	2,546,486
	171,372	1,224,427
	880,700	1,279,514
	169,494	909,051
Ω	1,789,000	525,514
	82,502	801,054
*	862,743	386,799
	654,500	1,035,886
	93,307	767,480
	416,405	706,023
	3,281,952	2,514,864
	29,500	118,317
*	1,716,618	1,021,056
*	57,000	88,250
	1,354,000	182,197
	924,440	612,226

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	51,156	\$ 390,063
*	63,000	48,808
	91,500	769,500
	357,300	1,751,678
*	274,700	5,224,747
	50,000	10,584
	355,000	975,089
	563,082	536,197
	2,443	33,378
Ω	225,500	117,269
	609,228	617,623
*	869,847	1,076,169
Ω	645,500	5,410,682
	334,200	531,412
	8,760,279	5,190,781
	1,409,000	2,151,893
*	3,703,685	1,265,063
	20,354,157	9,331,236
	817,169	1,257,556
	563,094	236,604
	104,214	299,787
††	20,104,000	10,773,544
	697,015	712,464
*	188,471	555,239
#*	10,922	19,660
	1,867,800	66,527,337
	4,695,722	18,128,142
	365,829	1,083,557
	13,761,530	2,826,796
	1,751,340	4,784,389
	738,871	1,146,825
	993,000	104,390
	844,290	986,756
	664,800	865,313
	862,868	559,451
	228,720	1,031,019
	450,900	561,894
#Ω	397,600	1,501,257
#	2,812,000	1,512,425
	60,000	2,809
*	13,364,000	220,851
*	231,200	438,334
	1,788,877	89,537
	144,570	517,269
	288,300	251,180
	171,400	170,167
	1,872,200	1,730,357
*	410,500	154,596
	1,656,790	848,966
	6,510,074	320,354
	1,832,000	642,740
#*	9,590,328	180,129
	5,825,000	942,163
	7,900	29,462
	242,965	750,830
*	125,000	14,180
#	13,606,000	3,944,555
	472,200	541,333
Ω	25,979,000	6,376,302

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	459,510	\$ 568,198
	80,718	1,699,336
	1,305,899	1,220,064
	51,220	1,026,588
*	50,100	28,347
	4,943,000	967,883
	326,373	1,485,499
*	310,000	79,911
	639,500	823,850
	70,420	232,750
*	87,200	262,270
	242,830	536,500
	156,372	415,303
	893,000	767,601
	83,700	169,690
	326,941	735,415
	53,725	444,546
	81,400	87,979
	800,900	1,084,980
	659,492	521,626
*	1,240,600	901,755
	270,946	651,396
	226,600	874,007
	580,300	671,233
*	602,000	40,316
	12,782,600	656,161
	1,860,500	1,054,002
*	259,000	16,928
	415,200	1,364,524
	312,592	504,443
	31,300	70,102
	13,627,122	3,406,006
#*Ω	5,611,500	871,326
#*	450,000	114,031
	670,993	1,126,446
	546,000	8,145
	48,652,000	5,134,633
	28,583,607	13,822,875
	12,479,168	9,044,244
	21,097,327	10,036,343
#*	9,778,500	2,978,747
	8,802,500	11,023,885
	293,426,302	171,026,008
	181,178	847,215
*	302,500	577,754
	14,456,000	4,711,667
	421,345	549,499
Ω	2,800,000	447,283
*††	10,753,661	170,704
	21,184,888	886,729
#Ω	3,992,500	1,809,856
*	9,616,000	3,743,512
	8,305,000	7,687,255
	4,260,000	795,293
	6,460,000	265,958
	7,215,075	2,475,636
	5,668,000	728,372
	2,240,978	1,228,124
	10,340,000	3,080,386

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	18,725,777	\$ 7,472,329
#Ω China Everbright Environment Group Ltd.....	5,292,000	878,090
#Ω China Everbright Greentech Ltd.....	8,596,896	5,640,904
Ω China Everbright Ltd.....	20,223,000	12,393,033
Ω China Feihe Ltd.....	764,300	1,627,305
* China Film Co. Ltd., Class A.....	82,000	40,528
* China Finance Investment Holdings Ltd.....	71,200	4,439
* China Financial Services Holdings Ltd.....	8,252,000	3,118,236
China Foods Ltd.....	14,605,000	8,544,874
China Galaxy Securities Co. Ltd., Class H.....	16,603,200	18,598,826
China Gas Holdings Ltd.....	3,264,000	365,816
#* China Glass Holdings Ltd.....	1,064,500	4,297,510
# China Gold International Resources Corp. Ltd.....	583,600	727,153
China Great Wall Securities Co. Ltd., Class A.....	538,400	923,629
China Greatwall Technology Group Co. Ltd., Class A.....	381,805	667,272
* China Green Electricity Investment of Tianjin Co. Ltd., Class A.....	4,480,000	120,146
* China Greenland Broad Greenstate Group Co. Ltd.....	5,305,000	511,750
China Hanking Holdings Ltd.....	5,879,000	568,071
# China Harmony Auto Holding Ltd.....	467,420	571,393
* China Harzone Industry Corp. Ltd., Class A.....	1,388,692	476,226
#* China High Speed Railway Technology Co. Ltd., Class A.....	3,938,000	1,340,051
#* China High Speed Transmission Equipment Group Co. Ltd.....	13,835,500	13,349,580
China Hongqiao Group Ltd.....	23,960,000	1,249,954
#*††Ω China Huarong Asset Management Co. Ltd., Class H.....	2,951,846	132,700
#†† China Huiyuan Juice Group Ltd.....	4,940,000	10,932,891
Ω China International Capital Corp. Ltd., Class H.....	4,965,840	2,956,701
Ω China International Marine Containers Group Co. Ltd., Class H.....	147,000	280,999
# China Isotope & Radiation Corp.....	44,368,526	7,291,397
China Jinmao Holdings Group Ltd.....	1,251,507	2,602,927
China Jushi Co. Ltd., Class A.....	3,148,000	1,058,270
China Kepei Education Group Ltd.....	238,750	843,234
China Kings Resources Group Co. Ltd., Class A.....	11,467,000	7,834,867
China Lesso Group Holdings Ltd.....	4,049,000	7,108,465
China Life Insurance Co. Ltd., Class H.....	3,831,000	2,031,957
China Lilang Ltd.....	2,634,200	12,001,001
*Ω China Literature Ltd.....	893,399	29,441
* China Longevity Group Co. Ltd.....	8,113,000	7,854,654
* China Longyuan Power Group Corp. Ltd., Class H.....	12,398,000	106,511
*†† China Maple Leaf Educational Systems Ltd.....	13,740,800	23,138,868
China Medical System Holdings Ltd.....	273,401	503,712
China Meheco Co. Ltd., Class A.....	1,968,000	2,158,954
China Meidong Auto Holdings Ltd.....	6,602,000	25,075,641
China Mengniu Dairy Co. Ltd.....	15,816,646	78,651,908
China Merchants Bank Co. Ltd., Class H.....	2,772,696	2,480,072
China Merchants Energy Shipping Co. Ltd., Class A.....	12,962,000	732,375
China Merchants Land Ltd.....	10,403,122	14,312,084
# China Merchants Port Holdings Co. Ltd.....	146,400	333,817
China Merchants Property Operation & Service Co. Ltd., Class A.....	1,262,260	1,279,421
Ω China Merchants Securities Co. Ltd., Class H.....	768,751	1,535,432
China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	1,955,133	0
#*†† China Metal Recycling Holdings Ltd.....	17,479,460	6,662,557
# China Minsheng Banking Corp. Ltd., Class H.....	25,771,000	2,782,015
China Modern Dairy Holdings Ltd.....	292,129	1,413,178
China National Accord Medicines Corp. Ltd., Class A.....	32,024,150	20,240,992
China National Building Material Co. Ltd., Class H.....	1,436,900	1,745,964
China National Chemical Engineering Co. Ltd., Class A.....	384,382	1,791,546
China National Medicines Corp. Ltd., Class A.....	4,855,121	4,969,912
China National Nuclear Power Co. Ltd., Class A.....	25,519	185,934
China National Software & Service Co. Ltd., Class A.....	6,425,000	2,213,519
Ω China New Higher Education Group Ltd.....		

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	983,500	\$ 697,094
China Nonferrous Mining Corp. Ltd.....	3,221,000	1,703,245
China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	713,818	2,470,069
* China Nuclear Energy Technology Corp. Ltd.....	2,978,000	147,330
* China Oil & Gas Group Ltd.....	33,760,000	1,064,902
China Oilfield Services Ltd., Class H.....	8,346,000	9,852,772
China Oriental Group Co. Ltd.....	10,070,000	1,579,657
China Overseas Grand Oceans Group Ltd.....	20,165,450	10,300,682
China Overseas Land & Investment Ltd.....	14,627,033	34,697,791
China Overseas Property Holdings Ltd.....	9,986,344	11,732,606
China Pacific Insurance Group Co. Ltd., Class H.....	9,186,265	24,765,436
China Petroleum & Chemical Corp., Class H.....	99,312,400	55,618,522
China Power International Development Ltd.....	22,822,600	8,576,819
*†† China Properties Group Ltd.....	397,000	3,960
China Publishing & Media Co. Ltd., Class A.....	971,093	1,453,443
China Railway Group Ltd., Class H.....	17,289,000	11,366,840
China Railway Hi-tech Industry Co. Ltd., Class A.....	170,500	243,503
Ω China Railway Signal & Communication Corp. Ltd., Class H.....	8,109,000	2,969,159
China Railway Tielong Container Logistics Co. Ltd., Class A.....	652,000	572,823
* China Rare Earth Holdings Ltd.....	9,802,399	567,716
China Rare Earth Resources & Technology Co. Ltd., Class A.....	123,301	529,064
China Reinsurance Group Corp., Class H.....	27,955,000	1,940,508
#††Ω China Renaissance Holdings Ltd.....	803,800	561,709
China Resources Beer Holdings Co. Ltd.....	4,741,661	30,549,907
China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A.....	110,500	507,964
China Resources Cement Holdings Ltd.....	22,496,946	9,801,989
China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	235,054	556,192
China Resources Gas Group Ltd.....	5,391,100	18,676,024
China Resources Land Ltd.....	13,614,610	63,528,856
China Resources Medical Holdings Co. Ltd.....	5,686,500	4,715,165
China Resources Microelectronics Ltd., Class A.....	96,230	773,552
Ω China Resources Mixc Lifestyle Services Ltd.....	957,200	4,632,581
Ω China Resources Pharmaceutical Group Ltd.....	12,648,000	9,844,196
China Resources Power Holdings Co. Ltd.....	6,312,820	13,695,285
China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	165,785	1,163,192
# China Risun Group Ltd.....	6,011,000	2,801,358
China Ruifeng Renewable Energy Holdings Ltd.....	186,400	5,832
* China Ruyi Holdings Ltd.....	24,352,000	7,413,897
* China Sanjiang Fine Chemicals Co. Ltd.....	6,678,000	976,788
* China SCE Group Holdings Ltd.....	5,685,400	396,373
China Science Publishing & Media Ltd., Class A.....	215,000	882,478
* China Shanshui Cement Group Ltd.....	80,000	9,773
Ω China Shengmu Organic Milk Ltd.....	6,000,000	238,804
China Shenhua Energy Co. Ltd., Class H.....	13,198,500	39,561,067
China Shineway Pharmaceutical Group Ltd.....	2,580,000	2,837,919
* China Shuifa Singyes Energy Holdings Ltd.....	1,598,000	113,450
* China Silver Group Ltd.....	9,714,000	410,188
* China South City Holdings Ltd.....	34,840,711	2,285,824
China South Publishing & Media Group Co. Ltd., Class A.....	681,834	1,083,383
* China Southern Airlines Co. Ltd., Class H.....	8,106,000	5,080,663
China Southern Power Grid Energy Efficiency & Clean Energy Co. Ltd., Class A.....	240,219	225,099
China Starch Holdings Ltd.....	21,115,000	427,517
China State Construction Development Holdings Ltd.....	3,228,000	1,216,731
China State Construction Engineering Corp. Ltd., Class A.....	7,859,092	6,731,993
China State Construction International Holdings Ltd.....	12,506,000	15,333,192
* China Sunshine Paper Holdings Co. Ltd.....	5,283,500	1,893,864
China Suntien Green Energy Corp. Ltd., Class H.....	10,487,000	3,853,855

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	11,457,130	\$12,779,828
	300,488	475,548
*	22,000	16,636
	1,716,946	1,300,798
	47,000	76,036
	139,417	2,464,393
Ω	155,966,000	17,630,164
	24,034,000	11,111,222
*	444,242	812,088
*	20,237,892	4,472,346
	908,960	1,307,740
	1,049,234	646,540
	8,521,976	12,078,626
*††	1,620,000	5,816
	6,172,000	5,236,584
	777,900	841,976
	272,900	774,604
Ω	245,000	24,159
	5,111,000	2,579,873
	2,583,803	7,767,068
	10,789,000	4,943,554
#*Ω	17,470,000	2,297,640
#*	8,321,500	578,667
	106,600	1,333,845
#	278,599	81,906
*	292,074	118,571
	14,337,979	579,115
	246,500	352,862
	20,730,000	12,985,121
*	348,063	2,805,388
	687,772	1,218,726
	85,900	1,093,447
	1,146,536	2,578,973
	245,621	1,223,985
	887,606	2,128,572
	141,570	374,214
	344,000	342,945
*	2,890,000	323,922
	1,975,962	147,248
	20,437,000	7,560,065
	847,700	915,362
	496,620	318,637
	513,618	3,359,139
	705,800	706,793
	750,100	661,941
	618,089	1,447,990
	166,000	20,308
††	5,206,000	1,528,644
	6,108,000	6,159,002
Ω	223,000	223,144
	1,972,000	1,379,289
	226,600	464,399
	16,241,567	18,333,878
	24,132,000	1,240,699
	6,289,150	13,546,400
	464,440	846,997
*	10,322,000	1,565,389
#*	3,274,000	759,435

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	17,970,000	\$12,025,326
	1,187,700	983,196
*	48,387	153,387
	44,528	385,871
	784,957	671,513
	2,600,600	1,132,242
	813,700	1,085,266
	1,058,483	1,129,191
*	18,754,000	5,203,502
	576,153	675,811
*††	1,013,545	68,879
	10,278,000	1,737,281
	58,785,909	4,833,863
#*	22,000	4,788
	3,841,000	2,814,181
	21,500	69,993
	635,840	21,199,513
*	16,594,207	188,322
*	20,470,000	128,811
	28,409,300	3,319,785
*	4,760,000	5,260,189
	18,406,849	19,482,034
	3,726,000	1,576,920
	12,960,517	8,188,651
*	228,000	33,325
#*	47,064,191	9,668,910
	5,742,673	6,575,065
	4,395,000	2,469,264
*	1,776,693	494,712
	821,854	714,784
#*	16,280,600	348,575
	3,666,000	2,023,296
	260,066	394,576
#Ω	2,874,000	3,402,399
	1,017,696	875,506
	431,631	791,450
	47,380,400	39,575,668
#	6,748,000	1,230,532
	863,000	1,146,691
*††	23,990,000	138,423
	112,000	23,059
	657,280	932,079
Ω	10,736,000	5,012,234
	60,480	95,010
	1,047,363	740,576
	1,482,000	708,083
	2,784,238	2,789,846
	63,209	74,153
	171,732	474,051
	334,656	1,303,906
	9,640,000	1,722,052
	5,718,982	894,635
	576,400	265,444
	215,940	480,493
	501,756	746,581
	542,283	928,110
*	138,300	343,634
	790,212	752,178
	312,400	1,063,069

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#*	Differ Group Auto Ltd.....	17,510,000	\$ 187,056
	Digital China Group Co. Ltd., Class A.....	264,025	929,907
	Digital China Holdings Ltd.....	5,379,000	2,132,529
	Digital China Information Service Co. Ltd., Class A.....	541,857	871,202
	Do-Fluoride Chemicals Co. Ltd., Class A.....	356,151	977,082
	Dong-E-E-Jiao Co. Ltd., Class A.....	165,943	1,137,000
	Dongfang Electric Corp. Ltd., Class H.....	1,457,200	1,951,435
	Dongfang Electronics Co. Ltd., Class A.....	640,253	824,565
	Dongfeng Motor Group Co. Ltd., Class H.....	18,226,000	8,530,279
	Dongguan Aohai Technology Co. Ltd., Class A.....	72,750	347,239
	Dongguan Development Holdings Co. Ltd., Class A.....	521,900	719,130
*	Dongjiang Environmental Co. Ltd., Class H.....	1,479,595	444,827
	Dongxing Securities Co. Ltd., Class A.....	645,055	823,044
#	Dongyue Group Ltd.....	15,380,000	15,173,344
*	DouYu International Holdings Ltd., ADR.....	348,527	418,232
#	Dynagreen Environmental Protection Group Co. Ltd., Class H.....	2,685,000	908,010
#*Ω	East Buy Holding Ltd.....	1,524,500	7,454,854
	East Group Co. Ltd., Class A.....	649,900	597,135
	East Money Information Co. Ltd., Class A.....	1,588,077	3,583,569
	E-Commodities Holdings Ltd.....	14,486,000	2,326,027
	Ecovacs Robotics Co. Ltd., Class A.....	82,092	909,630
	Edan Instruments, Inc., Class A.....	179,888	332,804
	Edifier Technology Co. Ltd., Class A.....	386,400	889,995
	Edvantage Group Holdings Ltd.....	2,682,088	889,188
	EEKA Fashion Holdings Ltd.....	828,500	1,398,378
	EIT Environmental Development Group Co. Ltd., Class A.....	218,919	466,496
	Electric Connector Technology Co. Ltd., Class A.....	162,850	823,751
*	Elion Energy Co. Ltd., Class A.....	1,045,465	502,337
*	Enjoyor Technology Co. Ltd., Class A.....	332,700	413,153
	ENN Energy Holdings Ltd.....	1,962,700	23,856,208
	ENN Natural Gas Co. Ltd., Class A.....	809,895	2,085,914
	Eoptolink Technology, Inc.Ltd., Class A.....	203,644	1,479,254
	Era Co. Ltd., Class A.....	700,900	588,825
	Essex Bio-technology Ltd.....	1,607,000	675,940
	Eternal Asia Supply Chain Management Ltd., Class A.....	1,408,300	1,063,046
#	EVA Precision Industrial Holdings Ltd.....	11,084,516	1,242,926
	Eve Energy Co. Ltd., Class A.....	83,082	689,954
*	Everbright Jiabao Co. Ltd., Class A.....	1,132,030	533,456
Ω	Everbright Securities Co. Ltd., Class H.....	930,000	719,994
*	EverChina International Holdings Co. Ltd.....	18,107,500	338,930
#*Ω	Everest Medicines Ltd.....	158,500	444,778
*	Fangda Carbon New Material Co. Ltd., Class A.....	784,129	680,903
*	Fangda Special Steel Technology Co. Ltd., Class A.....	1,418,631	1,004,712
*	Fanhua, Inc., Sponsored ADR.....	162,747	1,158,759
#	Far East Horizon Ltd.....	15,176,000	11,414,750
*	FAW Jiefang Group Co. Ltd., Class A.....	722,200	937,706
	FAWER Automotive Parts Co. Ltd., Class A.....	806,478	627,808
*	Feitian Technologies Co. Ltd., Class A.....	48,300	71,350
	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	484,400	1,202,335
	Fibocom Wireless, Inc., Class A.....	340,794	1,002,041
*	FIH Mobile Ltd.....	10,369,000	1,121,225
	Financial Street Holdings Co. Ltd., Class A.....	1,199,857	867,031
	FinVolution Group, ADR.....	306,759	1,800,675
	First Capital Securities Co. Ltd., Class A.....	970,200	856,135
	First Tractor Co. Ltd., Class H.....	1,384,000	691,635
	Flat Glass Group Co. Ltd., Class H.....	1,561,000	4,672,497
	Focus Media Information Technology Co. Ltd., Class A.....	3,872,300	4,042,437
	Foryou Corp., Class A.....	105,100	510,304
	Foshan Haitian Flavouring & Food Co. Ltd., Class A.....	413,125	2,683,149

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	270,584	\$ 336,034
	11,096,120	8,088,290
*	948,000	81,950
	1,286,500	1,305,760
*	526,000	42,904
	1,925,256	6,029,653
	856,000	94,533
	10,679,000	8,257,477
	337,800	188,301
	17,353,800	9,450,481
#*††	782,600	0
	164,556	376,215
	693,683	810,073
	462,211	1,150,847
	267,508	791,118
	205,708	615,841
	189,900	282,187
*	42,082,518	216,513
	15,572	23,275
	36,000	15,216
*	72,300	622,911
Ω	3,027,200	13,489,859
*	114,200	714,967
#Ω	1,375,039	8,858,565
*	478,400	800,271
	677,390	990,786
	48,640	161,060
	26,800	1,618,192
	338,795	590,187
#*	2,556,218	198,328
	93,070,320	20,276,654
*	1,913,278	988,248
#*	145,833	1,936,662
*	2,397,400	3,947,350
	19,868,000	28,992,046
	554,200	546,713
	897,400	1,086,741
	58,696,000	3,482,428
Ω	7,589,000	4,098,657
*	802,186	727,840
	243,500	191,201
	300,678	531,012
	3,816,600	6,106,670
	559,248	1,112,386
	59,403	955,376
*	41,759	553,321
	282,300	625,451
*	14,097,712	45,414
*	4,190,000	41,234
	569,444	1,427,825
	79,782	868,019
	195,200	369,210
*	3,171,000	2,644,205
Ω	1,082,500	366,903
	48,860	236,172
	466,171	635,701
	1,458,866	214,495
	2,076,000	404,984
	4,172,384	2,863,283

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#*	GOME Retail Holdings Ltd.....	73,215,660 \$ 755,504
*	Goodbaby International Holdings Ltd.....	1,414,000 104,095
	GoodWe Technologies Co. Ltd., Class A.....	19,455 451,661
*	Gosuncn Technology Group Co. Ltd., Class A.....	688,950 352,998
*	Gotion High-tech Co. Ltd., Class A.....	102,700 396,310
*	Grand Baoxin Auto Group Ltd.....	7,576,864 277,217
	Grand Pharmaceutical Group Ltd., Class L.....	10,079,000 5,755,054
	Grandblue Environment Co. Ltd., Class A.....	198,427 522,954
*	Grandjoy Holdings Group Co. Ltd., Class A.....	1,580,701 980,745
	Great Wall Motor Co. Ltd., Class H.....	5,154,750 7,053,268
*	Greatown Holdings Ltd., Class A.....	768,452 394,834
*	Greatview Aseptic Packaging Co. Ltd.....	6,255,000 1,835,176
	Gree Electric Appliances, Inc. of Zhuhai, Class A.....	694,153 3,769,669
	Gree Real Estate Co. Ltd., Class A.....	700,357 683,292
	Greenland Hong Kong Holdings Ltd.....	9,371,275 561,858
	Greentown China Holdings Ltd.....	7,933,500 9,120,102
Ω	Greentown Management Holdings Co. Ltd.....	3,222,000 2,860,213
#	Greentown Service Group Co. Ltd.....	10,770,000 5,654,891
	GRG Banking Equipment Co. Ltd., Class A.....	431,426 695,749
	GRG Metrology & Test Group Co. Ltd., Class A.....	330,300 756,743
	Grinm Advanced Materials Co. Ltd., Class A.....	209,000 390,745
	Guangdong Advertising Group Co. Ltd., Class A.....	1,014,100 895,998
	Guangdong Aofei Data Technology Co. Ltd., Class A.....	319,343 423,782
*	Guangdong Baolihua New Energy Stock Co. Ltd., Class A.....	785,111 714,233
	Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.....	720,228 695,310
*	Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A....	811,602 621,778
	Guangdong Dongpeng Holdings Co. Ltd., Class A.....	412,888 697,127
	Guangdong Dowstone Technology Co. Ltd., Class A.....	331,132 596,362
	Guangdong Ellington Electronics Technology Co. Ltd., Class A.....	506,516 548,386
	Guangdong Great River Smarter Logistics Co. Ltd., Class A.....	215,364 700,263
	Guangdong Haid Group Co. Ltd., Class A.....	313,868 2,212,782
	Guangdong HEC Technology Holding Co. Ltd., Class A.....	660,145 660,490
	Guangdong Hongda Holdings Group Co. Ltd., Class A.....	219,400 824,432
*	Guangdong Huatie Tongda High-speed Railway Equipment Corp., Class A..	983,273 286,449
	Guangdong Huiyun Titanium Industry Co. Ltd., Class A.....	258,900 355,496
	Guangdong HybriBio Biotech Co. Ltd., Class A.....	500,103 725,745
	Guangdong Investment Ltd.....	10,954,000 9,483,062
	Guangdong Kinlong Hardware Products Co. Ltd., Class A.....	52,100 471,690
	Guangdong Land Holdings Ltd.....	1,989,361 173,506
	Guangdong Provincial Expressway Development Co. Ltd., Class A.....	761,111 815,887
	Guangdong Shirongzhaoye Co. Ltd., Class A.....	50,515 51,232
	Guangdong South New Media Co. Ltd., Class A.....	143,679 834,568
	Guangdong Tapai Group Co. Ltd., Class A.....	725,095 896,296
	Guangdong Topstar Technology Co. Ltd., Class A.....	206,858 380,868
	Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	542,100 1,395,843
	Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.....	1,450,581 625,532
	Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A.....	345,004 789,174
	Guanghui Energy Co. Ltd., Class A.....	2,456,214 2,449,731
*	Guangshen Railway Co. Ltd., Class H.....	10,182,700 2,685,194
	Guangxi Guiguan Electric Power Co. Ltd., Class A.....	32,500 25,251
	Guangxi Liugong Machinery Co. Ltd., Class A.....	970,363 1,085,309
	Guangxi LiuYao Group Co. Ltd., Class A.....	150,400 448,438
	Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	494,814 178,023
	Guangzhou Automobile Group Co. Ltd., Class H.....	7,875,690 4,957,450
*	Guangzhou Baiyun International Airport Co. Ltd., Class A.....	766,426 1,545,489
	Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	1,086,000 3,254,482
*	Guangzhou Great Power Energy & Technology Co. Ltd., Class A.....	89,700 589,887
	Guangzhou Haige Communications Group, Inc. Co., Class A.....	689,350 962,045

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Guangzhou Hi-Target Navigation Tech Co. Ltd., Class A.....	349,000	\$ 338,194
Guangzhou Jet Biofiltration Co. Ltd., Class A.....	17,527	43,819
Guangzhou KDT Machinery Co. Ltd., Class A.....	255,710	663,739
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.....	128,500	1,296,756
Guangzhou Restaurant Group Co. Ltd., Class A.....	351,987	1,291,977
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	102,124	883,008
Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	361,260	1,864,449
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	260,614	984,540
Guangzhou Yuexiu Capital Holdings Group Co. Ltd., Class A.....	756,337	789,587
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	372,700	476,777
Guilin Sanjin Pharmaceutical Co. Ltd., Class A.....	89,382	199,413
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	527,100	613,237
* Guizhou Gas Group Corp. Ltd., Class A.....	454,600	569,810
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	1,282,672	1,280,404
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	1,112,897	729,605
Guizhou Zhenhua E-chem, Inc., Class A.....	170,041	746,072
* Guocheng Mining Co. Ltd., Class A.....	44,700	92,542
#* Guolian Securities Co. Ltd., Class H.....	758,000	366,753
Guomai Technologies, Inc., Class A.....	601,054	655,040
Guosen Securities Co. Ltd., Class A.....	764,897	1,038,358
* Guosheng Financial Holding, Inc., Class A.....	1,125,676	1,484,480
Ω Guotai Junan Securities Co. Ltd., Class H.....	1,011,800	1,263,696
Guoyuan Securities Co. Ltd., Class A.....	1,022,145	1,057,087
* H World Group Ltd., ADR.....	380,656	18,286,714
#*Ω Haichang Ocean Park Holdings Ltd.....	10,544,000	1,573,404
Haier Smart Home Co. Ltd., Class A.....	914,762	3,168,302
Haier Smart Home Co. Ltd., Class H.....	8,524,199	28,031,739
Hailir Pesticides & Chemicals Group Co. Ltd., Class A.....	117,824	303,528
Hainan Drinda New Energy Technology Co. Ltd., Class A.....	24,200	368,109
Hainan Haide Capital Management Co. Ltd., Class A.....	836,889	1,542,494
* Hainan Meilan International Airport Co. Ltd., Class H.....	1,464,000	2,220,054
Hainan Poly Pharm Co. Ltd., Class A.....	196,196	556,071
Hainan Strait Shipping Co. Ltd., Class A.....	1,108,500	995,382
Haitian International Holdings Ltd.....	6,059,000	15,175,927
Haitong Securities Co. Ltd., Class H.....	6,572,000	4,597,975
Ω Haitong UniTrust International Leasing Co. Ltd., Class H.....	2,408,000	271,417
Hand Enterprise Solutions Co. Ltd., Class A.....	561,009	834,374
Hang Zhou Great Star Industrial Co. Ltd., Class A.....	308,200	948,924
Hangcha Group Co. Ltd., Class A.....	480,469	1,660,278
Hangjin Technology Co. Ltd., Class A.....	222,600	981,973
Hangxiao Steel Structure Co. Ltd., Class A.....	1,062,320	630,954
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.....	429,699	650,476
Hangzhou Chang Chuan Technology Co. Ltd., Class A.....	41,400	244,026
Hangzhou Electronic Soul Network Technology Co. Ltd., Class A.....	168,900	810,695
Hangzhou First Applied Material Co. Ltd., Class A.....	164,819	807,851
Hangzhou Haoyue Personal Care Co. Ltd., Class A.....	42,066	273,576
Hangzhou Lion Electronics Co. Ltd., Class A.....	61,220	329,548
Hangzhou Onechance Tech Corp., Class A.....	90,000	352,383
Hangzhou Oxygen Plant Group Co. Ltd., Class A.....	263,057	1,255,521
Hangzhou Robam Appliances Co. Ltd., Class A.....	187,645	767,114
Hangzhou Silan Microelectronics Co. Ltd., Class A.....	292,000	1,253,754
Hangzhou Tigermed Consulting Co. Ltd., Class A.....	32,500	313,237
Ω Hangzhou Tigermed Consulting Co. Ltd., Class H.....	169,700	1,103,256
* Hangzhou Zhongheng Electric Co. Ltd., Class A.....	141,500	154,541
Han's Laser Technology Industry Group Co. Ltd., Class A.....	354,661	1,217,583
Ω Hansoh Pharmaceutical Group Co. Ltd.....	2,436,000	3,955,668
Haohua Chemical Science & Technology Co. Ltd., Class A.....	66,300	334,824
*Ω Harbin Bank Co. Ltd., Class H.....	918,000	29,434
Harbin Boshi Automation Co. Ltd., Class A.....	281,656	693,211

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	4,808,587	\$ 1,916,103
*††	898,000	0
	454,300	954,531
*Ω	365,000	89,789
	2,027,500	2,673,308
*	315,190	512,799
	229,400	161,421
*	215,500	22,077
	250,200	993,960
	242,710	897,008
	460,061	508,364
	514,500	1,057,802
#	1,002,930	10,681,204
	19,900	59,046
	496,000	139,992
	313,700	668,961
	341,600	754,709
	557,900	917,955
*	82,000	52,906
	774,392	1,706,777
	826,843	2,923,257
	228,900	535,738
*	1,079,100	791,855
	618,700	602,215
*	315,199	209,041
	1,011,125	546,349
	5,702,622	23,456,605
*	14,196,800	264,080
	375,030	914,973
*	1,295,712	2,824,901
	387,804	835,385
*	1,041,844	1,065,360
	4,520,900	1,525,659
	300,710	1,068,091
#*	9,834,000	772,175
	3,101,000	8,032,390
	75,816	2,008,784
*	1,516,700	696,468
	418,000	96,143
*	2,007,721	700,289
	288,836	1,404,325
*	18,594,000	347,864
*	282,100	291,167
	57,949	66,122
*††Ω	750,000	49,255
#*Ω	36,484,000	2,776,380
*	204,000	41,474
	9,430,293	7,913,711
	144,657	1,028,092
*Ω	5,701,000	19,412,255
*	605,000	32,664
	1,501,740	1,160,466
	40,100	129,978
#	6,826,000	3,023,383
	235,132	1,430,480
	1,476,291	1,537,812
*	808,365	428,981
*	1,047,950	479,738
	103,700	522,354

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	848,700	\$ 1,469,303
	292,960	944,874
*	10,330,000	5,738,379
#*	2,260,000	302,655
	1,073,623	786,477
Ω	3,570,000	5,093,948
*	875,755	290,584
*	224,000	32,486
	593,500	766,999
	2,003,788	1,627,159
	667,224	1,301,957
	31,700	30,909
	829,231	2,293,002
#	2,984,000	907,796
	2,030,637	973,051
	70,700	223,281
	904,500	586,109
	49,853	276,984
	436,005	1,608,283
	440,078	1,489,064
	2,676,400	803,753
	50,016	1,090,601
	283,200	896,874
	236,622	772,132
	1,088,800	505,969
*	617,000	313,627
	410,404	715,864
	903,400	849,186
	2,191,200	1,841,471
	128,800	216,633
	17,129	98,744
*	357,219	1,225,261
#Ω	1,066,400	6,932,706
*	1,103,002	957,583
*	724,900	711,342
*	100,700	229,162
*	520,000	43,477
#*Ω	2,499,600	1,158,095
	126,990	1,118,009
	252,133	819,124
Ω	923,000	1,133,136
	5,000	333,485
	176,952,725	86,410,874
	2,917,880	6,811,975
	2,286,532	2,235,007
	1,209,301	873,663
#Ω	3,976,000	681,098
	33,900	398,287
*	1,065,000	123,516
*	13,900	21,106
*	6,794,100	1,798,840
	937,012	1,804,678
	688,464	942,151
	2,678,576	1,676,789
	854,400	420,921
*	891,600	1,161,878
	1,100,700	4,421,379
	1,457,300	1,531,034

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
*Ω InnoCare Pharma Ltd.....	106,000	\$ 111,009
Innuovo Technology Co. Ltd., Class A.....	197,600	188,283
* Inspur Digital Enterprise Technology Ltd.....	1,998,000	728,935
Inspur Electronic Information Industry Co. Ltd., Class A.....	189,000	1,208,660
Inspur Software Co. Ltd., Class A.....	72,500	156,704
Intco Medical Technology Co. Ltd., Class A.....	468,093	1,436,965
Intron Technology Holdings Ltd.....	177,000	116,530
* iQIYI, Inc., ADR.....	1,872,104	11,869,139
IReader Technology Co. Ltd., Class A.....	13,655	45,395
* IRICO Group New Energy Co. Ltd., Class H.....	54,800	54,285
# IVD Medical Holding Ltd.....	677,000	102,800
JA Solar Technology Co. Ltd., Class A.....	630,920	2,938,893
Jade Bird Fire Co. Ltd., Class A.....	222,751	572,684
Jafron Biomedical Co. Ltd., Class A.....	149,867	497,178
Jason Furniture Hangzhou Co. Ltd., Class A.....	130,657	829,431
JCET Group Co. Ltd., Class A.....	759,106	3,510,128
*Ω JD Health International, Inc.....	793,750	5,802,546
JD.com, Inc., ADR.....	54,206	2,239,250
JD.com, Inc., Class A.....	2,321,242	48,058,009
Jenkem Technology Co. Ltd., Class A.....	16,537	255,764
JH Educational Technology, Inc.....	668,000	98,309
Jiajiayue Group Co. Ltd., Class A.....	290,801	556,676
Jiangling Motors Corp. Ltd., Class A.....	315,425	865,299
* Jiangsu Azure Corp., Class A.....	270,040	417,035
* Jiangsu Bioperfectus Technologies Co. Ltd., Class A.....	42,420	321,112
Jiangsu Boqian New Materials Stock Co. Ltd., Class A.....	68,099	331,218
* Jiangsu Canlon Building Materials Co. Ltd., Class A.....	140,700	302,570
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	1,020,800	1,026,259
Jiangsu Cnano Technology Co. Ltd., Class A.....	81,823	332,953
Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	21,420	53,838
Jiangsu Eastern Shenghong Co. Ltd., Class A.....	659,453	1,160,102
Jiangsu Expressway Co. Ltd., Class H.....	5,768,000	5,289,413
Jiangsu Guomao Reducer Co. Ltd., Class A.....	231,420	615,808
Jiangsu Guotai International Group Co. Ltd., Class A.....	1,108,319	1,226,547
Jiangsu Haili Wind Power Equipment Technology Co. Ltd., Class A.....	16,100	154,588
Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	105,354	1,058,275
Jiangsu Hengrui Pharmaceuticals Co. Ltd., Class A.....	112,454	702,609
Jiangsu Huahong Technology Stock Co. Ltd., Class A.....	380,700	583,448
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	1,652,200	923,211
Jiangsu Jiejie Microelectronics Co. Ltd., Class A.....	133,737	350,735
* Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	243,580	676,180
Jiangsu King's Luck Brewery JSC Ltd., Class A.....	270,001	2,313,507
* Jiangsu Leike Defense Technology Co. Ltd., Class A.....	727,800	542,092
Jiangsu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	210,660	586,437
Jiangsu Linyang Energy Co. Ltd., Class A.....	788,200	865,928
Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A.....	260,900	888,241
Jiangsu Pacific Quartz Co. Ltd., Class A.....	29,600	425,779
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A.....	682,900	1,206,389
Jiangsu Shagang Co. Ltd., Class A.....	1,328,632	788,781
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	649,100	956,350
Jiangsu Sidike New Material Science & Technology Co. Ltd., Class A.....	134,484	355,358
Jiangsu Sopo Chemical Co., Class A.....	483,716	478,744
Jiangsu ToLand Alloy Co. Ltd., Class A.....	74,070	330,634
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	243,158	4,993,748
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	117,390	1,167,019
Jiangsu Yoke Technology Co. Ltd., Class A.....	25,600	244,036
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	192,674	911,257
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	1,650,271	1,068,129
Jiangsu Zhongtian Technology Co. Ltd., Class A.....	627,406	1,383,098

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	266,400	\$ 118,633
Jiangxi Bank Co. Ltd., Class H.....	121,500	15,701
Jiangxi Copper Co. Ltd., Class H.....	5,235,000	8,794,578
* Jiangxi Fushine Pharmaceutical Co. Ltd., Class A.....	63,400	119,201
Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	13,300	21,941
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	485,348	583,038
Jiangyin Hengrun Heavy Industries Co. Ltd., Class A.....	36,600	116,467
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	331,900	871,059
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	676,600	495,531
Jiayou International Logistics Co. Ltd., Class A.....	185,311	450,491
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	289,270	706,237
* Jilin Chemical Fibre, Class A.....	350,200	182,399
* Jilin Electric Power Co. Ltd., Class A.....	468,500	352,215
* Jilin Zixin Pharmaceutical Industrial Co. Ltd., Class A.....	244,700	12,669
Jinchuan Group International Resources Co. Ltd.....	22,901,000	1,295,998
Jinduicheng Molybdenum Co. Ltd., Class A.....	1,186,700	1,914,173
Jingjin Equipment, Inc., Class A.....	101,340	442,279
* Jingrui Holdings Ltd.....	33,000	296
Jinhui Liquor Co. Ltd., Class A.....	163,900	612,389
Jinke Smart Services Group Co. Ltd., Class H.....	13,300	21,472
#* JinkoSolar Holding Co. Ltd., ADR.....	265,379	11,265,339
* Jinlei Technology Co. Ltd., Class A.....	150,539	738,542
# Jinmao Property Services Co. Ltd.....	345,664	126,614
Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	350,600	454,258
* Jinneng Holding Shanxi Electric Power Co. Ltd., Class A.....	641,300	305,243
Jinneng Science&Technology Co. Ltd., Class A.....	522,659	629,067
JiuGui Liquor Co. Ltd., Class A.....	50,800	749,348
Ω Jiumaojiu International Holdings Ltd.....	5,184,000	10,230,851
Jiuzhitang Co. Ltd., Class A.....	525,900	903,435
Jizhong Energy Resources Co. Ltd., Class A.....	1,534,400	1,411,416
JL Mag Rare-Earth Co. Ltd., Class A.....	209,387	519,449
JNBY Design Ltd.....	1,777,500	2,089,688
Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	712,349	1,254,390
Joinn Laboratories China Co. Ltd., Class A.....	46,692	183,687
Jointo Energy Investment Co. Ltd. Hebei, Class A.....	364,200	359,023
Jointown Pharmaceutical Group Co. Ltd., Class A.....	955,760	1,325,356
* Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	122,478	601,597
Joy City Property Ltd.....	20,606,000	782,470
#* Joy Spreader Group, Inc.....	3,077,000	329,030
Joyoung Co. Ltd., Class A.....	348,934	776,772
*Ω JS Global Lifestyle Co. Ltd.....	6,813,500	1,213,773
JSTI Group, Class A.....	684,800	633,706
Ju Teng International Holdings Ltd.....	6,558,090	973,129
Juewei Food Co. Ltd., Class A.....	136,999	736,445
* Juneyao Airlines Co. Ltd., Class A.....	113,900	290,505
Jushri Technologies, Inc., Class A.....	91,200	183,958
* Jutal Offshore Oil Services Ltd.....	592,000	43,300
*Ω JW Cayman Therapeutics Co. Ltd.....	98,500	35,866
* Kaiser China Cultural Co. Ltd., Class A.....	120,860	88,160
* Kaishan Group Co. Ltd., Class A.....	342,700	698,491
*Ω Kangda International Environmental Co. Ltd.....	3,087,000	152,696
Kangji Medical Holdings Ltd.....	420,500	469,154
* Kasen International Holdings Ltd.....	4,450,000	154,567
Keboda Technology Co. Ltd., Class A.....	3,200	36,309
* Keeson Technology Corp. Ltd., Class A.....	138,302	231,497
Kehua Data Co. Ltd., Class A.....	154,760	762,831
Keshun Waterproof Technologies Co. Ltd., Class A.....	673,200	968,721
* Kidswant Children Products Co. Ltd., Class A.....	215,700	347,387
Kinetic Development Group Ltd.....	5,820,000	365,563

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,390,166	\$20,564,263
	9,981,484	10,241,229
	80,468	312,124
	914,590	1,167,672
	5,783,600	24,893,536
*Ω	105,000	53,991
*	1,440,000	23,204
	29,459	265,051
*	575,000	4,150
*	662,400	438,551
	466,396	1,161,916
	133,735	280,981
	24,232,000	19,828,903
*	135,993	705,915
*	454,200	166,589
	46,934	406,725
*	130,506	125,559
	99,180	422,178
	98,182	194,244
	204,274	53,919,271
#*	9,883,644	1,767,418
#*	8,727,072	1,118,718
*	657,190	1,690,732
*	18,700	64,906
	306,300	254,328
	204,980	1,792,449
	341,301	1,360,803
*	82,000	23,051
	770,985	2,052,837
	1,849,339	996,905
	10,220,200	3,547,201
	2,451,000	458,131
Ω	4,492,100	4,637,939
	48,526,000	55,862,567
	1,095,328	1,896,704
*	4,038,000	1,357,529
	181,000	37,397
	325,330	948,285
	88,800	304,045
*	739,524	2,218,572
	1,109,150	1,008,112
#*	236,097	10,104,952
*	96,400	2,069,421
	7,628,583	46,507,110
	218,100	356,118
	351,497	506,080
*	358,000	400,667
	63,472	128,892
	1,388,000	128,197
	478,280	972,737
*	1,898,000	267,084
*	18,858,000	6,592,722
*	162,000	28,987
*	968,403	460,697
*	1,228,900	1,058,010
*	812,817	515,800
	1,187,017	4,066,866
	245,640	907,682
	1,297,500	1,403,636

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,113,988	\$ 829,769
* Loncin Motor Co. Ltd., Class A.....	423,402	290,546
* Long Yuan Construction Group Co. Ltd., Class A.....	9,926,000	26,854,084
Ω Longfor Group Holdings Ltd.....	438,831	488,990
Longhua Technology Group Luoyang Co. Ltd., Class A.....	1,409,815	5,907,757
LONGi Green Energy Technology Co. Ltd., Class A.....	207,751	634,999
Longshine Technology Group Co. Ltd., Class A.....	19,386,000	3,467,066
Lonking Holdings Ltd.....	839,305	792,930
Luenmei Quantum Co. Ltd., Class A.....	443,329	712,083
Luolai Lifestyle Technology Co. Ltd., Class A.....	583,000	561,841
* Luoniushan Co. Ltd., Class A.....	398,497	318,631
Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	68,590	324,419
Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A.....	344,700	508,220
Lushang Freda Pharmaceutical Co. Ltd., Class A.....	943,200	1,396,498
Luxi Chemical Group Co. Ltd., Class A.....	1,616,161	7,322,562
Luxshare Precision Industry Co. Ltd., Class A.....	12,912,000	6,052,640
*Ω Luye Pharma Group Ltd.....	240,076	8,116,043
Luzhou Laojiao Co. Ltd., Class A.....	770,000	164,976
#* LVGEM China Real Estate Investment Co. Ltd.....	310,000	26,064
* Lvji Technology Holdings, Inc.....	11,626,177	2,424,598
Maanshan Iron & Steel Co. Ltd., Class H.....	361,573	770,251
Maccura Biotechnology Co. Ltd., Class A.....	501,097	2,412,467
Mango Excellent Media Co. Ltd., Class A.....	2,183,200	2,567,684
#*Ω Maoyan Entertainment.....	145,151	68,913
* Markor International Home Furnishings Co. Ltd., Class A.....	53,488	902,361
Maxscend Microelectronics Co. Ltd., Class A.....	227,200	812,415
Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	420,000	15,646
* Meilleure Health International Industry Group Ltd.....	883,500	894,617
* Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	10,975,500	4,006,893
#Ω Meitu, Inc.....	1,246,860	23,802,701
*Ω Meituan, Class B.....	11,325,000	2,853,746
Metallurgical Corp. of China Ltd., Class H.....	830,523	431,747
M-Grass Ecology & Environment Group Co. Ltd., Class A.....	879,851	7,313,464
Ω Midea Group Co. Ltd., Class A.....	1,951,800	2,039,502
Midea Real Estate Holding Ltd.....	36,400	486,360
Milkyway Chemical Supply Chain Service Co. Ltd., Class A.....	742,000	317,306
Min Xin Holdings Ltd.....	467,916	1,182,580
Ming Yang Smart Energy Group Ltd., Class A.....	2,177,000	1,323,083
#* Ming Yuan Cloud Group Holdings Ltd.....	4,096,000	133,794
* Mingfa Group International Co. Ltd.....	42,800	224,588
MINISO Group Holding Ltd.....	9,937,644	509,242
* Minmetals Land Ltd.....	1,644,000	57,487
Ω Minsheng Education Group Co. Ltd.....	6,579,000	21,059,636
Minth Group Ltd.....	921,000	1,199,437
MLS Co. Ltd., Class A.....	32,269,999	11,839,228
* MMG Ltd.....	207,555	591,397
Monalisa Group Co. Ltd., Class A.....	376,200	859,030
* Montnets Cloud Technology Group Co. Ltd., Class A.....	1,452,951	9,037,693
* Muyuan Foods Co. Ltd., Class A.....	1,308,300	106,176
Myhome Real Estate Development Group Co. Ltd., Class A.....	570,500	276,938
MYS Group Co. Ltd., Class A.....	35,000,000	29,620
*†† Nan Hai Corp. Ltd.....	874,050	493,428
* Nanji E-Commerce Co. Ltd., Class A.....	137,200	664,638
Nanjing Hanrui Cobalt Co. Ltd., Class A.....	2,527,900	1,294,242
Nanjing Iron & Steel Co. Ltd., Class A.....	360,928	686,282
Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	89,000	48,339
* Nanjing Sample Technology Co. Ltd., Class H.....	542,860	664,422
Nanjing Securities Co. Ltd., Class A.....	426,648	543,361
Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	414,617	1,277,016
Nanjing Yunhai Special Metals Co. Ltd., Class A.....		

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	208,500	\$ 558,550
	1,004,826	3,422,295
*	96,000	6,102
	26,800	1,066,095
*	399,600	627,568
	2,192,000	4,352,704
	457,432	49,741,156
	3,062,200	66,695,705
	61,000	6,455
*Ω	1,500	81
	3,884,700	11,265,747
	143,500	315,039
*	245,832	430,360
*	3,072,538	287,790
*	76,000	14,845
*	521,789	1,336,695
	7,790,000	5,772,218
	14,906,000	9,822,993
	121,028	567,730
	141,900	119,401
	191,900	135,423
	117,300	517,990
	481,400	934,216
	392,831	1,047,791
	102,157	665,113
	89,856	632,245
	245,958	539,582
	142,018	1,462,199
	63,140	225,610
	97,900	110,290
	2,119,070	1,056,511
	1,661,800	3,298,708
	475,100	286,772
#*	763,378	11,679,683
*	92,030	1,405,061
#*	178,192	782,263
	75,520	1,149,414
	252,330	575,167
	985,512	898,415
	157,465	389,507
	651,762	488,344
	957,627	1,087,320
	80,164	228,228
	144,870	244,826
*	1,526,000	18,301
	367,300	435,437
*Ω	25,000	30,971
	1,002,822	879,901
	232,380	569,330
	84,090	1,266,946
	258,921	738,698
	1,849,800	1,222,295
*	1,827,300	629,191
	357,000	5,965,545
Ω	2,245,600	1,406,493
*	985,099	1,255,251
	1,424,241	1,596,665
*	1,435,700	1,116,673
	88,640	422,586

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Overseas Chinese Town Asia Holdings Ltd.....	601,817	\$ 49,298
# Pacific Online Ltd.....	2,485,195	212,212
* Pacific Securities Co. Ltd., Class A.....	610,300	341,943
Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.....	321,903	902,529
* Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	2,558,531	1,472,632
PAX Global Technology Ltd.....	6,428,000	5,218,897
* PCI Technology Group Co. Ltd., Class A.....	986,440	795,848
* PDD Holdings, Inc., ADR.....	118,888	10,678,520
*Ω Peijia Medical Ltd.....	645,000	731,767
* Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.....	1,444,770	420,838
People.cn Co. Ltd., Class A.....	296,097	1,203,110
People's Insurance Co. Group of China Ltd., Class H.....	17,871,000	6,880,134
Perennial Energy Holdings Ltd.....	250,000	38,623
Perfect World Co. Ltd., Class A.....	342,300	719,746
PetroChina Co. Ltd., Class H.....	109,340,000	80,172,077
PharmaBlock Sciences Nanjing, Inc., Class A.....	24,000	171,616
#Ω Pharmaron Beijing Co. Ltd., Class H.....	831,150	2,176,586
PhiChem Corp., Class A.....	304,105	752,931
* Phoenix Media Investment Holdings Ltd.....	5,412,000	184,244
PICC Property & Casualty Co. Ltd., Class H.....	25,913,398	30,394,427
Ping An Bank Co. Ltd., Class A.....	3,079,201	5,318,246
#*Ω Ping An Healthcare & Technology Co. Ltd.....	2,858,900	7,578,623
Ping An Insurance Group Co. of China Ltd., Class H.....	19,317,000	140,757,893
Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	815,838	913,851
PNC Process Systems Co. Ltd., Class A.....	177,720	773,797
Poly Developments & Holdings Group Co. Ltd., Class A.....	1,264,405	2,523,036
Poly Property Group Co. Ltd.....	19,067,987	4,576,662
Poly Property Services Co. Ltd., Class H.....	865,600	4,626,506
Pony Testing International Group Co. Ltd., Class A.....	84,680	246,949
Ω Pop Mart International Group Ltd.....	171,200	486,495
#Ω Postal Savings Bank of China Co. Ltd., Class H.....	24,594,000	15,162,135
* Pou Sheng International Holdings Ltd.....	15,730,609	1,464,339
Power Construction Corp. of China Ltd., Class A.....	2,700,800	2,269,953
# Prinx Chengshan Holding Ltd.....	511,500	448,759
* Productive Technologies Co. Ltd.....	556,000	41,403
#* PW Medtech Group Ltd.....	4,044,000	354,004
Pylon Technologies Co. Ltd., Class A.....	6,140	152,522
* Q Technology Group Co. Ltd.....	4,542,000	1,998,099
*Ω Qeeka Home Cayman, Inc.....	84,500	3,965
Qianhe Condiment & Food Co. Ltd., Class A.....	213,430	580,546
Qifu Technology, Inc., ADR.....	695,772	13,887,609
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	562,175	614,086
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	218,701	471,872
Qingdao Gon Technology Co. Ltd., Class A.....	138,200	480,520
Qingdao Haier Biomedical Co. Ltd., Class A.....	44,798	299,308
Qingdao Hanhe Cable Co. Ltd., Class A.....	1,403,192	792,205
Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.....	194,740	518,556
Ω Qingdao Port International Co. Ltd., Class H.....	1,674,000	887,955
* Qingdao Rural Commercial Bank Corp., Class A.....	2,289,267	961,380
* Qingdao Sentury Tire Co. Ltd., Class A.....	131,400	638,269
* Qingdao TGOOD Electric Co. Ltd., Class A.....	154,800	428,248
Qingdao Topscomm Communication, Inc., Class A.....	190,760	260,294
* Qingling Motors Co. Ltd., Class H.....	5,354,000	549,208
Qinhuangdao Port Co. Ltd., Class H.....	4,196,500	733,923
* Qudian, Inc., Sponsored ADR.....	186,441	454,916
Quectel Wireless Solutions Co. Ltd., Class A.....	77,334	619,956
#* Radiance Holdings Group Co. Ltd.....	2,385,000	1,327,662
Rainbow Digital Commercial Co. Ltd., Class A.....	931,594	872,352
* Rastar Group, Class A.....	155,600	82,087

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	52,944	\$ 343,783
#Ω	2,567,314	1,049,552
#Ω	11,804,000	2,013,017
	805,500	748,939
	112,300	55,553
	121,000	677,163
	118,600	351,808
*	222,184	718,250
*	2,194,200	933,654
	115,425	293,820
*	2,005,000	757,785
	41,400	433,257
	1,869,500	871,752
	1,196,278	2,129,942
*	468,300	488,330
	196,651	496,264
	86,863	433,055
*	210,720	749,043
	1,011,555	2,195,997
	723,200	1,139,524
*	906,660	477,362
*	19,772	312,928
	651,630	1,503,961
	1,458,556	990,315
	338,593	856,294
	9,129,500	14,449,810
	565,041	1,405,756
	1,211,883	2,734,281
	1,011,516	1,801,588
	1,346,700	805,403
#*	17,455,047	3,930,802
*	662,581	1,529,977
#	1,435,000	967,778
	1,028,455	7,169,797
	62,205	735,231
	2,930,000	6,667,880
*	779,020	548,000
	1,472,746	1,677,652
	881,000	842,545
	522,187	1,491,021
*	3,628,533	1,188,693
	134,900	300,718
	539,200	758,039
Ω	2,050,000	4,094,238
	134,400	360,678
	288,241	1,277,753
	467,325	433,645
	1,341,600	588,492
	885,600	863,231
	672,061	3,183,019
*	667,856	1,099,512
	204,200	591,068
	326,382	1,101,089
*	136,200	154,683
#*	852,400	317,851
	3,116,280	1,414,990
	250,000	277,691
	174,600	636,145
	887,000	1,098,025

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,176,088	\$ 1,979,342
	1,500	17,000
	16,107,600	20,802,196
	278,363	335,833
#	1,303,200	981,104
*	136,200	266,396
	3,305,526	1,418,005
	216,800	783,544
	1,335,335	1,090,128
	296,156	931,681
*	130,758	677,533
	62,800	493,675
	174,802	1,176,242
	346,400	858,485
	436,931	733,786
	3,103,035	1,290,487
	234,720	607,241
*	7,698,000	1,877,250
	366,206	527,689
	560,166	789,074
	1,042,500	2,751,161
#	1,501,000	4,001,519
	1,780,000	632,674
	52,747	409,641
	100,632	423,461
	250,548	906,027
Ω	108,200	501,042
	1,374,031	976,204
	3,430,000	5,091,692
	16,019,025	926,887
*	35,600	236,645
	1,257,000	954,048
	96,500	393,994
	59,000	411,665
	294,233	550,552
	31,000	42,910
	95,600	332,661
*	449,300	422,863
	439,191	713,580
	268,540	487,182
	484,900	739,964
	196,799	1,233,164
	465,800	516,781
	311,400	702,435
	23,847	314,725
	13,757	341,447
	93,900	796,923
	4,172,100	7,572,535
	3,009,000	926,616
	484,580	457,431
	3,427,519	3,650,383
	363,699	2,006,635
	131,500	359,893
	1,183,812	1,182,383
*	400,100	753,306
	555,100	841,281
	141,879	737,565
	354,600	496,858
	1,440,795	1,275,010

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	480,061	\$ 812,199
	295,410	780,493
	69,424	707,560
	231,500	1,072,767
	99,500	205,265
	682,100	725,883
	569,557	1,243,469
	934,682	697,741
	621,698	694,490
	993,397	729,107
	1,803,041	2,292,193
	1,466,348	3,357,401
	1,581,200	1,720,641
	811,700	740,027
	2,640,700	1,590,400
	198,329	6,640,734
*	2,762,937	916,521
	60,500	1,311,485
	1,024,033	971,990
*	446,430	808,392
	452,200	800,282
#*Ω	702,500	509,284
	4,272,000	159,416
	804,882	1,795,900
	199,300	492,803
	144,983	1,554,007
Ω	2,859,200	609,801
	37,400	944,624
	911,138	904,359
	919,300	946,387
	824,738	920,077
*	626,500	296,522
	200,240	1,367,550
	129,100	304,411
	464,450	530,048
	138,439	341,102
	14,100	31,987
	946,300	463,809
	199,294	976,606
	63,187	977,175
	202,775	375,352
	817,400	786,000
	58,103	231,203
*	657,160	983,611
	4,258,000	3,681,539
	264,622	501,647
	879,816	898,326
	491,303	760,702
	336,400	756,454
	241,009	403,056
Ω	163,000	90,070
	870,600	285,124
	404,934	678,709
	201,275	2,002,377
	11,240,914	10,546,984
	25,039,674	4,997,465
	331,600	491,543
	875,400	833,658
	629,500	478,818

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shenzhen Kaifa Technology Co. Ltd., Class A.....	475,221	\$ 1,295,211
* Shenzhen Kangtai Biological Products Co. Ltd., Class A.....	84,144	345,261
Shenzhen Kedali Industry Co. Ltd., Class A.....	51,120	910,330
Shenzhen Kingdom Sci-Tech Co. Ltd., Class A.....	213,700	415,431
Shenzhen Kingkey Smart Agriculture Times Co. Ltd., Class A.....	207,400	604,730
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	327,024	1,073,712
Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	96,500	453,709
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	454,300	551,471
Shenzhen Leaguer Co. Ltd., Class A.....	403,100	512,964
Shenzhen Megmeet Electrical Co. Ltd., Class A.....	228,416	1,037,659
Shenzhen Microgate Technology Co. Ltd., Class A.....	289,200	347,519
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	189,172	7,850,868
Shenzhen MTC Co. Ltd., Class A.....	1,338,738	991,693
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	1,510,150	678,570
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	1,262,701	677,030
* Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	1,499,876	1,032,068
Shenzhen Properties & Resources Development Group Ltd., Class A.....	337,000	492,405
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	64,100	288,144
Shenzhen SC New Energy Technology Corp., Class A.....	20,271	266,178
Shenzhen SED Industry Co. Ltd., Class A.....	109,689	460,843
Shenzhen Senior Technology Material Co. Ltd., Class A.....	166,170	395,541
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	386,970	1,475,595
Shenzhen Sunnypol Optoelectronics Co. Ltd., Class A.....	61,500	285,259
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	555,900	931,886
Shenzhen Sunway Communication Co. Ltd., Class A.....	283,554	746,775
Shenzhen Tagen Group Co. Ltd., Class A.....	1,281,045	1,105,392
Shenzhen Topband Co. Ltd., Class A.....	442,100	711,128
Shenzhen Transsion Holdings Co. Ltd., Class A.....	96,086	1,651,017
* Shenzhen Weiguang Biological Products Co. Ltd., Class A.....	32,400	166,089
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	773,000	788,123
* Shenzhen World Union Group, Inc., Class A.....	1,437,977	616,288
Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	1,213,896	871,498
Shenzhen Yinghe Technology Co. Ltd., Class A.....	175,886	614,526
Shenzhen Ysstech Info-tech Co. Ltd., Class A.....	368,500	431,262
Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	269,780	972,234
Shenzhen Zhenye Group Co. Ltd., Class A.....	509,000	364,678
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A.....	2,183,000	1,764,377
Shenzhou International Group Holdings Ltd.....	1,771,400	18,803,077
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	928,000	934,359
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	315,101	1,101,222
*† Shimao Group Holdings Ltd.....	7,240,683	1,411,204
Shinghua Advanced Material Group Co. Ltd., Class A.....	78,100	656,852
Shinva Medical Instrument Co. Ltd., Class A.....	203,200	817,282
Shoucheng Holdings Ltd.....	14,591,640	3,449,346
Shougang Fushan Resources Group Ltd.....	19,631,294	5,661,356
* Shouhang High-Tech Energy Co. Ltd., Class A.....	1,180,000	546,650
Shui On Land Ltd.....	28,809,776	3,223,282
Sichuan Chengfei Integration Technology Corp., Class A.....	35,100	110,810
Sichuan Chuantou Energy Co. Ltd., Class A.....	517,808	1,048,099
Sichuan Development Lomon Co. Ltd., Class A.....	871,000	1,047,773
Sichuan Expressway Co. Ltd., Class H.....	4,600,000	1,364,932
Sichuan Furong Technology Co. Ltd., Class A.....	98,670	167,068
* Sichuan Haite High-tech Co. Ltd., Class A.....	451,783	614,845
* Sichuan Hebang Biotechnology Co. Ltd., Class A.....	3,693,320	1,350,233
Sichuan Hexie Shuangma Co. Ltd., Class A.....	162,543	429,595
Sichuan Jiuyuan Yin Hai Software Co. Ltd., Class A.....	179,684	815,563
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	257,663	996,533
* Sichuan Lutianhua Co. Ltd., Class A.....	966,300	650,795
* Sichuan New Energy Power Co. Ltd., Class A.....	95,200	194,411

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,867,460	\$ 2,583,985
	145,605	1,538,568
	73,900	160,291
	77,521	192,490
	290,800	726,014
	205,140	1,407,478
	30,445,000	2,980,920
	111,000	17,555
*	8,640,000	290,427
#Ω	3,376,000	3,194,795
	34,642,495	15,711,668
	199,141	804,641
	151,860	520,036
	1,097,037	883,641
	17,760,673	2,398,366
	32,000	187,416
*††	5,320,000	2,592
*	26,451,885	493,380
	968,550	1,829,841
	765,195	2,479,363
	128,300	156,617
	161,560	1,024,101
#*	24,080,962	1,462,674
Ω	45,500	8,825
	10,926,000	4,930,941
	7,900,000	3,042,409
*	17,360,000	1,314,760
*	21,495,000	3,292,275
	8,204,800	25,838,476
	383,513	828,549
	106,727	635,487
	131,872	630,087
	619,168	862,333
	20,468,000	8,235,144
	6,316,500	13,271,841
	478,773	1,197,878
*	29,320	336,580
	240,699	521,670
	12,908,246	5,899,008
#Ω	5,632,000	6,340,863
	231,102	465,257
*	16,380,839	2,700,621
*	72,129	890,072
	8,771,000	258,471
	235,000	441,505
	17,300	110,543
	1,173,621	1,490,700
#*††	4,644,000	220,919
	1,543,500	1,025,347
*	1,386,000	48,816
	13,840,506	7,795,215
	278,226	667,169
*	609,900	995,942
	737,200	612,066
	17,346,500	5,319,205
#*	5,058,000	1,226,995
	29,338	96,164
	348,700	1,097,359
	348,915	522,181

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Sungrow Power Supply Co. Ltd., Class A.....	81,888	\$ 1,279,731
Suning Universal Co. Ltd., Class A.....	1,800,600	793,942
Sunny Optical Technology Group Co. Ltd.....	2,986,900	29,283,784
Sunresin New Materials Co. Ltd., Class A.....	108,300	876,788
*††Ω Sunshine 100 China Holdings Ltd.....	244,000	2,159
* Sunward Intelligent Equipment Co. Ltd., Class A.....	544,500	508,034
* Sunwave Communications Co. Ltd., Class A.....	300,571	267,181
Sunwoda Electronic Co. Ltd., Class A.....	196,799	453,547
Suofeiya Home Collection Co. Ltd., Class A.....	191,734	514,806
Suplet Power Co. Ltd., Class A.....	151,242	390,866
Suzhou Anjie Technology Co. Ltd., Class A.....	401,900	764,444
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	658,167	2,069,770
Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.....	1,326,047	917,402
Suzhou Good-Ark Electronics Co. Ltd., Class A.....	271,237	482,331
* Suzhou Keda Technology Co. Ltd., Class A.....	17,900	16,169
Suzhou Maxwell Technologies Co. Ltd., Class A.....	7,473	192,658
Suzhou Secote Precision Electronic Co. Ltd., Class A.....	113,160	531,434
Suzhou SLAC Precision Equipment Co. Ltd., Class A.....	175,000	292,506
Suzhou TFC Optical Communication Co. Ltd., Class A.....	137,366	1,717,421
SY Holdings Group Ltd.....	492,000	331,067
Symphony Holdings Ltd.....	7,620,000	879,721
SYoung Group Co. Ltd., Class A.....	204,333	609,897
T&S Communications Co. Ltd., Class A.....	25,000	138,859
Taiji Computer Corp. Ltd., Class A.....	241,928	1,423,006
* Tangrenshen Group Co. Ltd., Class A.....	652,785	670,602
Tangshan Jidong Cement Co. Ltd., Class A.....	1,178,107	1,348,014
TangShan Port Group Co. Ltd., Class A.....	2,953,530	1,537,585
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	1,517,239	1,295,727
* Tansun Technology Co. Ltd., Class A.....	245,175	516,081
Tayho Advanced Materials Group Co. Ltd., Class A.....	459,300	1,391,856
TBEA Co. Ltd., Class A.....	1,413,480	3,245,847
TCL Electronics Holdings Ltd.....	8,352,932	4,265,459
* TCL Technology Group Corp., Class A.....	2,293,218	1,378,284
TCL Zhonghuan Renewable Energy Technology Co. Ltd., Class A.....	770,152	3,138,195
* Tech-Bank Food Co. Ltd., Class A.....	454,100	320,371
Telling Telecommunication Holding Co. Ltd., Class A.....	462,200	590,697
Ten Pao Group Holdings Ltd.....	812,000	106,240
Tencent Holdings Ltd.....	15,163,700	696,940,646
* Tencent Music Entertainment Group, ADR.....	1,988,142	13,897,113
Tenfu Cayman Holdings Co. Ltd.....	101,000	57,512
Three Squirrels, Inc., Class A.....	63,800	184,635
Three's Co. Media Group Co. Ltd., Class A.....	60,257	664,435
Thunder Software Technology Co. Ltd., Class A.....	25,022	316,589
Tian An China Investment Co. Ltd.....	1,286,357	675,345
Tian Di Science & Technology Co. Ltd., Class A.....	1,610,500	1,288,254
# Tian Lun Gas Holdings Ltd.....	1,358,500	882,122
*†† Tian Shan Development Holding Ltd.....	1,584,000	75,149
Tiande Chemical Holdings Ltd.....	496,000	96,952
Tiangong International Co. Ltd.....	10,038,000	3,302,111
Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	71,556	281,675
Tianjin Capital Environmental Protection Group Co. Ltd., Class H.....	2,506,000	888,955
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	1,265,251	941,847
Tianjin Development Holdings Ltd.....	2,341,800	496,705
Tianjin Pharmaceutical Da Re Tang Group Corp. Ltd., Class A.....	106,872	586,478
Tianjin Port Development Holdings Ltd.....	13,871,200	1,033,822
Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	214,170	561,066
Tianjin Teda Co. Ltd., Class A.....	800,101	511,861
Tianjin You Fa Steel Pipe Group Stock Co. Ltd., Class A.....	385,700	397,020
* Tianma Microelectronics Co. Ltd., Class A.....	688,112	902,787

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#	Tianneng Power International Ltd.....	7,163,952	\$ 8,026,918
	Tianshan Aluminum Group Co. Ltd., Class A.....	1,628,800	1,602,296
	Tianshui Huatian Technology Co. Ltd., Class A.....	947,207	1,272,531
*††	Tianyun International Holdings Ltd.....	1,838,000	705,433
	Tibet Cheezheng Tibetan Medicine Co. Ltd., Class A.....	63,700	213,819
	Tibet Rhodiola Pharmaceutical Holding Co., Class A.....	130,700	965,083
*	Tibet Summit Resources Co. Ltd., Class A.....	417,300	1,064,712
*	Tibet Tianlu Co. Ltd., Class A.....	392,273	357,373
*	Tibet Water Resources Ltd.....	6,597,000	374,090
#	Tingyi Cayman Islands Holding Corp.....	9,086,000	14,031,410
*	Titan Wind Energy Suzhou Co. Ltd., Class A.....	463,559	925,513
	Tofflon Science & Technology Group Co. Ltd., Class A.....	281,644	859,440
	Toly Bread Co. Ltd., Class A.....	688,234	1,017,619
	Tomson Group Ltd.....	3,043,318	668,818
	Tong Ren Tang Technologies Co. Ltd., Class H.....	4,808,000	4,339,906
*	Tongcheng Travel Holdings Ltd.....	3,986,000	9,672,476
#*	Tongdao Liepin Group.....	317,600	385,299
	TongFu Microelectronics Co. Ltd., Class A.....	703,415	2,141,655
*	Tongguan Gold Group Ltd.....	210,000	20,464
	Tonghua Dongbao Pharmaceutical Co. Ltd., Class A.....	365,760	524,066
*	Tonghua Golden-Horse Pharmaceutical Industry Co. Ltd., Class A.....	32,100	24,847
*	Tongkun Group Co. Ltd., Class A.....	568,666	1,189,065
	Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	1,170,200	713,053
	Tongling Nonferrous Metals Group Co. Ltd., Class A.....	3,337,900	1,520,634
	Tongwei Co. Ltd., Class A.....	1,204,744	5,877,098
	Tongyu Communication, Inc., Class A.....	101,785	212,253
	Tongyu Heavy Industry Co. Ltd., Class A.....	2,728,200	1,065,448
*	Topchoice Medical Corp., Class A.....	47,954	775,445
*	Topsec Technologies Group, Inc., Class A.....	622,800	840,390
Ω	Topsports International Holdings Ltd.....	10,411,000	9,623,612
	Towngas Smart Energy Co. Ltd.....	4,859,708	2,358,695
*	TPV Technology Co. Ltd., Class A.....	2,632,200	847,612
	Transfar Zhilian Co. Ltd., Class A.....	1,604,298	1,264,462
	TravelSky Technology Ltd., Class H.....	4,598,938	8,831,841
*	Trigiant Group Ltd.....	6,560,000	437,860
	Trina Solar Co. Ltd., Class A.....	346,567	1,829,211
*	Trip.com Group Ltd., ADR.....	1,020,948	41,899,706
#*	Triumph New Energy Co. Ltd., Class H.....	1,222,000	934,732
*††	Trony Solar Holdings Co. Ltd.....	2,133,000	0
	TRS Information Technology Corp. Ltd., Class A.....	243,100	755,730
	Truking Technology Ltd., Class A.....	331,300	653,141
	Truly International Holdings Ltd.....	16,263,000	2,032,038
Ω	Tsaker New Energy Tech Co. Ltd.....	220,500	33,502
	Tsingtao Brewery Co. Ltd., Class H.....	1,932,000	17,373,191
*	Tungshu Azure Renewable Energy Co. Ltd., Class A.....	96,700	58,756
	Tungkong, Inc., Class A.....	142,800	198,930
#*	Tuniu Corp., Sponsored ADR.....	88,047	133,831
	Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	108,739	1,420,894
	Unilumin Group Co. Ltd., Class A.....	693,431	766,794
	Uni-President China Holdings Ltd.....	11,492,308	9,936,139
	Unisplendour Corp. Ltd., Class A.....	546,420	2,088,831
*	United Energy Group Ltd.....	69,351,100	8,760,991
*	United Strength Power Holdings Ltd.....	22,000	14,646
	Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	544,633	1,102,661
	Valiant Co. Ltd., Class A.....	348,027	893,678
	Vats Liquor Chain Store Management JSC Ltd., Class A.....	212,428	775,731
	Vatti Corp. Ltd., Class A.....	368,800	341,223
Ω	VCredit Holdings Ltd.....	109,600	40,125
#*Ω	Venus MedTech Hangzhou, Inc., Class H.....	762,500	713,840

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	570,000	\$ 1,801,524
	3,245,000	6,556,622
*	3,884	3,962
*	3,020,546	56,876,881
#*Ω	3,376,000	747,161
*	460,815	1,368,621
	53,300	202,637
	317,591	723,298
	1,287,440	1,225,833
	202,000	72,212
	879,528	12,057,459
	31,190,000	21,751,063
	685,619	535,700
	4,598,000	1,792,259
	1,027,000	1,278,078
	552,309	8,698,867
	8,797,120	13,032,469
	305,147	763,949
	121,120	514,787
*	3,150,500	554,459
	472,044	639,855
	1,617,966	4,306,519
	26,672,000	2,741,701
	923,330	929,836
	81,978	607,499
	1,577,000	3,700,083
	81,188	1,167,915
	114,000	184,248
	241,497	1,573,261
	45,245	275,377
	105,380	112,762
	446,193	809,518
	58,652	64,380
	2,281,250	1,639,062
	2,080	17,156
	319,400	434,486
	328,742	378,289
*	530,700	375,980
	1,180,640	1,018,836
	935,912	23,774,154
	574,080	1,763,529
	389,900	560,435
Ω	902,860	8,588,377
	7,309	176,167
*Ω	3,918,000	22,609,977
*	259,838	757,824
*	1,014,856	1,023,793
	69,500	402,094
	2,054,900	2,034,493
	248,194	851,308
Ω	4,322,500	2,537,634
	844,600	670,811
	483,230	759,474
	98,226	114,372
	31,958	603,295
	126,156	262,670
	381,284	1,025,964
	1,534,063	1,703,923
	151,500	397,961

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	350,829	\$ 938,407
	358,862	958,939
	980,100	1,141,963
	172,738	767,046
	324,556	197,651
	195,579	620,393
#*Ω	27,048,400	43,030,786
	247,400	924,338
*	619,000	24,086
*	1,185,512	2,034,397
	7,563,814	1,409,775
	360,000	309,436
*	1,780,600	690,777
	3,324,000	2,519,659
	146,314	573,316
	112,200	247,096
	540,501	668,322
	206,025	768,350
	6,474,000	958,861
	930,800	964,468
#*	3,980,800	7,891,462
*	1,059,400	508,792
	91,840	646,611
	2,321,050	1,400,827
	13,273,801	4,089,634
	16,792,006	18,233,525
	2,352,500	1,456,722
	186,800	370,539
*	356,420	237,716
*	1,129,500	12,048,294
#	10,043,405	11,192,840
	247,100	785,711
*	133,711	274,108
Ω	7,200,000	16,384,737
*	474,100	467,209
	471,000	29,767
	100,380	627,279
#Ω	816,000	1,254,223
	143,500	863,101
	39,000	467,208
#	11,625,000	17,502,690
	150,012	685,038
	106,816	375,267
	294,094	613,091
	241,330	629,033
	219,292	860,336
*	529,600	372,301
	45,450	218,107
	480,000	843,171
#*	175,200	429,988
	192,620	1,014,744
	88,000	32,959
	893,371	849,811
	691,300	626,460
*Ω	1,663,000	1,606,058
*	582,800	1,136,215
	254,126	1,352,656
	3,043,000	7,010,297
*	27,935	144,327

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Yintai Gold Co. Ltd., Class A.....	716,280	\$ 1,311,654
Yip's Chemical Holdings Ltd.....	1,348,000	339,278
* Yiren Digital Ltd., Sponsored ADR.....	171,846	460,547
#Ω Yixin Group Ltd.....	2,082,500	236,506
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	343,478	1,233,139
Yonfer Agricultural Technology Co. Ltd., Class A.....	783,200	1,272,495
YongXing Special Materials Technology Co. Ltd., Class A.....	135,618	1,028,999
Yonyou Network Technology Co. Ltd., Class A.....	123,643	326,926
Yotrio Group Co. Ltd., Class A.....	1,341,100	771,633
Youngor Group Co. Ltd., Class A.....	1,155,200	1,154,726
Youngy Co. Ltd., Class A.....	36,200	311,485
* Youzu Interactive Co. Ltd., Class A.....	363,300	680,578
YTO Express Group Co. Ltd., Class A.....	793,975	1,748,810
* Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	85,300	195,044
Yuexiu Property Co. Ltd.....	14,493,956	19,127,398
Yuexiu Real Estate Investment Trust.....	434,793	89,585
Yuexiu Transport Infrastructure Ltd.....	4,787,415	2,595,645
Yum China Holdings, Inc.....	1,286,145	78,535,755
Yunda Holding Co. Ltd., Class A.....	916,686	1,334,156
Yunnan Aluminium Co. Ltd., Class A.....	1,455,900	3,030,177
Yunnan Baiyao Group Co. Ltd., Class A.....	109,677	826,731
Yunnan Copper Co. Ltd., Class A.....	695,800	1,180,386
* Yunnan Energy New Material Co. Ltd., Class A.....	186,695	2,525,927
Yunnan Tin Co. Ltd., Class A.....	791,200	1,844,992
Yusys Technologies Co. Ltd., Class A.....	363,600	856,036
Yutong Bus Co. Ltd., Class A.....	582,006	1,132,223
Zangge Mining Co. Ltd., Class A.....	91,600	308,832
ZBOM Home Collection Co. Ltd., Class A.....	254,038	933,994
Zhangzhou Pientzehuang Pharmaceutical Co. Ltd., Class A.....	40,503	1,646,030
Zhaojin Mining Industry Co. Ltd., Class H.....	6,139,166	8,856,314
Zhe Jiang Li Zi Yuan Food Co. Ltd., Class A.....	196,378	526,947
Zhefu Holding Group Co. Ltd., Class A.....	1,898,531	1,142,839
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	1,378,060	1,019,830
Zhejiang China Commodities City Group Co. Ltd., Class A.....	1,353,100	1,612,190
Zhejiang Chint Electrics Co. Ltd., Class A.....	399,990	1,587,507
Zhejiang Communications Technology Co. Ltd., Class A.....	1,601,409	1,002,544
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	363,600	278,453
Zhejiang Crystal-Optech Co. Ltd., Class A.....	428,862	690,545
Zhejiang Dahua Technology Co. Ltd., Class A.....	468,100	1,439,503
Zhejiang Dingli Machinery Co. Ltd., Class A.....	89,596	741,122
Zhejiang Expressway Co. Ltd., Class H.....	8,162,000	6,555,703
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A.....	326,748	553,890
#*†† Zhejiang Glass Co. Ltd., Class H.....	192,000	0
Zhejiang Hailiang Co. Ltd., Class A.....	606,561	1,050,413
Zhejiang HangKe Technology, Inc.Co., Class A.....	44,322	188,709
Zhejiang Hangmin Co. Ltd., Class A.....	499,200	580,462
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	874,924	968,676
Zhejiang Huace Film & Television Co. Ltd., Class A.....	1,118,900	1,072,484
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	357,379	921,232
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	275,070	1,942,842
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	1,040,500	1,411,248
Zhejiang Jianfeng Group Co. Ltd., Class A.....	156,321	264,669
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	84,007	228,205
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	173,012	711,774
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	127,070	1,099,715
* Zhejiang Jingu Co. Ltd., Class A.....	742,150	786,019
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	497,820	815,141
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	1,212,700	1,064,965
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	436,384	1,083,438

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	198,000	\$ 747,430
Zhejiang Juhua Co. Ltd., Class A.....	675,220	1,410,848
Zhejiang Longsheng Group Co. Ltd., Class A.....	534,334	723,284
Zhejiang Medicine Co. Ltd., Class A.....	576,269	909,673
Zhejiang Meida Industrial Co. Ltd., Class A.....	416,900	652,432
* Zhejiang Narada Power Source Co. Ltd., Class A.....	317,169	780,571
Zhejiang NHU Co. Ltd., Class A.....	858,879	1,985,418
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	1,615,213	960,997
Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	112,978	634,132
Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	37,200	92,562
Zhejiang Runtu Co. Ltd., Class A.....	642,250	636,797
Zhejiang Sanmei Chemical Industry Co. Ltd., Class A.....	123,620	464,535
Zhejiang Semir Garment Co. Ltd., Class A.....	1,633,125	1,483,470
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	643,426	638,831
Zhejiang Starry Pharmaceutical Co. Ltd., Class A.....	74,200	170,548
Zhejiang Supor Co. Ltd., Class A.....	137,669	964,237
Zhejiang Tiantie Industry Co. Ltd., Class A.....	436,422	462,212
* Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	174,702	581,632
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	1,291,147	1,178,979
* Zhejiang Wanliyang Co. Ltd., Class A.....	685,241	902,175
Zhejiang Wanma Co. Ltd., Class A.....	547,700	847,979
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	486,793	1,239,414
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	444,457	1,349,983
* Zhejiang Windey Co. Ltd., Class A.....	394,238	736,568
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	124,901	662,257
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	569,099	1,000,070
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	637,713	1,049,048
Zhejiang Yankon Group Co. Ltd., Class A.....	409,329	213,767
Zhejiang Yasha Decoration Co. Ltd., Class A.....	780,000	559,275
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	402,600	969,851
Zhejiang Yongtai Technology Co. Ltd., Class A.....	300,500	648,566
Zhejiang Zhongcheng Packing Material Co. Ltd., Class A.....	297,200	212,676
Zhende Medical Co. Ltd., Class A.....	126,711	512,928
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	2,395,800	2,189,239
Zheshang Securities Co. Ltd., Class A.....	493,700	751,434
Zhihu, Inc.....	13,500	34,409
* Zhong An Group Ltd.....	14,556,888	302,260
#*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	3,194,500	10,468,929
* Zhongfu Straits Pingtan Development Co. Ltd., Class A.....	627,200	229,984
Zhongji Innolight Co. Ltd., Class A.....	85,465	1,533,126
Zhongjin Gold Corp. Ltd., Class A.....	744,900	1,110,833
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	1,220,300	974,265
Zhongshan Public Utilities Group Co. Ltd., Class A.....	321,500	364,607
Zhongsheng Group Holdings Ltd.....	4,259,500	14,965,556
Zhongtai Securities Co. Ltd., Class A.....	165,300	178,809
* Zhongtian Financial Group Co. Ltd., Class A.....	4,312,400	241,363
# Zhongyu Energy Holdings Ltd.....	1,819,550	1,318,711
Zhongyuan Environment-Protection Co. Ltd., Class A.....	369,000	415,245
#*Ω Zhou Hei Ya International Holdings Co. Ltd.....	6,087,000	2,565,405
#* Zhuguang Holdings Group Co. Ltd.....	1,016,000	90,108
Zhuhai Huafa Properties Co. Ltd., Class A.....	452,438	697,817
Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	1,774,450	7,073,990
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	156,500	853,482
Zhuzhou Kibing Group Co. Ltd., Class A.....	1,215,800	1,559,993
Zijin Mining Group Co. Ltd., Class H.....	22,722,000	39,243,725
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	5,434,000	2,975,039
ZTE Corp., Class H.....	1,731,792	6,338,059
ZTO Express Cayman, Inc., ADR.....	1,047,004	29,106,711
TOTAL CHINA.....		6,763,187,281

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (0.1%)		
BAC Holding International Corp.....	3,134,077	\$ 177,046
Banco de Bogota SA.....	101,941	792,961
Bancolombia SA, Sponsored ADR.....	121,742	3,720,436
Bancolombia SA.....	430,300	3,663,202
Bolsa de Valores de Colombia.....	20,739	49,719
Celsia SA ESP.....	1,456,058	980,360
Cementos Argos SA.....	2,117,966	1,912,165
* CEMEX Latam Holdings SA.....	832,855	720,491
Corp. Financiera Colombiana SA.....	343,906	1,347,206
Ecopetrol SA.....	8,221,554	4,805,866
Grupo Argos SA.....	531,891	1,312,432
Grupo Aval Acciones y Valores SA, ADR.....	18,554	48,797
Grupo Energia Bogota SA ESP.....	3,239,549	1,458,251
Interconexion Electrica SA ESP.....	1,234,853	5,407,403
Mineros SA.....	297,452	144,895
Promigas SA ESP.....	42,683	51,207
TOTAL COLOMBIA.....		<u>26,592,437</u>
CZECH REPUBLIC — (0.1%)		
CEZ AS.....	506,822	22,410,850
Komerčni Banka AS.....	172,538	5,650,662
Ω Moneta Money Bank AS.....	635,636	2,499,236
Philip Morris CR AS.....	1,979	1,542,542
TOTAL CZECH REPUBLIC.....		<u>32,103,290</u>
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.....	6,003,449	7,226,321
* EFG Holding S.A.E., GDR.....	132,347	101,932
TOTAL EGYPT.....		<u>7,328,253</u>
GREECE — (0.4%)		
* Aegean Airlines SA.....	245,676	3,527,139
* Alpha Services & Holdings SA.....	3,762,320	6,775,601
Athens Water Supply & Sewage Co. SA.....	166,374	1,265,384
Autohellas Tourist & Trading SA.....	107,471	1,613,554
Avax SA.....	17,021	29,529
Bank of Greece.....	27,861	523,952
* Ellaktor SA.....	54,228	148,963
ElvalHalcor SA.....	331,286	822,417
Entersoft SA Software Development & Related Services Co.....	35,818	238,804
Epsilon Net SA.....	72,007	773,508
* Eurobank Ergasias Services & Holdings SA, Class A.....	6,098,030	10,652,591
*†† FF Group.....	156,853	0
Fourlis Holdings SA.....	297,004	1,599,153
GEK Terna Holding Real Estate Construction SA.....	346,856	5,468,253
Hellenic Exchanges - Athens Stock Exchange SA.....	115,228	733,232
Hellenic Telecommunications Organization SA.....	502,310	7,927,438
Helleniq Energy Holdings SA.....	261,648	2,324,969
Holding Co. ADMIE IPTO SA.....	502,171	1,318,966
Ideal Holdings SA.....	19,366	112,343
Intracom Holdings SA.....	297,764	684,169
* Intracom SA Technical & Steel Constructions.....	30,399	109,946
JUMBO SA.....	259,828	7,753,048
Kri-Kri Milk Industry SA.....	4,711	45,068
* LAMDA Development SA.....	345,897	2,706,158
Motor Oil Hellas Corinth Refineries SA.....	302,647	7,648,616
Mytilineos SA.....	216,653	9,016,180
* National Bank of Greece SA.....	1,102,992	7,595,991

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
OPAP SA.....	489,394	\$ 8,607,239
* Piraeus Financial Holdings SA.....	1,058,331	4,008,649
Piraeus Port Authority SA.....	50,243	1,269,385
* Public Power Corp. SA.....	343,928	4,069,342
Quest Holdings SA.....	162,595	1,162,433
Sarantis SA.....	106,477	890,976
Terna Energy SA.....	171,431	3,290,712
Thrace Plastics Holding & Co.....	46,361	266,188
Titan Cement International SA.....	241,036	5,061,332
TOTAL GREECE.....		<u>110,041,228</u>
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
*†† CTEG.....	13,136,000	0
#*†† DBA Telecommunication (Asia) Holdings Ltd.....	1,020,000	0
* Kai Yuan Holdings Ltd.....	11,670,000	28,506
*†† Long Well International Holdings Ltd.....	5,680,000	0
MediCare International Ltd.....	4,480,000	24,758
*†† Tenwow International Holdings Ltd.....	2,865,000	0
* Tongda Group Holdings Ltd.....	33,270,000	411,344
†† Untrade.Ch Wood Opti.....	2,848,000	61,642
*†† Untrade.Lumena Newmat.....	391,649	0
TOTAL HONG KONG.....		<u>526,250</u>
HUNGARY — (0.2%)		
Magyar Telekom Telecommunications PLC.....	380,301	452,195
# MASTERPLAST Nyrt.....	4,476	36,924
MOL Hungarian Oil & Gas PLC.....	2,720,667	21,478,850
#* Opus Global Nyrt.....	240,564	149,781
OTP Bank Nyrt.....	298,233	10,845,578
Richter Gedeon Nyrt.....	286,053	7,218,449
TOTAL HUNGARY.....		<u>40,181,777</u>
INDIA — (16.6%)		
360 ONE WAM Ltd.....	808,511	5,125,630
* 3i Infotech Ltd.....	190,257	81,112
3M India Ltd.....	639	223,452
* 63 Moons Technologies Ltd.....	1,029	2,999
Aarti Drugs Ltd.....	251,220	1,817,760
Aarti Industries Ltd.....	822,262	4,683,297
* Aarti Pharmed Labs Ltd.....	205,566	874,909
* Aavas Financiers Ltd.....	11,348	214,470
ABB India Ltd.....	9,280	514,815
Abbott India Ltd.....	9,321	2,721,138
* ACC Ltd.....	230,620	5,664,211
Accelya Solutions India Ltd.....	3,197	52,911
Action Construction Equipment Ltd.....	350,161	3,087,786
Adani Enterprises Ltd.....	39,446	1,195,586
* Adani Green Energy Ltd.....	359,551	4,775,088
Adani Ports & Special Economic Zone Ltd.....	1,222,513	11,546,688
* Adani Power Ltd.....	3,644,684	12,126,062
Adani Total Gas Ltd.....	294,526	2,381,688
* Adani Transmission Ltd.....	275,175	2,743,494
ADF Foods Ltd.....	22,682	303,277
* Aditya Birla Capital Ltd.....	4,798,187	11,412,395
Advanced Enzyme Technologies Ltd.....	283,484	1,134,958

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Aegis Logistics Ltd.....	1,043,015	\$ 4,874,095
* Affle India Ltd.....	2,736	35,829
AGI Greenpac Ltd.....	221,725	1,687,612
Agro Tech Foods Ltd.....	48,493	508,263
Ahluwalia Contracts India Ltd.....	126,680	1,113,699
AIA Engineering Ltd.....	247,619	10,490,958
Ajanta Pharma Ltd.....	364,874	7,547,327
Akzo Nobel India Ltd.....	64,495	2,178,106
Alembic Ltd.....	629,826	636,044
Alembic Pharmaceuticals Ltd.....	497,924	4,687,587
Alkem Laboratories Ltd.....	74,504	3,610,315
Alkyl Amines Chemicals.....	60,703	1,806,259
Allcargo Logistics Ltd.....	686,770	2,615,849
Allcargo Terminals Ltd.....	686,770	512,539
* Alok Industries Ltd.....	3,452,264	617,226
Amara Raja Batteries Ltd.....	718,212	5,536,103
* Amber Enterprises India Ltd.....	22,479	662,267
Ambika Cotton Mills Ltd.....	1,859	35,135
* Ambuja Cements Ltd.....	1,005,199	5,660,082
Amrutanjan Health Care Ltd.....	60,027	481,746
Anant Raj Ltd.....	515,321	1,267,877
Andhra Paper Ltd.....	8,225	42,508
Andhra Sugars Ltd.....	356,515	474,685
Angel One Ltd.....	87,298	1,639,685
Apar Industries Ltd.....	82,510	3,768,692
Apcotex Industries Ltd.....	81,803	495,840
APL Apollo Tubes Ltd.....	703,361	13,525,306
Apollo Hospitals Enterprise Ltd.....	248,530	15,680,186
Apollo Pipes Ltd.....	6,271	55,027
Apollo Tyres Ltd.....	4,211,736	22,183,513
Aptech Ltd.....	66,751	275,375
* Arvind Fashions Ltd.....	433,172	1,716,007
* Arvind Ltd.....	1,495,872	2,502,671
* Arvind SmartSpaces Ltd.....	8,108	34,810
Asahi India Glass Ltd.....	394,292	2,768,194
Ashiana Housing Ltd.....	118,176	296,495
Ashok Leyland Ltd.....	3,666,499	8,205,255
* Ashoka Buildcon Ltd.....	1,398,768	1,701,238
Asian Paints Ltd.....	858,281	35,233,490
Astec Lifesciences Ltd.....	31,762	488,650
*Ω Aster DM Healthcare Ltd.....	744,313	2,825,415
Astra Microwave Products Ltd.....	349,988	1,592,490
Astral Ltd.....	401,140	9,646,739
AstraZeneca Pharma India Ltd.....	19,376	910,520
Atul Ltd.....	105,609	8,732,067
Ω AU Small Finance Bank Ltd.....	624,268	5,567,319
AurionPro Solutions Ltd.....	4,088	56,902
Aurobindo Pharma Ltd.....	1,721,255	17,243,689
Automotive Axles Ltd.....	35,359	923,525
Avadh Sugar & Energy Ltd.....	9,260	65,897
Avanti Feeds Ltd.....	300,165	1,487,089
*Ω Avenue Supermarts Ltd.....	92,923	4,244,713
Axis Bank Ltd.....	6,691,329	77,764,375
Axis Bank Ltd., GDR.....	291	17,024
Bajaj Auto Ltd.....	218,229	13,114,454
Bajaj Consumer Care Ltd.....	641,120	1,694,869
Bajaj Finance Ltd.....	408,872	36,317,285
Bajaj Finserv Ltd.....	526,940	10,233,628
* Bajaj Hindusthan Sugar Ltd.....	4,693,384	929,241

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bajaj Holdings & Investment Ltd.....	168,217	\$15,353,457
Balaji Amines Ltd.....	87,890	2,343,393
Balkrishna Industries Ltd.....	389,885	12,052,966
Balmer Lawrie & Co. Ltd.....	565,989	1,050,609
Balrampur Chini Mills Ltd.....	1,300,387	6,395,125
Banco Products India Ltd.....	94,333	406,417
*Ω Bandhan Bank Ltd.....	1,409,225	3,843,224
Bank of Baroda.....	3,129,568	7,709,234
Bank of India.....	2,139,467	2,227,431
Bank of Maharashtra.....	4,710,065	1,927,831
Bannari Amman Sugars Ltd.....	7,893	271,725
BASF India Ltd.....	67,125	2,239,908
Bata India Ltd.....	115,664	2,447,970
Bayer CropScience Ltd.....	22,572	1,221,296
* BEML Land Assets Ltd.....	121,055	233,005
BEML Ltd.....	121,055	2,952,888
Berger Paints India Ltd.....	812,273	6,761,909
* BF Utilities Ltd.....	41,050	188,447
Bhansali Engineering Polymers Ltd.....	715,949	754,208
Bharat Bijlee Ltd.....	14,737	679,064
Bharat Dynamics Ltd.....	164,404	2,459,995
Bharat Electronics Ltd.....	12,289,521	19,554,346
Bharat Forge Ltd.....	967,385	10,947,305
Bharat Heavy Electricals Ltd.....	6,175,499	7,874,622
Bharat Petroleum Corp. Ltd.....	1,950,852	8,947,615
Bharat Rasayan Ltd.....	6,416	702,567
Bharti Airtel Ltd.....	6,880,541	74,440,706
Biocon Ltd.....	1,241,904	3,886,221
Birla Corp. Ltd.....	198,813	2,976,802
Birlasoft Ltd.....	1,373,575	7,131,360
* Black Box Ltd.....	56,093	137,216
Bliss Gvs Pharma Ltd.....	296,202	359,627
BLS International Services Ltd.....	71,876	210,297
Blue Dart Express Ltd.....	32,816	2,687,404
Blue Star Ltd.....	438,030	4,180,780
Bodal Chemicals Ltd.....	256,883	221,970
Bombay Burmah Trading Co.....	80,265	1,111,910
* Bombay Dyeing & Manufacturing Co. Ltd.....	192,286	265,288
* Borosil Ltd.....	16,173	91,157
* Borosil Renewables Ltd.....	238,357	1,461,660
Bosch Ltd.....	15,704	3,621,369
Brigade Enterprises Ltd.....	627,180	4,518,442
Brightcom Group Ltd.....	1,756,593	536,372
Britannia Industries Ltd.....	253,892	14,849,139
BSE Ltd.....	361,765	3,578,452
* Camlin Fine Sciences Ltd.....	438,044	835,149
Can Fin Homes Ltd.....	583,378	5,329,958
Canara Bank.....	1,487,638	6,237,355
* Capaci'e Infraprojects Ltd.....	115,464	309,339
Caplin Point Laboratories Ltd.....	192,876	2,136,918
Carborundum Universal Ltd.....	518,250	7,621,215
Care Ratings Ltd.....	151,066	1,336,228
* Cartrade Tech Ltd.....	2,289	13,981
Carysil Ltd.....	6,976	57,577
Castrol India Ltd.....	2,369,976	4,172,157
CCL Products India Ltd.....	633,947	4,734,317
Ceat Ltd.....	230,699	6,959,944
* Central Bank of India Ltd.....	2,733,466	1,008,676
Central Depository Services India Ltd.....	298,087	4,464,759

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Century Enka Ltd.....	60,381	\$ 315,706
Century Plyboards India Ltd.....	473,153	3,796,649
Century Textiles & Industries Ltd.....	308,415	4,055,234
Cera Sanitaryware Ltd.....	35,016	3,234,446
CESC Ltd.....	3,766,337	3,570,809
CG Power & Industrial Solutions Ltd.....	3,440,708	16,784,185
* Chalet Hotels Ltd.....	26,873	160,683
Chambal Fertilisers & Chemicals Ltd.....	1,873,482	6,319,268
Chennai Petroleum Corp. Ltd.....	214,638	1,052,633
† Chennai Super Kings Cricket Ltd.....	2,606,099	13,368
Cholamandalam Financial Holdings Ltd.....	592,206	7,015,916
Cholamandalam Investment & Finance Co. Ltd.....	1,630,962	22,500,213
CIE Automotive India Ltd.....	876,348	5,418,114
Cigniti Technologies Ltd.....	64,779	616,395
Cipla Ltd.....	1,612,779	23,125,255
City Union Bank Ltd.....	2,891,513	4,698,516
Coal India Ltd.....	3,129,065	8,737,153
Ω Cochin Shipyard Ltd.....	277,807	2,262,965
*Ω Coffee Day Enterprises Ltd.....	64,279	26,305
Coforge Ltd.....	146,285	8,381,075
Colgate-Palmolive India Ltd.....	366,635	8,989,394
Computer Age Management Services Ltd.....	92,958	2,662,504
Confidence Petroleum India Ltd.....	47,601	46,179
Container Corp. of India Ltd.....	858,721	7,256,032
Coromandel International Ltd.....	966,695	12,136,038
* Cosmo First Ltd.....	121,772	919,355
* CreditAccess Grameen Ltd.....	196,366	3,488,330
CRISIL Ltd.....	105,671	5,027,697
Crompton Greaves Consumer Electricals Ltd.....	3,620,330	12,954,073
* CSB Bank Ltd.....	196,633	713,360
Cummins India Ltd.....	410,895	9,833,154
Cyient Ltd.....	368,769	6,597,272
* D B Realty Ltd.....	170,382	178,159
Dabur India Ltd.....	1,213,038	8,504,036
Dalmia Bharat Ltd.....	379,860	9,028,631
Dalmia Bharat Sugar & Industries Ltd.....	161,551	744,900
Datamatics Global Services Ltd.....	13,132	89,172
DB Corp. Ltd.....	359,014	957,147
DCB Bank Ltd.....	1,992,693	2,978,076
DCM Shriram Ltd.....	394,355	4,027,641
DCW Ltd.....	1,088,459	593,360
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	576,784	3,830,622
Deepak Nitrite Ltd.....	350,989	8,572,096
Delta Corp. Ltd.....	789,578	1,921,882
* DEN Networks Ltd.....	522,042	266,815
Dhampur Bio Organics Ltd.....	372,749	759,498
Dhampur Sugar Mills Ltd.....	364,375	1,223,082
* Dhani Services Ltd.....	1,316,815	602,380
Dhanuka Agritech Ltd.....	111,129	1,020,886
Digidrive Distributors Ltd.....	45,620	74,741
Ω Dilip Buildcon Ltd.....	276,137	897,466
* Dish TV India Ltd.....	8,332,258	1,796,462
* Dishman Carbogen Amcis Ltd.....	494,826	957,352
Divi's Laboratories Ltd.....	320,682	14,442,753
Dixon Technologies India Ltd.....	177,702	8,914,978
DLF Ltd.....	1,335,593	8,409,000
Dollar Industries Ltd.....	78,209	412,942
Ω Dr Lal PathLabs Ltd.....	149,783	4,229,991
Dr Reddy's Laboratories Ltd., ADR.....	277,917	19,087,340

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	193,044	\$13,270,610
	1,033,614	1,154,932
	18,839	907,725
	200,983	4,225,336
	3,161,290	1,834,105
	360,993	14,792,965
	855,318	5,151,210
*	23,416	142,113
*	1,002,014	2,589,603
	1,683,514	1,203,240
	732,686	4,789,252
	1,087,855	6,102,292
Ω	112,319	2,300,151
	2,472,760	4,751,248
	550,856	1,520,922
*Ω	1,287,647	1,489,699
Ω	125,127	1,209,935
	14,173	833,479
	298,276	9,239,820
	32,305	377,346
	41,633	59,894
	31,207	347,487
*	3,692,028	11,292,585
*	406,583	1,702,907
	14,517,738	24,023,877
*	23,434	102,649
	30,296	709,404
	1,484,469	696,706
	35,357	1,943,075
	4,671	18,658
	550,383	7,090,807
	2,171,547	5,284,699
	2,269,633	4,003,892
	21,041	653,344
*	2,218,966	9,453,863
	641,693	1,758,534
	12,997,942	18,914,379
	34,696	1,152,226
*	39,081	213,081
	99,646	753,460
	62,082	2,363,335
	1,915,326	1,834,918
*	256,616	447,834
*	200,344	616,842
Ω	345,827	867,329
	330,328	733,426
	213,157	120,649
	749,719	4,867,131
	749,719	687,291
	249,251	608,091
	35,551	2,440,426
	101,307	1,736,094
	1,276,563	12,302,400
	12,945	231,852
*	6,107,449	3,839,367
	2,224	11,726
	112,223	776,208
	139,472	3,633,769
Ω	150,710	889,928

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Godrej Consumer Products Ltd.....	911,889	\$ 11,527,544
* Godrej Industries Ltd.....	339,472	1,970,179
* Godrej Properties Ltd.....	239,699	5,087,922
Goodyear India Ltd.....	40,421	694,179
Granules India Ltd.....	1,304,287	5,128,870
Graphite India Ltd.....	473,828	2,500,195
Grasim Industries Ltd.....	720,168	16,200,471
Grauer & Weil India Ltd.....	359,048	506,592
* Gravita India Ltd.....	63,937	525,159
Great Eastern Shipping Co. Ltd.	699,316	6,720,665
Greaves Cotton Ltd.....	478,583	792,630
Greenlam Industries Ltd.....	91,347	538,027
Greenpanel Industries Ltd.....	339,200	1,396,360
Greenply Industries Ltd.....	406,414	836,392
Grindwell Norton Ltd.....	153,092	4,325,611
Gujarat Alkalies & Chemicals Ltd.....	239,603	1,922,272
Gujarat Ambuja Exports Ltd.....	750,781	2,390,172
Gujarat Fluorochemicals Ltd.....	242,686	8,042,964
Gujarat Gas Ltd.....	716,872	4,217,198
Gujarat Industries Power Co. Ltd.....	184,821	262,403
Gujarat Mineral Development Corp. Ltd.....	701,424	1,548,991
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	940,018	6,790,562
Gujarat Pipavav Port Ltd.....	1,996,561	3,039,370
Gujarat State Fertilizers & Chemicals Ltd.....	1,484,823	2,977,276
Gujarat State Petronet Ltd.....	2,370,041	8,351,755
Gulf Oil Lubricants India Ltd.....	125,702	805,300
Happiest Minds Technologies Ltd.....	71,751	808,246
* Hathway Cable & Datacom Ltd.....	1,242,192	240,868
Hatsun Agro Product Ltd.....	145,689	1,835,751
Havells India Ltd.....	604,141	9,816,426
HBL Power Systems Ltd.....	724,991	1,699,324
HCL Technologies Ltd.....	2,790,808	37,896,926
Ω HDFC Asset Management Co. Ltd.....	176,032	5,428,531
HDFC Bank Ltd.....	7,678,492	154,042,039
Ω HDFC Life Insurance Co. Ltd.....	553,162	4,353,428
* HealthCare Global Enterprises Ltd.....	108,282	430,815
HEG Ltd.....	82,583	1,813,226
HeidelbergCement India Ltd.....	586,254	1,289,237
Heritage Foods Ltd.....	262,754	788,987
Hero MotoCorp Ltd.....	544,765	21,280,940
Hester Biosciences Ltd.....	14,649	304,008
* Heubach Colorants India Ltd.....	31,576	166,061
HFCL Ltd.....	6,197,980	4,807,963
HG Infra Engineering Ltd.....	134,612	1,553,191
Hikal Ltd.....	352,326	1,214,548
HIL Ltd.....	28,471	1,064,970
Himadri Speciality Chemical Ltd.....	1,578,999	2,700,232
Hindalco Industries Ltd.....	6,482,041	36,454,818
Hinduja Global Solutions Ltd.....	116,383	1,490,921
Hindustan Aeronautics Ltd.....	201,024	9,694,122
* Hindustan Construction Co. Ltd.....	3,333,531	785,301
Hindustan Copper Ltd.....	1,325,667	2,285,729
* Hindustan Oil Exploration Co. Ltd.....	239,595	665,271
Hindustan Petroleum Corp. Ltd.....	2,307,624	7,937,947
Hindustan Unilever Ltd.....	1,032,570	32,150,110
* Hindware Home Innovation Ltd.....	16,952	131,247
Hitachi Energy India Ltd.....	36,336	1,742,407
Hle Glascoat Ltd.....	26,127	204,556
Honda India Power Products Ltd.....	19,106	511,240

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	5,172	\$ 2,692,227
	134,586	428,936
	82,839	437,210
	4,255,233	104,551,075
	701,916	8,543,441
Ω	319,832	5,384,166
Ω	491,505	3,455,650
Ω	153,668	1,188,946
	7,026	479,185
*	17,461,381	18,551,892
	8,393,471	12,103,269
*	38,527	389,719
*	11,730	76,097
	1,211,192	8,709,080
	1,246,275	998,793
	1,121,694	3,000,625
	117,563	881,527
	7,359	45,118
*	2,163,756	3,769,571
*	1,944,985	1,635,663
Ω	13,004	492,232
	1,466,043	6,224,330
Ω	2,552,194	3,812,612
	2,081,625	9,993,637
	50,421	219,837
	7,428,911	8,491,330
*	3,839,506	1,229,063
	411,620	3,205,539
Ω	2,313,123	1,080,427
	579,347	1,540,854
	239,686	924,320
	1,031,346	5,809,037
*	2,830,673	5,928,124
	1,001,285	17,287,083
*	6,491,424	1,204,874
	114,023	6,352,823
#	2,556,809	42,596,438
	7,880,895	130,351,008
	37,470	1,315,791
*	376,898	969,371
	64,008	333,866
	491,645	3,987,131
*Ω	206,097	6,499,024
	133,702	638,923
	866,790	9,227,267
	8,455,690	2,729,148
Ω	1,473,850	1,740,193
	13,902	124,363
	9,263,717	52,441,213
	624,766	1,410,360
*	299,460	409,134
	198,168	872,457
	566,656	708,132
	424,199	930,560
*	3,601,916	337,537
*	10,398,193	778,846
*	1,874,888	1,536,751
	1,289,544	1,758,200
	267,299	8,171,675

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
JBM Auto Ltd.....	127,351	\$ 2,163,050
Jindal Poly Films Ltd.....	179,505	1,380,879
Jindal Saw Ltd.....	1,516,771	6,051,657
Jindal Stainless Ltd.....	3,556,339	17,409,782
Jindal Steel & Power Ltd.....	2,786,116	22,687,613
Jio Financial Services Ltd.....	4,852,350	15,448,111
JK Cement Ltd.....	210,091	8,402,030
JK Lakshmi Cement Ltd.....	416,062	3,079,949
JK Paper Ltd.....	984,305	3,962,594
JK Tyre & Industries Ltd.....	1,159,437	3,748,946
JM Financial Ltd.....	2,886,374	2,739,122
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	31,305	364,288
JSW Energy Ltd.....	3,110,637	10,905,509
JSW Steel Ltd.....	3,799,320	37,718,257
JTEKT India Ltd.....	353,066	669,784
Jubilant Foodworks Ltd.....	1,697,690	9,901,397
Jubilant Ingrevia Ltd.....	853,708	4,322,408
Jubilant Pharmova Ltd.....	726,993	3,344,520
* Just Dial Ltd.....	9,795	91,995
Jyothy Labs Ltd.....	964,771	3,638,372
Kajaria Ceramics Ltd.....	646,342	11,322,439
Kalpataru Projects International Ltd.....	734,045	5,606,487
Kalyani Steels Ltd.....	205,374	1,062,343
Kansai Nerolac Paints Ltd.....	813,641	3,315,610
Karnataka Bank Ltd.....	1,691,799	4,276,341
Karur Vysya Bank Ltd.....	3,777,171	5,743,069
Kaveri Seed Co. Ltd.....	228,415	1,619,557
KCP Ltd.....	563,447	789,973
KEC International Ltd.....	893,542	6,903,851
KEI Industries Ltd.....	469,824	13,899,798
Kennametal India Ltd.....	21,504	733,051
* Kesoram Industries Ltd.....	409,481	358,964
Kewal Kiran Clothing Ltd.....	44,960	364,082
* Kiri Industries Ltd.....	44,660	154,182
Kirloskar Brothers Ltd.....	82,244	767,408
Kirloskar Ferrous Industries Ltd.....	291,560	1,847,176
Kirloskar Oil Engines Ltd.....	393,554	2,160,232
Kitex Garments Ltd.....	256,962	601,476
KNR Constructions Ltd.....	1,103,018	3,324,115
Kolte-Patil Developers Ltd.....	180,980	951,678
Kotak Mahindra Bank Ltd.....	1,687,281	38,138,227
Kovai Medical Center & Hospital.....	1,802	59,024
KPIT Technologies Ltd.....	1,344,391	17,766,197
KPR Mill Ltd.....	597,288	4,647,043
KRBL Ltd.....	564,482	2,680,549
*Ω Krishna Institute of Medical Sciences Ltd.....	1,806	42,048
Krsnaa Diagnostics Ltd.....	9,633	61,187
KSB Ltd.....	58,060	1,591,078
L&T Finance Holdings Ltd.....	4,911,620	7,898,462
Ω L&T Technology Services Ltd.....	32,222	1,583,885
LA Opala RG Ltd.....	205,933	1,180,476
Lakshmi Machine Works Ltd.....	18,685	3,207,765
Larsen & Toubro Ltd.....	1,835,023	59,888,996
Ω Laurus Labs Ltd.....	1,155,521	4,946,360
LG Balakrishnan & Bros Ltd.....	187,741	2,420,251
LIC Housing Finance Ltd.....	2,467,479	12,532,904
* Linde India Ltd.....	58,819	3,580,447
LT Foods Ltd.....	2,083,868	4,551,167
Ω LTIMindtree Ltd.....	314,902	18,796,829

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	224,947	\$ 1,022,244
	12,179	311,525
	830,759	9,943,111
*	54,659	1,062,362
	197,372	2,689,643
	1,580	107,605
	413,482	2,701,151
	4,916,833	17,849,170
	2,870,922	51,504,056
*	570,873	2,357,614
	483,387	3,036,756
Ω	60,861	266,314
	79,661	1,139,707
	666,461	1,048,177
	4,266,928	7,232,373
	78,845	291,135
*	896,438	906,628
	1,984,233	13,574,913
	2,061,049	2,981,959
	65,398	7,809,088
Ω	84,709	811,383
	91,426	2,245,767
*	279,764	2,761,486
*	885,630	6,378,836
*	137,235	333,224
	150,582	952,247
	146,753	3,373,045
	97,712	1,130,135
	1,091,739	1,084,855
Ω	100,097	1,670,483
	552,395	2,075,217
*	124,764	73,241
Ω	409,390	1,686,625
	64,711	843,189
	689,275	1,560,345
	74,786	787,913
*	2,053,442	774,567
	7,117,059	5,177,806
	305,627	3,120,213
	445,478	12,410,781
	1,535	20,296
	6,800	8,489,508
	67,827	758,171
	107,218	576,907
	25,139	51,083
	107,081	2,169,561
	852,138	14,081,137
	45,200	142,295
	192,124	2,360,203
	558,729	5,669,635
	10,802,548	12,563,676
	409,840	356,029
	852,633	3,859,704
	109,721	5,715,113
	655,288	1,143,861
	3,449,364	1,952,595
	2,922,154	5,693,462
	129,237	302,248
	47,373	459,425

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Neogen Chemicals Ltd.....	46,501	\$ 901,695
NESCO Ltd.....	152,846	1,304,919
Nestle India Ltd.....	90,250	24,628,458
Neuland Laboratories Ltd.....	24,978	1,055,439
Newgen Software Technologies Ltd.....	66,350	688,730
NHPC Ltd.....	8,392,295	5,251,182
NIIT Learning Systems Ltd.....	686,915	2,616,163
* NIIT Ltd.....	686,915	685,859
Nilkamal Ltd.....	48,172	1,608,906
Ω Nippon Life India Asset Management Ltd.....	216,736	828,716
NLC India Ltd.....	820,762	1,168,928
NMDC Ltd.....	2,720,359	3,883,252
*†† NMDC Steel Ltd.....	2,720,359	1,594,594
NOCIL Ltd.....	954,930	2,580,879
Novartis India Ltd.....	19,447	171,116
NRB Bearings Ltd.....	430,506	1,314,030
NTPC Ltd.....	8,519,371	22,568,565
Nucleus Software Exports Ltd.....	64,922	882,602
Nuvama Wealth Management Ltd.....	35,125	1,045,011
Oberoi Realty Ltd.....	451,873	6,150,250
Oil & Natural Gas Corp. Ltd.....	5,507,685	11,874,583
Oil India Ltd.....	1,230,634	4,126,458
* Omaxe Ltd.....	1	0
One 97 Communications Ltd.....	91,349	890,566
* OnMobile Global Ltd.....	142,401	133,436
Oracle Financial Services Software Ltd.....	117,363	5,554,073
Orient Cement Ltd.....	1,070,141	1,913,694
Orient Electric Ltd.....	468,455	1,316,644
Orient Paper & Industries Ltd.....	827,420	443,013
* Oriental Aromatics Ltd.....	25,737	136,271
Oriental Carbon & Chemicals Ltd.....	25,321	245,164
* Oriental Hotels Ltd.....	163,381	178,325
* Orissa Minerals Development Co. Ltd.....	1,311	62,945
Page Industries Ltd.....	26,237	12,125,252
Paisalo Digital Ltd.....	915,343	666,074
Panama Petrochem Ltd.....	213,758	746,876
*Ω Parag Milk Foods Ltd.....	128,252	269,624
* Patel Engineering Ltd.....	1,774,358	947,869
* PC Jeweller Ltd.....	867,882	309,499
PCBL Ltd.....	1,868,564	3,587,025
Persistent Systems Ltd.....	329,372	19,033,358
Petronet LNG Ltd.....	4,776,467	13,553,946
Pfizer Ltd.....	59,209	2,887,615
Phoenix Mills Ltd.....	389,848	8,204,198
PI Industries Ltd.....	272,862	12,006,835
Pidilite Industries Ltd.....	339,280	10,816,119
Piramal Enterprises Ltd.....	469,131	5,788,707
* Piramal Pharma Ltd.....	1,404,064	1,781,039
*Ω PNB Housing Finance Ltd.....	243,259	1,889,012
PNC Infratech Ltd.....	483,579	2,035,196
Poly Medicure Ltd.....	94,895	1,429,566
Polycab India Ltd.....	50,008	2,938,284
Polyplex Corp. Ltd.....	160,420	2,389,726
Poonawalla Fincorp Ltd.....	651,180	3,119,858
Power Finance Corp. Ltd.....	6,382,531	20,282,874
Power Grid Corp. of India Ltd.....	7,094,492	22,970,122
Power Mech Projects Ltd.....	26,193	1,480,625
Praj Industries Ltd.....	819,463	4,268,304
* Prakash Industries Ltd.....	736,654	824,858

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Ω Prataap Snacks Ltd.....	24,502	\$ 250,114
Prestige Estates Projects Ltd.....	955,662	6,827,947
* Pricol Ltd.....	748,083	2,514,334
* Prime Focus Ltd.....	56,364	78,416
Prince Pipes & Fittings Ltd.....	222,129	1,778,093
* Prism Johnson Ltd.....	902,737	1,369,753
Privi Speciality Chemicals Ltd.....	26,844	358,314
Procter & Gamble Health Ltd.....	48,427	3,154,103
Procter & Gamble Hygiene & Health Care Ltd.....	29,729	5,711,950
PSP Projects Ltd.....	120,314	1,163,110
* PTC India Financial Services Ltd.....	573,224	163,181
PTC India Ltd.....	1,958,139	2,810,051
Punjab National Bank.....	6,692,535	5,037,170
Puravankara Ltd.....	86,487	111,392
* PVR Inox Ltd.....	139,193	2,635,146
Ω Qness Corp. Ltd.....	241,210	1,254,753
Radico Khaitan Ltd.....	491,461	8,641,845
Rain Industries Ltd.....	1,833,969	3,804,893
Rajesh Exports Ltd.....	488,154	3,095,722
Rallis India Ltd.....	645,725	1,716,829
Ramco Cements Ltd.....	635,741	6,839,809
Ramco Industries Ltd.....	194,075	437,008
Ramkrishna Forgings Ltd.....	433,555	2,971,717
Rane Holdings Ltd.....	21,650	263,609
Rashtriya Chemicals & Fertilizers Ltd.....	1,922,250	2,689,399
Ratnamani Metals & Tubes Ltd.....	106,639	3,452,435
* RattanIndia Power Ltd.....	1,728,649	106,298
Raymond Ltd.....	263,472	6,158,089
*Ω RBL Bank Ltd.....	3,201,732	8,876,865
REC Ltd.....	12,894,190	31,847,769
Redington Ltd.....	5,882,815	12,950,409
Redtape Ltd.....	333,665	891,883
Relaxo Footwears Ltd.....	232,328	2,675,348
Reliance Industrial Infrastructure Ltd.....	55,253	650,456
Reliance Industries Ltd.....	4,786,942	148,411,400
* Reliance Infrastructure Ltd.....	659,200	1,498,727
* Reliance Power Ltd.....	17,689,317	3,533,893
Repcos Home Finance Ltd.....	300,999	1,203,471
Rhi Magnesita India Ltd.....	82,600	650,869
Rico Auto Industries Ltd.....	465,999	561,866
RITES Ltd.....	316,850	1,786,227
Rossari Biotech Ltd.....	2,348	23,998
* RPSG Ventures Ltd.....	21,494	134,920
RSWM Ltd.....	273,374	664,996
Rupa & Co. Ltd.....	176,230	641,305
Safari Industries India Ltd.....	3,627	127,023
Sagar Cements Ltd.....	165,495	425,717
Samvardhana Motherson International Ltd.....	7,776,130	9,302,236
Sandhar Technologies Ltd.....	103,044	466,565
Sangam India Ltd.....	72,229	286,008
* Sanghi Industries Ltd.....	143,279	159,159
Sanghvi Movers Ltd.....	64,828	497,390
Sanofi India Ltd.....	52,233	4,457,763
* Sarda Energy & Minerals Ltd.....	72,596	1,777,398
Saregama India Ltd.....	228,101	1,092,182
Sasken Technologies Ltd.....	14,763	165,603
* Satin Creditcare Network Ltd.....	256,325	637,095
Savita Oil Technologies Ltd.....	144,540	548,302
SBI Cards & Payment Services Ltd.....	341,041	3,552,953

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Ω SBI Life Insurance Co. Ltd.....	406,927	\$ 6,343,256
Schaeffler India Ltd.....	146,940	5,590,354
* Schneider Electric Infrastructure Ltd.....	161,127	554,668
* SEAMEC Ltd.....	20,996	186,680
* SEPC Ltd.....	1,658,755	279,794
* Sequent Scientific Ltd.....	371,006	428,412
Seshasayee Paper & Boards Ltd.....	85,570	287,716
Ω SH Kelkar & Co. Ltd.....	349,754	504,415
Shakti Pumps India Ltd.....	28,853	254,894
Shankara Building Products Ltd.....	51,416	468,832
Shanthy Gears Ltd.....	9,847	55,144
Sharda Cropchem Ltd.....	281,600	1,504,612
Sharda Motor Industries Ltd.....	48,278	499,601
* Sheela Foam Ltd.....	49,407	733,762
Shilpa Medicare Ltd.....	127,172	548,073
Shipping Corp. of India Ltd.....	1,289,688	1,631,541
Shipping Corp. of India Ltd.....	1,289,688	424,153
* Shoppers Stop Ltd.....	121,135	1,171,362
Shree Cement Ltd.....	24,162	7,093,883
* Shree Renuka Sugars Ltd.....	3,250,199	1,818,540
Shriram Finance Ltd.....	976,353	22,483,291
Siemens Ltd.....	62,389	3,020,306
* SIS Ltd.....	170,773	916,060
Siyaram Silk Mills Ltd.....	135,452	910,770
SKF India Ltd.....	120,317	7,877,776
Skipper Ltd.....	20,251	44,944
Snowman Logistics Ltd.....	93,237	56,722
Sobha Ltd.....	406,765	3,070,866
Solar Industries India Ltd.....	135,286	6,241,913
* Solara Active Pharma Sciences Ltd.....	71,972	350,349
Somany Ceramics Ltd.....	87,138	789,777
Sonata Software Ltd.....	488,002	6,272,660
* South Indian Bank Ltd.....	10,439,718	2,486,499
* SP Apparels Ltd.....	6,392	35,679
* Spandana Sphoorty Financial Ltd.....	23,267	232,593
SRF Ltd.....	758,896	20,038,294
* Star Cement Ltd.....	450,204	797,111
State Bank of India.....	2,905,882	21,907,970
State Bank of India, GDR.....	18,416	1,385,335
Steel Authority of India Ltd.....	6,987,088	8,043,406
Sterlite Technologies Ltd.....	1,116,079	2,050,621
* Strides Pharma Science Ltd.....	416,501	2,388,480
* Stylam Industries Ltd.....	20,273	397,629
Styrenix Performance Materials Ltd.....	5,522	79,756
* Subex Ltd.....	1,249,861	493,059
Subros Ltd.....	152,682	787,988
Sudarshan Chemical Industries Ltd.....	248,242	1,494,726
Sumitomo Chemical India Ltd.....	65,574	328,731
Sun Pharmaceutical Industries Ltd.....	1,884,298	26,198,680
Sun TV Network Ltd.....	894,567	5,899,143
Sundaram Finance Holdings Ltd.....	135,063	205,761
Sundaram Finance Ltd.....	144,439	4,653,175
Sundaram-Clayton Ltd.....	19,146	1,183,545
Sundram Fasteners Ltd.....	645,689	10,014,818
* Sunflag Iron & Steel Co. Ltd.....	165,691	460,672
Sunteck Realty Ltd.....	361,811	1,597,246
Suprajit Engineering Ltd.....	454,229	2,312,109
Supreme Industries Ltd.....	349,514	15,072,443
Supreme Petrochem Ltd.....	470,913	2,567,409

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Surya Roshni Ltd.....	154,448	\$ 1,531,143
Sutlej Textiles & Industries Ltd.....	431,231	249,689
Suven Pharmaceuticals Ltd.....	904,261	5,424,656
* Suzlon Energy Ltd.....	34,335,189	7,922,844
Swan Energy Ltd.....	39,795	106,217
Swaraj Engines Ltd.....	35,022	832,101
Symphony Ltd.....	75,013	793,055
Ω Syngene International Ltd.....	751,072	7,283,427
Tamil Nadu Newsprint & Papers Ltd.....	157,095	403,975
Tamilnadu Petroproducts Ltd.....	443,962	431,566
Tanla Platforms Ltd.....	286,515	4,175,500
* TARC Ltd.....	281,006	244,099
Tasty Bite Eatables Ltd.....	1,054	182,070
Tata Chemicals Ltd.....	1,083,414	13,985,203
Tata Coffee Ltd.....	638,032	1,939,349
Tata Communications Ltd.....	546,859	11,960,489
Tata Consultancy Services Ltd.....	2,107,213	87,618,799
Tata Consumer Products Ltd.....	1,362,029	14,232,916
Tata Elxsi Ltd.....	132,140	11,513,737
Tata Metaliks Ltd.....	101,490	1,102,178
* Tata Motors Ltd.....	6,741,020	52,893,008
Tata Power Co. Ltd.....	3,799,991	10,935,850
Tata Steel Long Products Ltd.....	7,521	69,553
Tata Steel Ltd.....	31,884,350	47,718,979
TCI Express Ltd.....	89,650	1,725,620
*Ω TCNS Clothing Co. Ltd.....	8,176	43,559
TD Power Systems Ltd.....	416,285	1,319,761
Tech Mahindra Ltd.....	2,044,756	27,861,528
Techno Electric & Engineering Co. Ltd.....	395,117	2,356,263
*Ω Tejas Networks Ltd.....	62,327	621,490
Texmaco Rail & Engineering Ltd.....	801,338	1,038,520
Thermax Ltd.....	149,018	4,690,089
Thirumalai Chemicals Ltd.....	658,787	1,625,262
* Thomas Cook India Ltd.....	679,968	694,923
Ω Thyrocare Technologies Ltd.....	64,929	470,205
Tide Water Oil Co. India Ltd.....	36,684	501,552
Tilaknagar Industries Ltd.....	171,162	354,470
Time Technoplast Ltd.....	1,265,490	2,114,221
Timken India Ltd.....	147,435	6,294,565
Tinplate Co. of India Ltd.....	377,823	1,718,234
* Titagarh Rail System Ltd.....	292,043	2,325,813
Titan Co. Ltd.....	837,512	30,716,775
Torrent Pharmaceuticals Ltd.....	510,505	12,491,035
Torrent Power Ltd.....	901,404	7,437,889
Tourism Finance Corp. of India Ltd.....	185,556	199,235
TransIndia Realty & Logistics Parks Ltd.....	686,770	202,632
Transport Corp. of India Ltd.....	297,141	2,726,343
Trent Ltd.....	324,232	6,946,765
Trident Ltd.....	10,150,783	3,985,504
Triveni Engineering & Industries Ltd.....	697,580	2,541,397
Triveni Turbine Ltd.....	628,064	3,044,574
TTK Prestige Ltd.....	242,585	2,334,286
Tube Investments of India Ltd.....	470,598	17,729,566
TV Today Network Ltd.....	234,605	589,829
* TV18 Broadcast Ltd.....	4,196,521	2,067,453
TVS Motor Co. Ltd.....	651,544	10,923,528
TVS Srichakra Ltd.....	26,058	963,547
Uflex Ltd.....	361,822	1,917,970
Ugar Sugar Works Ltd.....	238,011	390,408

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Ugro Capital Ltd.....	99,465	\$ 329,442
Ujjivan Financial Services Ltd.....	387,401	2,332,843
Ω Ujjivan Small Finance Bank Ltd.....	1,867,547	1,097,421
UltraTech Cement Ltd.....	242,717	24,532,929
Unichem Laboratories Ltd.....	259,458	1,257,020
Union Bank of India Ltd.....	4,196,360	4,560,291
United Breweries Ltd.....	131,346	2,458,550
* United Spirits Ltd.....	859,065	10,603,022
UNO Minda Ltd.....	1,003,547	7,206,566
UPL Ltd.....	3,216,291	24,369,120
Usha Martin Ltd.....	1,011,349	4,139,141
UTI Asset Management Co. Ltd.....	33,779	330,176
* VA Tech Wabag Ltd.....	298,041	1,912,981
Vaibhav Global Ltd.....	182,580	766,713
Vakrangee Ltd.....	2,875,153	553,386
Ω Valiant Organics Ltd.....	7,526	50,614
* Vardhman Textiles Ltd.....	1,076,844	4,876,382
*Ω Varroc Engineering Ltd.....	161,423	685,491
Varun Beverages Ltd.....	1,039,142	10,169,957
Vedanta Ltd.....	3,143,839	10,587,379
Venky's India Ltd.....	37,741	932,789
Vesuvius India Ltd.....	24,801	1,109,384
V-Guard Industries Ltd.....	1,040,667	3,581,743
Vimta Labs Ltd.....	61,833	343,699
Vinati Organics Ltd.....	172,963	3,862,593
Vindhya Telelinks Ltd.....	27,832	695,844
VIP Industries Ltd.....	56,282	410,926
Visaka Industries Ltd.....	140,120	146,674
VI E Governance Ord.....	287,515	78,653
V-Mart Retail Ltd.....	25,164	698,205
* Vodafone Idea Ltd.....	29,375,606	2,967,300
Voltamp Transformers Ltd.....	17,672	995,723
Voltas Ltd.....	238,280	2,258,077
* VRL Logistics Ltd.....	267,849	2,390,226
VST Industries Ltd.....	31,711	1,458,118
VST Tillers Tractors Ltd.....	25,237	938,735
Welspun Corp. Ltd.....	1,157,870	4,532,141
Welspun Enterprises Ltd.....	439,156	1,250,549
Welspun India Ltd.....	2,995,844	3,985,279
West Coast Paper Mills Ltd.....	430,217	2,536,176
* Westlife Foodworld Ltd.....	120,529	1,372,599
Wheels India Ltd.....	47,188	436,581
Whirlpool of India Ltd.....	120,592	2,125,369
Wipro Ltd.....	3,850,777	18,992,518
* Wockhardt Ltd.....	304,296	883,527
* Wonderla Holidays Ltd.....	87,484	662,243
* Yes Bank Ltd.....	12,651,241	2,624,646
Zee Entertainment Enterprises Ltd.....	6,665,050	19,741,864
* Zee Media Corp. Ltd.....	2,614,267	355,893
Zensar Technologies Ltd.....	640,894	3,870,553
* Zomato Ltd.....	8,113,857	8,311,203
Zydus Lifesciences Ltd.....	1,126,403	8,638,701
Zydus Wellness Ltd.....	52,395	935,914
TOTAL INDIA.....		<u>4,310,603,847</u>
INDONESIA — (1.9%)		
ABM Investama Tbk PT.....	2,924,500	709,800
Ace Hardware Indonesia Tbk PT.....	64,715,200	3,091,337
Adaro Energy Indonesia Tbk PT.....	84,508,300	13,518,845

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Adhi Karya Persero Tbk PT.....	13,705,879	\$ 432,617
* Adi Sarana Armada Tbk PT.....	10,369,700	883,511
* Agung Semesta Sejahtera Tbk PT.....	29,109,300	21,262
* AKR Corporindo Tbk PT.....	43,936,800	4,038,187
* Alam Sutera Realty Tbk PT.....	75,956,400	921,888
* Allo Bank Indonesia Tbk PT.....	345,700	41,514
* Aneka Tambang Tbk PT.....	22,650,319	2,985,546
* Arwana Citramulia Tbk PT.....	21,783,200	1,220,862
* Ashmore Asset Management Indonesia Tbk PT.....	1,446,100	104,961
* Astra Agro Lestari Tbk PT.....	4,299,822	2,160,102
* Astra International Tbk PT.....	55,781,400	25,349,542
* Astra Otoparts Tbk PT.....	4,900,900	952,013
* Asuransi Maximus Graha Persada Tbk PT.....	1,160,200	3,849
*†† Bakrie Telecom Tbk PT.....	35,294,139	0
* Bali Bintang Sejahtera Tbk PT.....	425,200	5,611
* Bank Amar Indonesia Tbk PT.....	10,427,010	207,460
* Bank BTPN Syariah Tbk PT.....	14,321,800	2,025,183
* Bank Bukopin Tbk PT.....	142,642,188	983,709
* Bank Capital Indonesia Tbk PT.....	20,448,500	177,597
* Bank Central Asia Tbk PT.....	76,171,700	46,131,968
* Bank China Construction Bank Indonesia Tbk PT.....	17,420,100	98,153
* Bank Ganesha Tbk PT.....	8,856,600	50,012
* Bank Ina Perdana PT.....	2,273,000	596,832
* Bank Jago Tbk PT.....	457,700	88,429
* Bank Mandiri Persero Tbk PT.....	117,659,172	44,727,583
* Bank Mayapada International Tbk PT.....	3,397,500	116,075
* Bank Maybank Indonesia Tbk PT.....	9,326,000	178,134
* Bank MNC Internasional Tbk PT.....	30,635,900	166,652
* Bank Nationalnobu Tbk PT.....	2,676,400	88,111
* Bank Negara Indonesia Persero Tbk PT.....	16,698,130	9,830,233
* Bank Neo Commerce Tbk PT.....	1,859,900	56,025
* Bank OCBC Nisp Tbk PT.....	5,672,700	455,218
* Bank Pan Indonesia Tbk PT.....	32,480,500	2,757,227
* Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	30,401,657	2,399,012
* Bank Pembangunan Daerah Jawa Timur Tbk PT.....	31,858,200	1,393,931
* Bank Rakyat Indonesia Persero Tbk PT.....	95,125,259	35,615,270
* Bank Syariah Indonesia Tbk PT.....	16,471,700	1,808,006
* Bank Tabungan Negara Persero Tbk PT.....	49,445,554	4,313,680
* Barito Pacific Tbk PT.....	97,090,310	4,989,022
* Bayan Resources Tbk PT.....	1,903,200	2,505,355
* Bekasi Fajar Industrial Estate Tbk PT.....	5,123,100	56,412
* BFI Finance Indonesia Tbk PT.....	62,734,100	5,493,142
* Bintang Oto Global Tbk PT.....	5,299,300	435,842
* BISI International Tbk PT.....	11,631,812	1,163,992
* Blue Bird Tbk PT.....	4,172,100	622,355
* Buana Lintas Lautan Tbk PT.....	116,607,300	757,185
* Bukalapak.com PT Tbk.....	7,748,500	111,096
* Bukit Asam Tbk PT.....	28,496,300	5,239,996
* Bumi Resources Minerals Tbk PT.....	120,022,300	1,361,556
* Bumi Resources Tbk PT.....	331,063,300	2,808,566
* Bumi Serpong Damai Tbk PT.....	59,167,400	4,651,194
* Bumi Teknokultura Unggul Tbk PT.....	24,398,900	80,898
* Capital Financial Indonesia Tbk PT.....	2,827,500	124,724
* Catur Sentosa Adiprana Tbk PT.....	864,200	37,524
* Cemindo Gemilang PT.....	855,900	51,369
* Charoen Pokphand Indonesia Tbk PT.....	22,224,560	7,623,861
Ω Cikarang Listrindo Tbk PT.....	7,638,100	372,527
* Ciputra Development Tbk PT.....	80,279,915	5,936,867
* Citra Marga Nusaphala Persada Tbk PT.....	20,081,671	2,244,567

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* City Retail Developments Tbk PT.....	11,633,200	\$ 109,645
Delta Dunia Makmur Tbk PT.....	41,117,700	1,085,842
Dharma Satya Nusantara Tbk PT.....	32,055,000	1,244,045
Elang Mahkota Teknologi Tbk PT.....	25,802,800	1,113,230
Elnusa Tbk PT.....	24,077,500	622,865
Erajaya Swasembada Tbk PT.....	81,227,800	2,694,592
* Gajah Tunggal Tbk PT.....	9,504,000	680,595
Garudafood Putra Putri Jaya Tbk PT.....	23,571,500	734,749
Gudang Garam Tbk PT.....	1,683,700	3,116,603
*†† Hanson International Tbk PT.....	637,185,300	0
Harum Energy Tbk PT.....	18,338,100	2,019,549
Hexindo Adiperkasa Tbk PT.....	1,174,656	521,791
Impack Pratama Industri Tbk PT.....	36,436,400	811,729
Indah Kiat Pulp & Paper Tbk PT.....	16,644,300	10,103,756
Indika Energy Tbk PT.....	22,642,400	2,967,358
Indo Tambangraya Megah Tbk PT.....	3,135,600	5,659,157
Indocement Tunggal Prakarsa Tbk PT.....	3,495,300	2,416,776
Indofood CBP Sukses Makmur Tbk PT.....	3,114,100	2,314,004
Indofood Sukses Makmur Tbk PT.....	25,932,400	12,598,364
Indomobil Sukses Internasional Tbk PT.....	3,597,500	418,588
Indosat Tbk PT.....	4,834,300	2,948,939
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	46,307,188	1,965,842
Integra Indocabinet Tbk PT.....	12,027,700	351,004
*†† Inti Agri Resources Tbk PT.....	10,879,700	6,764
* Intikeramik Alamasri Industri Tbk PT.....	6,837,200	22,670
* Intiland Development Tbk PT.....	771,600	12,173
Japfa Comfeed Indonesia Tbk PT.....	52,819,300	4,676,886
Jasa Marga Persero Tbk PT.....	8,677,858	2,226,620
Jaya Real Property Tbk PT.....	5,813,800	217,828
Kalbe Farma Tbk PT.....	66,007,700	8,383,770
* Kapuas Prima Coal Tbk PT.....	22,409,900	74,293
* Kawasan Industri Jababeka Tbk PT.....	136,892,745	1,406,768
KMI Wire & Cable Tbk PT.....	28,325,800	642,098
* Krakatau Steel Persero Tbk PT.....	35,882,937	519,015
Lautan Luas Tbk PT.....	329,800	22,967
* Lippo Cikarang Tbk PT.....	17,730,905	1,169,320
* Lippo Karawaci Tbk PT.....	326,038,562	2,141,269
* M Cash Integrasi PT.....	90,400	48,870
Mahkota Group Tbk PT.....	1,511,200	68,138
* Malindo Feedmill Tbk PT.....	5,480,200	167,949
* Map Aktif Adiperkasa PT.....	17,876,700	960,696
Matahari Department Store Tbk PT.....	7,217,300	1,446,104
Mayora Indah Tbk PT.....	18,209,125	2,921,108
* MD Pictures Tbk PT.....	1,258,700	333,696
Medco Energi Internasional Tbk PT.....	69,082,660	5,188,913
* Media Nusantara Citra Tbk PT.....	41,318,193	1,726,127
Medikaloka Hermina Tbk PT.....	34,221,600	3,390,996
* Mega Manunggal Property Tbk PT.....	2,014,300	56,160
* Merdeka Copper Gold Tbk PT.....	14,165,962	3,300,824
* Metro Healthcare Indonesia Tbk PT.....	43,855,400	1,497,794
Metrodata Electronics Tbk PT.....	30,170,100	1,030,457
Metropolitan Kentjana Tbk PT.....	11,400	20,263
* Mitra Adiperkasa Tbk PT.....	71,006,300	9,326,185
Mitra Keluarga Karyasehat Tbk PT.....	16,476,200	3,181,845
Mitra Pinasthika Mustika Tbk PT.....	11,008,300	755,848
* MNC Digital Entertainment Tbk PT.....	4,421,900	1,108,320
* MNC Land Tbk PT.....	102,637,700	469,408
Mulia Industrindo Tbk PT.....	10,053,500	299,976
* Multipolar Tbk PT.....	49,085,700	292,925

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* NFC Indonesia Tbk PT.....	130,200	\$ 38,770
Nippon Indosari Corpindo Tbk PT.....	19,741,289	1,682,210
* Omni Inovasi Indonesia Tbk PT.....	17,703,800	58,700
Pabrik Kertas Tjiwi Kimia Tbk PT.....	7,024,300	3,144,741
* Pacific Strategic Financial Tbk PT.....	12,766,300	918,515
Pakuwon Jati Tbk PT.....	113,629,800	3,620,249
Panin Financial Tbk PT.....	122,142,700	2,480,173
* Paninvest Tbk PT.....	7,925,300	585,822
Perusahaan Gas Negara Tbk PT.....	41,584,800	3,765,007
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	27,490,700	1,896,517
*†† Pool Advista Indonesia Tbk PT.....	8,941,700	5,559
* PP Persero Tbk PT.....	22,202,490	890,869
Prodia Widyahusada Tbk PT.....	468,900	205,378
Puradelta Lestari Tbk PT.....	52,900,500	596,321
* Quantum Clovera Investama Tbk PT.....	5,169,200	17,139
Ramayana Lestari Sentosa Tbk PT.....	13,903,700	530,169
Resource Alam Indonesia Tbk PT.....	2,192,600	72,711
*†† Rimo International Lestari Tbk PT.....	151,291,900	0
Rukun Raharja Tbk PT.....	881,200	53,186
Salim Ivomas Pratama Tbk PT.....	31,135,200	875,201
Samator Indo Gas Tbk PT.....	1,064,200	139,397
Sampoerna Agro Tbk PT.....	5,071,559	678,985
Samudera Indonesia Tbk PT.....	59,070,100	1,442,306
* Sarana Meditama Metropolitan Tbk PT.....	9,118,000	223,823
Sarana Menara Nusantara Tbk PT.....	50,679,900	3,410,816
Sariguna Primatirta Tbk PT.....	14,646,300	641,547
Sawit Sumbermas Sarana Tbk PT.....	31,536,700	2,498,515
*†† Sekawan Intipratama Tbk PT.....	2,876,400	0
Selamat Sempurna Tbk PT.....	16,582,900	2,199,110
Semen Baturaja Tbk PT.....	12,485,100	316,372
Semen Indonesia Persero Tbk PT.....	11,619,086	5,376,486
Siloam International Hospitals Tbk PT.....	21,897,100	2,831,476
* Sinar Mas Multiartha Tbk PT.....	278,500	240,359
*†† Sri Rejeki Isman Tbk PT.....	96,691,300	175,525
Steel Pipe Industry of Indonesia PT.....	16,408,800	302,546
Sumber Alfaria Trijaya Tbk PT.....	25,085,800	4,491,817
Summarecon Agung Tbk PT.....	79,145,547	3,465,821
Surya Citra Media Tbk PT.....	113,989,200	1,179,259
Surya Esa Perkasa Tbk PT.....	42,306,800	1,655,923
* Surya Semesta Internusa Tbk PT.....	32,063,800	995,450
*†† Suryainti Permata Tbk PT.....	3,098,000	0
Telkom Indonesia Persero Tbk PT.....	55,290,600	13,622,263
# Telkom Indonesia Persero Tbk PT, ADR.....	381,333	9,354,098
Temas Tbk PT.....	17,648,200	316,144
Tempo Scan Pacific Tbk PT.....	2,420,500	272,092
Timah Tbk PT.....	20,508,267	1,279,320
Tower Bersama Infrastructure Tbk PT.....	11,476,400	1,468,905
*†† Trada Alam Minera Tbk PT.....	173,119,000	107,625
Transcoal Pacific Tbk PT.....	2,354,300	1,038,552
Trias Sentosa Tbk PT.....	3,690,500	166,602
Triputra Agro Persada PT.....	23,043,100	870,868
Tunas Baru Lampung Tbk PT.....	27,808,157	1,539,352
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	12,046,100	1,537,335
Unilever Indonesia Tbk PT.....	20,436,400	5,216,686
United Tractors Tbk PT.....	10,454,246	19,098,621
Vale Indonesia Tbk PT.....	9,180,750	4,189,527
*†† Waskita Beton Precast Tbk PT.....	48,306,300	160,036
* Waskita Karya Persero Tbk PT.....	52,554,757	703,983
Wijaya Karya Beton Tbk PT.....	25,227,900	246,037

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Wijaya Karya Persero Tbk PT.....	19,524,422	\$ 567,281
XL Axiata Tbk PT.....	46,218,345	6,958,231
TOTAL INDONESIA.....		<u>495,404,391</u>
KUWAIT — (0.1%)		
A'ayan Leasing & Investment Co. KSCP.....	3,999,215	2,069,906
* Agility Public Warehousing Co. KSC.....	482,786	990,089
Ahli United Bank KSCP.....	12,000	10,508
Al Ahli Bank of Kuwait KSCP.....	203,459	158,952
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	342,695	207,491
Al-Eid Food KSC.....	418,525	256,129
* Alimtiq Investment Group KSC.....	1,319,036	304,855
* Arabi Group Holding KSC.....	179,330	188,553
Arzan Financial Group for Financing & Investment KPSC.....	1,422,144	657,371
* Asiya Capital Investments Co. KSCP.....	1,809,917	334,646
Boubyan Bank KSCP.....	999,550	2,017,321
Boubyan Petrochemicals Co. KSCP.....	62,788	151,043
Boursa Kuwait Securities Co. KPSC.....	67,009	415,752
Burgan Bank SAK.....	57,329	38,817
Combined Group Contracting Co. SAK.....	398,848	502,455
Commercial Facilities Co. SAKP.....	104,330	59,433
Commercial Real Estate Co. KSC.....	874,587	307,472
Gulf Bank KSCP.....	355,057	305,127
Gulf Cables & Electrical Industries Group Co. KSCP.....	28,678	114,824
Heavy Engineering & Ship Building Co. KSCP, Class B.....	73,949	168,022
Humansoft Holding Co. KSC.....	132,017	1,547,074
Integrated Holding Co. KCSC.....	447,550	590,032
Jazeera Airways Co. KSCP.....	115,336	750,885
Kuwait Finance House KSCP.....	5,636,377	14,476,242
Kuwait International Bank KSCP.....	812,013	441,426
Kuwait Real Estate Co. KSC.....	1,554,433	713,461
Kuwait Telecommunications Co.....	258,710	492,661
Mabaneer Co. KPSC.....	154,223	443,291
Mezzan Holding Co. KSCC.....	167,705	292,064
Mobile Telecommunications Co. KSCP.....	164,990	279,817
National Bank of Kuwait SAKP.....	1,789,419	5,603,584
National Industries Group Holding SAK.....	452,723	341,900
National Investments Co. KSCP.....	1,076,920	848,355
Salhia Real Estate Co. KSCP.....	156,889	242,586
Securities House KSC.....	48,518	10,898
Shamal Az-Zour Al-Oula for the First Phase of Az-Zour Power Plant KSC....	464,074	305,153
Sultan Center Food Products Co. KSC.....	5,505	2,365
Warba Bank KSCP.....	842,525	578,687
TOTAL KUWAIT.....		<u>37,219,247</u>
MALAYSIA — (1.5%)		
# 7-Eleven Malaysia Holdings Bhd, Class B.....	2,085,585	925,516
Able Global Bhd.....	359,700	105,467
# Aeon Co. M Bhd.....	3,080,100	833,585
# AEON Credit Service M Bhd.....	879,540	2,348,770
AFFIN Bank Bhd.....	4,103,443	1,775,069
Ajinomoto Malaysia Bhd.....	38,900	143,364
Alliance Bank Malaysia Bhd.....	6,696,400	5,243,082
Allianz Malaysia Bhd.....	122,100	394,909
# AME Elite Consortium Bhd.....	270,300	81,513
# AMMB Holdings Bhd.....	6,786,550	5,811,445
#* Ancom Nylex Bhd.....	2,110,600	482,285
#* Ann Joo Resources Bhd.....	1,086,200	279,631

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			
#	Astro Malaysia Holdings Bhd.	3,015,100	\$ 357,759
	Axiata Group Bhd.	10,334,435	6,120,582
	Batu Kawan Bhd.	400,750	1,889,462
*	Berjaya Assets Bhd.	1,232,400	79,311
#*	Berjaya Corp. Bhd.	25,204,813	1,649,263
#	Berjaya Food Bhd.	2,402,000	361,958
*	Berjaya Land Bhd.	2,070,900	126,317
#*	Bermaz Auto Bhd.	3,812,400	1,734,015
#	BIMB Holdings Bhd.	3,765,159	1,837,880
#	Boustead Plantations Bhd.	5,622,400	1,321,324
#	British American Tobacco Malaysia Bhd.	671,100	1,506,331
#*	Bumi Armada Bhd.	25,216,550	2,911,357
	Bursa Malaysia Bhd.	2,761,000	4,109,303
	Cahaya Mata Sarawak Bhd.	4,181,400	983,357
#	Carlsberg Brewery Malaysia Bhd, Class B.	651,400	3,034,196
*††	Carotech Bhd.	44,425	0
#	CB Industrial Product Holding Bhd.	2,888,820	724,370
	CELCOMDIGI Bhd.	7,077,420	6,938,071
	CIMB Group Holdings Bhd.	12,029,548	14,818,600
#*	Coastal Contracts Bhd.	1,119,200	546,565
*	Comfort Glove Bhd.	533,700	45,576
#	CSC Steel Holdings Bhd.	1,264,100	325,494
	CTOS Digital Bhd.	129,700	40,276
*	Cypark Resources Bhd.	1,044,350	188,829
#	D&O Green Technologies Bhd.	3,227,500	2,815,881
	Datasonic Group Bhd.	647,500	68,241
#	Dayang Enterprise Holdings Bhd.	3,269,363	1,016,329
#	Dialog Group Bhd.	6,566,484	3,351,934
	DRB-Hicom Bhd.	7,895,100	2,591,866
#	Dufu Technology Corp. Bhd.	1,397,300	589,564
#	Duopharma Biotech Bhd.	981,951	283,356
	Dutch Lady Milk Industries Bhd.	83,400	394,760
#	Eco World Development Group Bhd.	5,307,000	1,106,431
#*	Eco World International Bhd.	504,300	71,014
*	Ecofirst Consolidated Bhd.	1,552,400	125,634
#*	Ekovest Bhd.	10,232,050	1,010,420
#	FGV Holdings Bhd.	654,800	207,744
#	Formosa Prosonic Industries Bhd.	383,500	220,290
#	Fraser & Neave Holdings Bhd.	315,000	1,746,608
#	Frontken Corp. Bhd.	5,212,600	3,749,116
	Gadang Holdings Bhd.	2,291,200	155,079
	Gamuda Bhd.	5,328,910	5,081,356
#	Gas Malaysia Bhd.	654,900	437,298
	Genting Bhd.	4,393,900	4,201,042
#	Genting Malaysia Bhd.	4,440,200	2,561,212
#	Genting Plantations Bhd.	910,000	1,233,124
#	George Kent Malaysia Bhd.	2,239,687	236,130
#	Globetronics Technology Bhd.	3,051,045	974,827
*	Greatech Technology Bhd.	101,800	103,903
#	Guan Chong Bhd.	1,065,900	520,892
#	Hai-O Enterprise Bhd.	1,680,022	384,157
#	HAP Seng Consolidated Bhd.	4,754,940	3,586,809
#	Hap Seng Plantations Holdings Bhd.	1,488,800	653,803
	Hartalega Holdings Bhd.	5,714,100	2,790,164
	Heineken Malaysia Bhd.	647,200	3,751,664
#	Hengyuan Refining Co. Bhd.	844,900	650,891
	HeveaBoard Bhd.	2,169,800	158,809
#	Hextar Global Bhd.	1,097,100	186,192
	Hiap Teck Venture Bhd.	11,570,400	885,524

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
# Hibiscus Petroleum Bhd.	14,646,100	\$ 3,026,870
# Hong Leong Bank Bhd.	588,465	2,556,649
Hong Leong Capital Bhd.	193,600	265,745
# Hong Leong Financial Group Bhd.	1,129,098	4,584,567
Hong Leong Industries Bhd.	506,400	1,010,864
* Hong Seng Consolidated Bhd.	643,200	9,251
Hup Seng Industries Bhd.	1,551,400	232,631
IGB Bhd.	735,738	344,327
# IHH Healthcare Bhd.	1,485,700	1,962,224
IJM Corp. Bhd.	12,289,926	4,170,916
# Inari Amertron Bhd.	8,085,732	5,416,902
Insas Bhd.	4,413,602	817,614
# IOI Corp. Bhd.	4,021,877	3,721,002
IOI Properties Group Bhd.	5,700,519	1,732,849
* Iris Corp. Bhd.	779,200	15,539
* Iskandar Waterfront City Bhd.	3,034,000	289,661
#* JAKS Resources Bhd.	11,627,360	503,187
# Jaya Tiasa Holdings Bhd.	4,881,339	785,053
#* JHM Consolidation Bhd.	771,800	139,710
Keck Seng Malaysia Bhd.	350,500	323,438
# Kelington Group Bhd.	693,300	221,552
Kenanga Investment Bank Bhd.	1,826,100	370,544
Kerjaya Prospek Group Bhd.	1,627,887	404,339
# Kim Loong Resources Bhd.	1,212,260	497,459
#* KNM Group Bhd.	15,379,881	324,734
# Kobay Technology Bhd.	604,100	269,544
# Kossan Rubber Industries Bhd.	7,721,400	2,449,165
# KPJ Healthcare Bhd.	9,881,600	2,522,280
# Kretam Holdings Bhd.	4,777,400	635,429
* KSL Holdings Bhd.	665,900	121,920
# Kuala Lumpur Kepong Bhd.	981,930	5,078,783
Kumpulan Fima Bhd.	709,900	330,720
Lagenda Properties Bhd.	1,004,300	262,734
Land & General Bhd.	13,569,120	330,940
# LBS Bina Group Bhd.	5,517,093	593,923
# Leong Hup International Bhd.	1,197,500	139,491
# Lii Hen Industries Bhd.	2,139,900	401,003
#Ω Lotte Chemical Titan Holding Bhd.	1,637,675	414,565
# LPI Capital Bhd.	553,040	1,460,005
# Magni-Tech Industries Bhd.	1,388,700	582,009
# Magnum Bhd.	4,205,462	1,026,408
# Mah Sing Group Bhd.	8,434,551	1,253,721
# Malakoff Corp. Bhd.	8,503,100	1,216,803
# Malayan Banking Bhd.	7,849,450	15,704,531
* Malayan Cement Bhd.	31,300	22,499
# Malayan Flour Mills Bhd.	4,271,300	601,217
# Malaysia Airports Holdings Bhd.	2,935,283	4,491,860
# Malaysia Building Society Bhd.	14,441,367	2,497,364
# Malaysia Smelting Corp. Bhd.	1,039,400	553,769
# Malaysian Pacific Industries Bhd.	489,925	3,184,483
# Malaysian Resources Corp. Bhd.	11,552,657	974,077
# Matrix Concepts Holdings Bhd.	6,156,405	1,938,543
# Maxis Bhd.	5,372,215	4,814,063
# MBM Resources Bhd.	866,110	664,942
* Media Prima Bhd.	1,753,200	169,186
# Mega First Corp. Bhd.	3,697,000	2,713,022
MISC Bhd.	2,257,760	3,599,683
# MKH Bhd.	2,772,375	793,459
# MNRB Holdings Bhd.	3,224,954	704,340

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	529,800	\$ 120,908
Ω	1,161,400	378,693
	343,600	110,476
*	2,475,650	373,630
	14,288,301	2,426,181
	131,500	3,906,471
*	20,250	2,157
*	2,278,500	207,301
	972,540	1,384,344
	7,820,367	1,908,791
#	1,561,800	95,250
#	2,376,000	2,097,887
	50,500	223,866
	2,830,131	489,862
	1,893,175	386,291
#	2,845,000	681,890
	613,600	641,305
#	5,085,500	7,844,936
	747,200	3,805,661
#	1,242,008	4,705,557
#	283,200	175,841
#*	322,900	282,879
#*	465,800	57,843
	22,700	10,374
	1,547,940	5,730,520
#	6,686,660	7,477,115
	25,354,455	23,453,085
	3,487,230	4,239,945
	976,277	125,655
	263,400	131,435
#	5,263,407	6,644,931
#	603,600	669,657
*	40,752,188	315,298
#	2,372,337	1,372,750
	4,710,784	3,720,980
	533,828	81,081
#*	253,500	157,964
#	9,494,587	4,594,847
#	4,508,461	4,557,422
#	12,436,087	1,683,047
#	5,375,925	1,132,631
	8,010,459	1,119,300
#	4,556,250	1,476,260
*††	786,700	0
	7,019,490	2,786,879
#	1,820,519	727,128
#	4,399,200	824,663
	261,280	76,581
#	2,718,775	2,099,162
#	1,848,123	1,525,888
#	2,261,466	401,190
	864,500	210,900
#	858,600	152,448
#	2,674,628	3,019,876
	3,862,281	8,224,624
#	1,129,400	515,988
	4,630,380	5,513,542
#*	15,815,260	3,228,533
#*	5,039,732	1,328,989

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
# TSH Resources Bhd.	5,470,650	\$ 1,262,048
# Uchi Technologies Bhd.	1,664,240	1,269,570
UEM Edgenta Bhd.	1,879,800	406,336
# UEM Sunrise Bhd.	2,262,745	241,020
# UMW Holdings Bhd.	1,908,406	1,748,872
Unisem M Bhd.	1,187,400	827,479
United Malacca Bhd.	226,150	265,769
# United Plantations Bhd.	415,400	1,471,642
# UOA Development Bhd.	6,805,699	2,823,060
UWC Bhd.	1,702,800	1,269,721
#* Velesto Energy Bhd.	17,587,292	898,828
# ViTrox Corp. Bhd.	1,268,300	2,209,189
# VS Industry Bhd.	6,628,900	1,316,208
# WCT Holdings Bhd.	5,075,940	506,564
# Wellcall Holdings Bhd.	2,992,350	789,694
# Westports Holdings Bhd.	3,346,900	2,599,806
# Yinson Holdings Bhd.	7,601,380	4,298,993
* YNH Property Bhd.	4,422,193	4,980,690
# YTL Corp. Bhd.	14,982,894	3,887,544
# YTL Power International Bhd.	5,470,587	1,650,790
TOTAL MALAYSIA.		<u>380,583,535</u>
MEXICO — (2.7%)		
#* ALEATICA SAB de CV.	54,542	111,625
Alfa SAB de CV, Class A.	27,388,079	16,863,009
# Alpek SAB de CV.	3,951,070	4,074,946
* Alsea SAB de CV.	3,424,120	11,917,451
#* America Movil SAB de CV, ADR.	3,735,424	78,145,070
America Movil SAB de CV, Class B.	5,951,285	6,240,941
Arca Continental SAB de CV.	978,466	9,817,382
#* Axtel SAB de CV.	8,395,745	350,972
Ω Banco del Bajío SA.	2,735,192	8,296,232
Becle SAB de CV.	741,078	1,937,557
Bolsa Mexicana de Valores SAB de CV.	2,864,652	6,073,165
* Cemex SAB de CV.	961,826	732,929
* Cemex SAB de CV, Sponsored ADR.	3,481,181	26,526,600
Cia Minera Autlan SAB de CV, Class B.	14,731	11,401
Coca-Cola Femsa SAB de CV, Sponsored ADR.	83,997	7,082,627
Coca-Cola Femsa SAB de CV.	328,303	2,766,215
Consortio ARA SAB de CV.	8,643,162	2,121,433
* Controladora AXTEL SAB DE CV.	27,388,079	315,670
* Controladora Vuela Cia de Aviacion SAB de CV, ADR.	270,308	3,238,290
* Controladora Vuela Cia de Aviacion SAB de CV, Class A.	1,040,862	1,251,272
Corp Actinver SAB de CV.	61,598	51,500
Corp Interamericana de Entretenimiento SAB de CV, Class B.	222,600	187,106
# Corp. Inmobiliaria Vesta SAB de CV.	3,392,972	12,301,423
Corp. Moctezuma SAB de CV.	398,200	1,525,264
Cydsa SAB de CV.	6,129	6,771
Dine SAB de CV.	7,300	9,809
El Puerto de Liverpool SAB de CV, Class C1.	600,618	3,757,943
#*†† Empresas ICA SAB de CV.	4,691,828	0
* Financiera Independencia SAB de CV SOFOM ENR.	122,895	56,879
Fomento Economico Mexicano SAB de CV.	383,887	4,349,420
Fomento Economico Mexicano SAB de CV, Sponsored ADR.	99,012	11,213,109
GCC SAB de CV.	1,026,061	9,930,947
Genomma Lab Internacional SAB de CV, Class B.	5,785,271	5,185,842
Genera SAB de CV.	7,728,220	10,051,994
Gruma SAB de CV, Class B.	1,109,189	19,812,388
Grupo Aeroportuario del Centro Norte SAB de CV.	1,455,898	16,411,783

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
Grupo Aeroportuario del Pacifico SAB de CV, ADR.....	28,907	\$ 5,502,737
Grupo Aeroportuario del Pacifico SAB de CV, Class B.....	979,586	18,638,167
Grupo Aeroportuario del Sureste SAB de CV, ADR.....	4,901	1,386,934
Grupo Aeroportuario del Sureste SAB de CV, Class B.....	383,246	10,873,246
Grupo Bimbo SAB de CV, Class A.....	4,116,970	21,397,426
Grupo Carso SAB de CV.....	1,952,930	15,533,637
Grupo Comercial Chedraui SA de CV.....	2,554,182	14,962,061
# Grupo Elektra SAB de CV.....	207,620	15,633,681
Grupo Financiero Banorte SAB de CV, Class O.....	5,777,265	54,781,371
* Grupo Financiero Inbursa SAB de CV, Class O.....	6,277,304	15,287,456
* Grupo Gigante SAB de CV.....	41,000	62,437
Grupo Herdez SAB de CV.....	1,740,203	5,116,166
Grupo Hotelero Santa Fe SAB de CV.....	306,056	75,120
Grupo Industrial Saltillo SAB de CV.....	320,237	583,292
Grupo KUO SAB de CV, Class B.....	271,325	590,936
Grupo Mexico SAB de CV, Class B.....	8,616,438	44,824,002
* Grupo Pochteca SAB de CV.....	386,111	184,005
Grupo Rotoplas SAB de CV.....	435,275	694,568
* Grupo Simec SAB de CV, Sponsored ADR.....	5,555	198,091
* Grupo Simec SAB de CV, Class B.....	1,299,357	15,523,223
Grupo Televisa SAB, Sponsored ADR.....	1,878,081	9,972,610
Grupo Televisa SAB.....	2,737,347	2,900,002
*Ω Grupo Traxion SAB de CV.....	266,095	570,328
* Hoteles City Express SAB de CV.....	2,213,204	904,050
* Industrias CH SAB de CV, Class B.....	1,931,760	22,970,005
* Industrias Penoles SAB de CV.....	764,167	10,942,488
Kimberly-Clark de Mexico SAB de CV, Class A.....	4,782,905	11,279,601
# La Comer SAB de CV.....	5,134,359	12,813,668
# Megacable Holdings SAB de CV.....	3,837,608	9,730,955
* Minera Frisco SAB de CV, Class A1.....	5,848,090	935,974
*Ω Nemark SAB de CV.....	14,602,283	3,488,154
Operadora de Sites Mexicanos SA de CV, Class A.....	3,679,773	3,731,415
Orbia Advance Corp. SAB de CV.....	6,979,890	15,852,208
* Organizacion Cultiba SAB de CV.....	194,351	128,832
* Organizacion Soriana SAB de CV, Class B.....	3,347,298	5,503,202
Promotora y Operadora de Infraestructura SAB de CV.....	1,281,161	13,326,523
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	30,873	203,316
# Qualitas Controladora SAB de CV.....	1,125,307	8,294,141
Regional SAB de CV.....	1,884,117	14,608,236
* Sitios Latinoamerica SAB de CV.....	546,768	249,139
* Vista Energy SAB de CV, ADR.....	41,438	1,081,532
Vitro SAB de CV, Class A.....	423,513	459,427
Wal-Mart de Mexico SAB de CV.....	5,549,349	23,115,383
TOTAL MEXICO.....		<u>697,636,710</u>
PERU — (0.1%)		
* Aenza SAA, Sponsored ADR.....	62,262	107,091
Cementos Pacasmayo SAA, ADR.....	39,716	212,281
# Cia de Minas Buenaventura SAA, ADR.....	157,251	1,213,978
Credicorp Ltd.....	132,573	20,820,590
*†† Fossal SAA, ADR.....	55	0
Intercorp Financial Services, Inc.....	2,452	60,172
TOTAL PERU.....		<u>22,414,112</u>
PHILIPPINES — (0.8%)		
* 8990 Holdings, Inc.....	780,700	131,550
A Soriano Corp.....	818,000	164,091
Aboitiz Equity Ventures, Inc.....	4,362,280	4,269,798

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
	4,228,300	\$ 2,776,961
*	8,128,450	772,679
††	11,905	727
	24,754,494	5,607,637
	3,329,000	45,487
	13,799,000	737,655
*	4,306,100	292,107
	376,380	4,218,595
	5,709,220	2,850,927
*	4,380,200	242,514
	3,967,976	8,273,828
	6,759,125	17,874,845
	28,836,700	661,925
*	25,190,600	5,439,546
*	1,927,440	1,316,590
*††	2,065,000	43,236
*Ω	2,737,731	52,352
	6,067,150	2,875,283
	2,179,890	1,230,683
	1,337,000	73,069
*	4,069,700	748,840
	15,486,600	1,505,935
	16,292,000	2,144,532
*	1,200,900	50,960
	26,870,900	4,700,204
	4,051,390	556,028
	6,059,450	777,726
	4,075,700	1,553,772
	267,400	25,058
	121,976,687	1,532,445
	827,400	305,920
	2,595,920	2,954,218
	15,615,756	694,173
*	488,000	7,505
	98,389	3,440,736
	457,892	4,545,847
*	155,100	10,928
*	5,987,440	509,221
	2,382,642	9,416,210
	6,109,976	4,794,037
	1,314,277	6,104,459
	12,909,600	2,257,330
	1,707,196	135,164
	486,540	3,155,764
	10,346,400	3,598,868
	1,368,500	118,361
	1,950,270	112,612
	70,372,300	2,628,180
	47,637,500	4,224,291
	5,442,249	5,949,202
Ω	232,400	34,619
	23,126,040	2,676,182
	22,616,000	1,523,504
††	410,332	565,239
	6,001,350	322,877
*	2,756,366	927,733
	84,552	254,078
*††	16,675	0
*	2,579,970	366,386

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
# PLDT, Inc., Sponsored ADR.....	124,059	\$ 2,899,259
PLDT, Inc.....	228,720	5,457,921
Premium Leisure Corp.....	26,286,000	272,798
Puregold Price Club, Inc.....	7,427,880	3,923,059
* PXP Energy Corp.....	2,088,200	168,532
RFM Corp.....	6,096,300	354,292
Rizal Commercial Banking Corp.....	2,919,464	1,329,693
Robinsons Land Corp.....	19,554,918	5,344,250
Robinsons Retail Holdings, Inc.....	2,216,720	2,202,222
San Miguel Corp.....	3,507,300	6,952,066
San Miguel Food & Beverage, Inc.....	665,190	617,925
Security Bank Corp.....	2,387,658	3,610,693
Semirara Mining & Power Corp.....	5,135,200	2,698,290
Shakey's Pizza Asia Ventures, Inc.....	366,600	63,297
Shell Pilipinas Corp.....	1,919,540	502,626
SM Investments Corp.....	260,440	4,327,415
SM Prime Holdings, Inc.....	9,702,990	5,903,782
Synergy Grid & Development Phils, Inc.....	382,000	62,615
* Top Frontier Investment Holdings, Inc.....	155,417	300,050
Union Bank of the Philippines.....	2,873,419	3,976,994
Universal Robina Corp.....	2,391,130	5,347,326
Vista Land & Lifescapes, Inc.....	54,816,800	1,567,325
Vistamalls, Inc.....	912,800	39,386
Wilcon Depot, Inc.....	4,190,100	1,743,801
TOTAL PHILIPPINES.....		194,846,846
POLAND — (1.0%)		
* 11 bit studios SA.....	5,815	1,014,612
AB SA.....	4,641	66,979
Action SA.....	14,545	65,844
* Agora SA.....	232,448	483,454
* Alior Bank SA.....	775,812	11,237,827
*Ω Allegro.eu SA.....	240,945	2,124,293
# Amica SA.....	29,857	617,266
* AmRest Holdings SE.....	277,828	1,936,972
Apator SA.....	59,963	253,456
Arctic Paper SA.....	69,585	310,458
# ASBISc Enterprises PLC.....	249,854	1,986,666
Asseco Poland SA.....	84,865	1,690,721
Asseco South Eastern Europe SA.....	15,414	193,023
Auto Partner SA.....	154,648	859,274
# Bank Handlowy w Warszawie SA.....	149,319	3,352,523
* Bank Millennium SA.....	3,400,041	5,559,091
#* Bank Ochrony Srodowiska SA.....	121,413	290,674
Bank Polska Kasa Opieki SA.....	307,490	9,079,528
* Benefit Systems SA.....	1,930	838,772
* Bioton SA.....	193,900	181,337
# Boryszew SA.....	1,581,311	2,588,625
Budimex SA.....	82,749	8,505,161
* CCC SA.....	218,681	2,836,787
# CD Projekt SA.....	119,658	4,881,920
# Celon Pharma SA.....	43,882	183,231
#* CI Games SA.....	969,200	1,546,527
# Cognor Holding SA.....	615,849	1,201,962
# ComArch SA.....	15,395	575,809
Creepy Jar SA.....	683	128,680
# Cyfrowy Polsat SA.....	923,627	3,721,866
#* Datawalk SA.....	1,132	23,893
Develia SA.....	1,249,758	1,526,481

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
*Ω Dino Polska SA.....	93,099	\$ 10,367,506
Dom Development SA.....	31,514	1,165,363
Echo Investment SA.....	23,210	25,326
* Enea SA.....	1,652,913	3,632,992
Eurocash SA.....	524,678	2,267,912
Fabryki Mebli Forte SA.....	103,961	662,073
# Globe Trade Centre SA.....	254,305	388,594
#* Grenevia SA.....	869,685	795,285
* Grupa Azoty SA.....	355,913	2,394,037
Grupa Kety SA.....	63,752	11,027,955
#* ING Bank Slaski SA.....	86,700	4,317,274
Inter Cars SA.....	32,905	5,258,099
* Jastrzebska Spolka Weglowa SA.....	384,909	3,932,375
KGHM Polska Miedz SA.....	381,447	11,796,838
* KRUK SA.....	106,313	11,606,139
* Lentex SA.....	24,376	42,524
LiveChat Software SA.....	59,861	2,208,143
LPP SA.....	4,158	14,303,279
#* Lubawa SA.....	24,192	16,781
# Lubelski Wegiel Bogdanka SA.....	87,577	854,602
* mBank SA.....	46,229	5,518,335
Mirbud SA.....	345,820	686,430
ML System SA.....	846	16,662
# Mo-BRUK SA.....	7,944	566,579
Neuca SA.....	5,350	1,027,693
NEWAG SA.....	511	2,349
Orange Polska SA.....	2,152,548	3,962,331
ORLEN SA.....	2,132,163	38,002,722
* Pepco Group NV.....	226,541	1,952,158
* PGE Polska Grupa Energetyczna SA.....	2,660,397	5,658,588
* PKP Cargo SA.....	219,205	922,376
PlayWay SA.....	3,261	344,279
#* Polimex-Mostostal SA.....	446,198	521,906
Powszechna Kasa Oszczednosci Bank Polski SA.....	1,101,884	11,179,741
Powszechny Zaklad Ubezpieczen SA.....	1,359,758	13,751,160
R22 SA.....	2,072	39,963
* Santander Bank Polska SA.....	40,697	4,037,632
* Selvita SA.....	6,629	121,816
Stalexport Autostrady SA.....	1,084,320	736,738
Synektik SA.....	3,580	59,575
* Tauron Polska Energia SA.....	6,973,191	6,482,516
# TEN Square Games SA.....	4,304	86,078
Tim SA.....	52,129	649,356
Torpol SA.....	37,857	169,746
# Unimot SA.....	2,941	74,145
Votum SA.....	10,633	136,816
VRG SA.....	1,164,609	1,039,094
# Warsaw Stock Exchange.....	126,634	1,201,577
* Wawel SA.....	149	22,842
Wirtualna Polska Holding SA.....	28,105	814,089
#Ω XTB SA.....	297,283	2,906,438
Zespol Elektrocieplowni Wroclawskich Kogeneracja SA.....	1,497	14,324
#* Zespol Elektrowni Patnow Adamow Konin SA.....	72,162	368,482
TOTAL POLAND.....		<u>260,001,345</u>
QATAR — (0.7%)		
Aamal Co.....	9,904,948	2,399,128
Al Khaleej Takaful Group QSC.....	1,274,444	992,766
Al Meera Consumer Goods Co. QSC.....	549,152	2,158,721

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
	2,620,804	\$ 636,910
* Aljjarah Holding Co. QPSC.....	7,688,921	3,213,722
* Baladna.....	6,639,778	5,124,978
Barwa Real Estate Co.....	3,339,484	5,736,355
Commercial Bank PSQC.....	7,029,851	3,340,465
Doha Bank QPSC.....	573,576	359,570
* Doha Insurance Co. QSC.....	4,157,516	2,492,627
Estithmar Holding QPSC.....	12,608,943	7,174,038
Gulf International Services QSC.....	1,901,884	1,796,658
Gulf Warehousing Co.....	1,475,798	5,404,902
* Industries Qatar QSC.....	5,941,427	2,610,175
Lesha Bank LLC.....	1,026,444	1,609,981
Mannai Corp. QSC.....	11,230,887	7,745,320
* Masraf Al Rayan QSC.....	5,889,736	1,354,523
Mazaya Real Estate Development QPSC.....	806,140	1,395,515
Medicare Group.....	4,939,149	2,648,475
Mesaieed Petrochemical Holding Co.....	2,469,878	7,757,069
Ooredoo QPSC.....	18,177,657	6,748,675
Qatar Aluminum Manufacturing Co.....	1,245,956	6,207,415
Qatar Electricity & Water Co. QSC.....	853,591	3,939,848
Qatar Fuel QSC.....	12,418,997	14,380,400
Qatar Gas Transport Co. Ltd.....	441,157	366,269
* Qatar Industrial Manufacturing Co. QSC.....	2,922,956	1,790,018
Qatar Insurance Co. SAQ.....	1,917,318	5,466,904
Qatar International Islamic Bank QSC.....	2,461,495	14,303,812
Qatar Islamic Bank SAQ.....	95,280	226,535
Qatar Islamic Insurance Group.....	11,461,009	53,467,780
Qatar National Bank QPSC.....	1,150,030	1,255,674
Qatar National Cement Co. QSC.....	1,830,394	5,279,201
Qatar Navigation QSC.....	8,334,593	1,761,033
* Salam International Investment Ltd. QSC.....	15,068,817	5,049,229
United Development Co. QSC.....	15,024,327	7,997,581
Vodafone Qatar QSC.....	182,064	123,104
* Widam Food Co.....	62,400	233,297
Zad Holding Co.....		
TOTAL QATAR.....		<u>194,548,673</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
*†† Ros Agro PLC, GDR.....	136,289	0
*†† Rosneft Oil Co. PJSC, GDR.....	2,172,010	0
*†† Rostelecom PJSC, Sponsored ADR.....	405,087	0
*†† RusHydro PJSC, ADR.....	4,546,575	0
*†† Sberbank of Russia PJSC, Sponsored ADR.....	3,144,384	0
*†† Severstal PAO, GDR.....	286,030	0
*†† Tatneft PJSC, Sponsored ADR.....	412,671	0
*†† VTB Bank PJSC, GDR.....	7,638,337	0
SAUDI ARABIA — (3.8%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	1,707,507	1,052,694

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Abdullah Al Othaim Markets Co.....	3,026,390	\$11,920,349
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	70,332	602,737
ACWA Power Co.....	71,560	3,517,565
Advanced Petrochemical Co.....	602,100	7,309,017
* Al Alamiya for Cooperative Insurance Co.....	138,303	635,302
Al Babtain Power & Telecommunication Co.....	213,001	1,811,556
* Al Gassim Investment Holding Co.....	110,105	669,872
Al Hammadi Holding.....	355,184	5,564,911
* Al Hassan Ghazi Ibrahim Shaker Co.....	225,679	1,529,189
Al Jouf Agricultural Development Co.....	105,918	1,480,478
Al Jouf Cement Co.....	541,415	1,768,472
* Al Khaleej Training & Education Co.....	337,261	1,806,910
Al Masane Al Kobra Mining Co.....	32,766	706,502
Al Moammar Information Systems Co.....	110,999	5,002,842
Al Rajhi Bank.....	3,830,720	76,145,333
* Al Rajhi Co. for Co-operative Insurance.....	102,841	3,932,311
Al Yamamah Steel Industries Co.....	245,237	1,762,781
* AlAbdullatif Industrial Investment Co.....	273,898	1,322,461
Alamar Foods.....	8,133	273,147
Alandalus Property Co.....	311,198	1,960,110
Alaseel Co.....	1,460,310	2,124,180
* Al-Baha Development & Investment Co.....	13,329,700	603,521
Aldrees Petroleum & Transport Services Co.....	244,387	7,782,234
* Al-Etihad Cooperative Insurance Co.....	227,246	1,045,428
Alinma Bank.....	2,356,395	23,233,016
* Alinma Tokio Marine Co.....	13,137	47,966
* AlJazira Takaful Ta'awuni Co.....	279,245	1,389,053
AlKhorayef Water & Power Technologies Co.....	12,286	521,991
* Allianz Saudi Fransi Cooperative Insurance Co.....	241,480	1,109,218
* Allied Cooperative Insurance Group.....	3,472	12,590
Almarai Co. JSC.....	776,345	14,256,721
Almunajem Foods Co.....	48,305	902,803
Alujain Corp.....	235,462	2,904,267
* Amana Cooperative Insurance Co.....	65,781	209,353
Amlak International Finance Co.....	3,311	13,464
Arab National Bank.....	876,703	6,224,528
* Arabia Insurance Cooperative Co.....	27,376	98,561
Arabian Cement Co.....	486,383	5,068,866
Arabian Centres Co. Ltd.....	608,483	3,712,203
Arabian Contracting Services Co.....	28,909	1,524,437
Arabian Internet & Communications Services Co.....	33,923	3,297,704
Arabian Pipes Co.....	17,112	275,307
Arriyadh Development Co.....	850,718	4,544,557
Astra Industrial Group.....	360,938	8,554,140
Ataa Educational Co.....	7,918	159,263
Baazeem Trading Co.....	11,657	210,692
Bank AlBilad.....	1,489,082	17,357,747
Bank Al-Jazira.....	2,767,244	13,553,618
Banque Saudi Fransi.....	664,669	7,545,435
Basic Chemical Industries Ltd.....	154,210	1,477,048
* Batic Investments & Logistic Co.....	1,243,200	755,122
Bawan Co.....	350,983	3,373,834
BinDawood Holding Co.....	225,234	411,661
Bupa Arabia for Cooperative Insurance Co.....	216,584	9,961,668
* Buruj Cooperative Insurance Co.....	158,857	815,036
* Chubb Arabia Cooperative Insurance Co.....	107,776	602,561
City Cement Co.....	646,046	3,925,067
Co. for Cooperative Insurance.....	383,746	14,605,647
Dallah Healthcare Co.....	205,026	9,639,895

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Dar Al Arkan Real Estate Development Co.....	2,704,469	\$12,203,836
Dr Sulaiman Al Habib Medical Services Group Co.....	173,776	13,387,161
* Dur Hospitality Co.....	467,106	3,476,187
Eastern Province Cement Co.....	393,081	4,740,074
* Electrical Industries Co.....	286,917	2,763,074
* Emaar Economic City.....	3,232,132	7,756,360
Etihad Etisalat Co.....	2,739,059	34,201,859
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	306,458	1,263,398
Fitaihi Holding Group.....	124,494	1,236,450
* Gulf General Cooperative Insurance Co.....	272,163	613,425
Gulf Insurance Group.....	268,328	2,285,431
* Gulf Union Cooperative Insurance Co.....	102,836	310,170
Hail Cement Co.....	450,087	1,515,967
* Halwani Brothers Co.....	79,975	1,391,617
Herfy Food Services Co.....	208,571	2,065,589
Jarir Marketing Co.....	2,217,440	9,162,884
* Jazan Energy & Development Co.....	231,412	906,950
L'Azurde Co. for Jewelry.....	340,547	1,308,305
Leejam Sports Co. JSC.....	157,006	6,177,035
Maharah Human Resources Co.....	203,970	3,472,339
* Malath Cooperative Insurance Co.....	198,820	1,273,512
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	340,998	1,217,761
* Methanol Chemicals Co.....	445,803	2,910,360
* Middle East Healthcare Co.....	348,831	5,998,578
Middle East Paper Co.....	375,347	3,578,012
* Middle East Specialized Cables Co.....	134,883	564,644
* Mobile Telecommunications Co. Saudi Arabia.....	5,332,669	19,076,925
Mouwasat Medical Services Co.....	161,969	10,830,075
Nahdi Medical Co.....	9,743	451,474
Najran Cement Co.....	755,217	2,665,711
* Nama Chemicals Co.....	138,015	1,222,202
Naseej International Trading Co.....	15,161	172,005
* National Agriculture Development Co.....	372,183	4,956,083
National Co. for Glass Industries.....	151,129	1,531,017
National Co. for Learning & Education.....	70,561	1,934,730
National Gas & Industrialization Co.....	175,523	3,133,122
* National Gypsum.....	110,408	744,761
* National Industrialization Co., Class C.....	2,430,580	9,143,723
National Medical Care Co.....	130,310	4,718,216
* National Metal Manufacturing & Casting Co.....	53,935	291,826
Nayifat Finance Co.....	33,326	142,615
Northern Region Cement Co.....	839,598	2,550,455
Qassim Cement Co.....	229,607	4,221,468
* Rabigh Refining & Petrochemical Co.....	2,383,904	6,612,175
* Raydan Food Co.....	49,840	344,415
Riyad Bank.....	3,029,661	25,684,138
SABIC Agri-Nutrients Co.....	780,201	29,986,525
Sahara International Petrochemical Co.....	2,372,818	23,943,642
Saudi Airlines Catering Co.....	208,782	6,900,932
* Saudi Arabian Amiantit Co.....	16,852	204,346
* Saudi Arabian Cooperative Insurance Co.....	137,061	447,791
* Saudi Arabian Mining Co.....	3,372,177	39,927,706
Ω Saudi Arabian Oil Co.....	5,215,336	45,069,796
Saudi Automotive Services Co.....	243,218	3,847,284
Saudi Awwal Bank.....	1,867,934	18,948,053
Saudi Basic Industries Corp.....	1,777,411	40,621,728
*†† Saudi Cable Co.....	5,172	3,805
Saudi Cement Co.....	525,717	8,045,095
Saudi Ceramic Co.....	363,626	2,945,494

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Saudi Chemical Co. Holding.....	3,859,180	\$ 4,783,810
* Saudi Co. For Hardware CJSC.....	121,905	1,105,444
Saudi Electricity Co.....	1,625,060	9,721,563
* Saudi Ground Services Co.....	475,603	4,007,747
Saudi Industrial Investment Group.....	1,346,521	8,971,107
Saudi Industrial Services Co.....	464,408	3,450,855
Saudi Investment Bank	900,784	4,297,539
* Saudi Kayan Petrochemical Co.....	4,747,416	15,510,371
Saudi Marketing Co.....	209,028	1,462,572
Saudi National Bank	3,085,785	31,708,943
Saudi Paper Manufacturing Co.....	113,252	981,904
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	288,626	3,047,478
* Saudi Printing & Packaging Co., Class C.....	174,930	858,743
* Saudi Public Transport Co.....	536,770	2,539,136
* Saudi Real Estate Co.....	979,976	3,510,643
* Saudi Reinsurance Co.....	453,010	2,166,620
* Saudi Research & Media Group.....	224,088	11,184,307
* Saudi Steel Pipe Co.....	115,367	801,704
Saudi Tadawul Group Holding Co.....	21,699	1,164,636
Saudi Telecom Co.....	4,150,316	46,930,335
* Saudi Vitriified Clay Pipe Co. Ltd.....	5,154	64,490
Saudia Dairy & Foodstuff Co.....	87,353	8,259,137
Savola Group	1,218,241	13,731,777
* Seera Group Holding.....	1,457,818	11,185,918
SHL Finance Co.....	8,092	40,721
* Sinad Holding Co.....	546,281	1,842,829
Southern Province Cement Co.....	362,692	4,773,848
* Tabuk Agriculture.....	46,122	223,954
* Tabuk Cement Co.....	446,886	1,879,655
* Takween Advanced Industries Co.....	114,017	520,417
Tanmiah Food Co.....	26,044	832,647
Theeb Rent A Car Co.....	36,624	829,120
* Umm Al-Qura Cement Co.....	320,235	1,561,510
* United Co-operative Assurance Co.....	4,410	11,874
United Electronics Co.....	294,370	6,395,392
United International Transportation Co.....	377,294	6,952,696
United Wire Factories Co.....	179,444	1,249,162
* Wala Cooperative Insurance Co.....	319,457	1,580,261
* Wataniya Insurance Co.....	32,027	165,463
Yamama Cement Co.....	828,308	7,937,389
Yanbu Cement Co.....	515,155	5,491,012
Yanbu National Petrochemical Co.....	816,431	9,975,025
Zahrat Al Waha For Trading Co., Class C.....	93,924	933,001
* Zamil Industrial Investment Co.....	270,244	1,740,807
TOTAL SAUDI ARABIA.....		<u>998,108,814</u>
SINGAPORE — (0.0%)		
*†† Tech-Pro, Inc.....	37,652,000	<u>0</u>
SOUTH AFRICA — (3.3%)		
Absa Group Ltd.....	3,241,554	34,355,406
Adcock Ingram Holdings Ltd.....	528,376	1,634,816
Advtech Ltd.....	4,459,592	4,636,516
AECI Ltd.....	1,132,945	5,977,485
African Rainbow Minerals Ltd.....	762,483	8,606,267
Afrimat Ltd.....	272,568	878,166
Alexander Forbes Group Holdings Ltd.....	1,344,553	391,376
Altron Ltd., Class A.....	390,373	164,249
Anglo American Platinum Ltd.....	139,732	6,983,684

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SOUTH AFRICA — (Continued)			
#	AngloGold Ashanti Ltd., Sponsored ADR.....	770,257	\$17,099,705
	Aspen Pharmacare Holdings Ltd.....	1,384,625	14,858,702
	Astral Foods Ltd.....	383,984	3,503,499
*	Aveng Ltd.....	13,862	6,211
	AVI Ltd.....	2,281,957	9,090,239
	Barloworld Ltd.....	2,209,392	10,358,334
	Bid Corp. Ltd.....	830,472	19,656,219
	Bidvest Group Ltd.....	1,305,179	20,232,803
*	Blue Label Telecoms Ltd.....	3,665,341	684,511
#*	Brait PLC.....	4,298,176	721,437
	Capitec Bank Holdings Ltd.....	117,757	11,812,455
#	Cashbuild Ltd.....	165,661	1,500,402
	Caxton & CTP Publishers & Printers Ltd.....	47,312	26,236
	City Lodge Hotels Ltd.....	1,475,827	402,500
	Clicks Group Ltd.....	992,060	15,558,293
	Coronation Fund Managers Ltd.....	1,345,364	2,473,194
#	Curro Holdings Ltd.....	657,904	317,455
	DataTec Ltd.....	4,121,445	8,119,685
Ω	Dis-Chem Pharmacies Ltd.....	1,642,177	2,362,359
*	Discovery Ltd.....	1,355,018	11,993,348
	DRDGOLD Ltd.....	1,322,575	1,453,722
	Exxaro Resources Ltd.....	1,121,245	10,168,904
	Famous Brands Ltd.....	452,617	1,502,406
	FirstRand Ltd.....	13,660,781	55,570,304
#	Foschini Group Ltd.....	2,386,246	14,459,704
#	Gold Fields Ltd., Sponsored ADR.....	3,519,305	54,443,648
	Grindrod Ltd.....	3,573,957	1,907,924
	Harmony Gold Mining Co. Ltd.....	608,097	2,625,673
#	Harmony Gold Mining Co. Ltd., Sponsored ADR.....	3,682,618	15,798,431
	Hudaco Industries Ltd.....	252,299	2,286,905
	Impala Platinum Holdings Ltd.....	3,602,989	26,024,641
	Investec Ltd.....	1,372,507	8,572,652
	Italtile Ltd.....	885,288	615,278
	JSE Ltd.....	554,363	2,841,841
	KAP Ltd.....	14,646,026	2,206,724
#	Kumba Iron Ore Ltd.....	227,309	6,235,331
#	Lewis Group Ltd.....	1,017,343	2,193,589
	Life Healthcare Group Holdings Ltd.....	10,505,937	12,273,846
	Merafe Resources Ltd.....	8,226,227	583,477
*	Metair Investments Ltd.....	1,713,067	1,836,119
	MiX Telematics Ltd., Sponsored ADR.....	40,982	278,678
	Momentum Metropolitan Holdings.....	11,279,303	11,951,518
	Motus Holdings Ltd.....	1,141,804	6,738,619
	Mpact Ltd.....	1,397,429	2,074,997
	Mr Price Group Ltd.....	1,199,230	10,558,394
	MTN Group Ltd.....	7,186,954	56,314,851
	MultiChoice Group.....	1,892,514	9,356,737
	Naspers Ltd., Class N.....	66,329	13,032,769
	Nedbank Group Ltd.....	1,847,881	24,281,400
	NEPI Rockcastle NV.....	1,488,247	8,950,301
	Netcare Ltd.....	7,839,019	6,137,580
	Ninety One Ltd.....	1,506,151	3,282,129
#*	Northam Platinum Holdings Ltd.....	1,634,544	13,827,612
	Oceana Group Ltd.....	663,780	2,593,759
	Old Mutual Ltd.....	16,130,118	11,749,212
	Omnia Holdings Ltd.....	1,663,200	5,483,711
	OUTsurance Group Ltd.....	6,104	13,175
Ω	Pepkor Holdings Ltd.....	7,731,014	7,522,488
	Pick n Pay Stores Ltd.....	2,606,032	5,624,521

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* PPC Ltd.....	9,539,040	\$ 1,413,969
PSG Konsult Ltd.....	1,358,172	1,091,382
Raubex Group Ltd.....	1,561,053	2,273,878
RCL Foods Ltd.....	234,589	138,119
Reunert Ltd.....	1,511,430	5,089,161
RFG Holdings Ltd.....	538,736	331,392
Sanlam Ltd.....	3,749,712	13,826,553
Santam Ltd.....	259,360	4,302,839
Sappi Ltd.....	5,964,181	12,845,524
Sasol Ltd.....	1,167,529	16,301,164
Sasol Ltd., Sponsored ADR.....	517,378	7,279,508
Shoprite Holdings Ltd.....	1,505,923	21,752,360
Sibanye Stillwater Ltd.....	10,538,569	20,027,605
# Sibanye Stillwater Ltd., ADR.....	991,853	7,667,026
* Southern Sun Ltd.....	495,638	121,783
# SPAR Group Ltd.....	1,208,804	7,292,648
# Spur Corp. Ltd.....	581,516	763,967
Stadio Holdings Ltd.....	179,735	45,833
Standard Bank Group Ltd.....	3,064,910	32,704,857
Sun International Ltd.....	1,621,068	3,209,735
Super Group Ltd.....	4,407,558	8,461,335
* Telkom SA SOC Ltd.....	3,245,949	5,344,264
Thungela Resources Ltd.....	75,681	567,157
Tiger Brands Ltd.....	993,782	8,882,726
Transaction Capital Ltd.....	1,632,868	618,249
* Trencher Ltd.....	752,676	274,834
Truworths International Ltd.....	2,510,371	10,088,596
Tsogo Sun Limited.....	2,724,507	1,909,560
Vodacom Group Ltd.....	1,103,290	7,285,048
* Wilson Bayly Holmes-Ovcon Ltd.....	507,576	3,076,007
Woolworths Holdings Ltd.....	3,952,154	17,650,331
* Zeda Ltd.....	1,942,096	1,197,958
TOTAL SOUTH AFRICA.....		861,614,490
SOUTH KOREA — (12.5%)		
* 3S Korea Co. Ltd.....	69,140	139,118
ABco Electronics Co. Ltd.....	34,641	454,120
#* ABLBio, Inc.....	29,228	438,972
* Able C&C Co. Ltd.....	3,890	18,177
* Abpro Bio Co. Ltd.....	780,310	247,357
Actro Co. Ltd.....	1,907	10,567
* ADTechnology Co. Ltd.....	31,575	630,976
Advanced Nano Products Co. Ltd.....	12,078	1,559,075
Advanced Process Systems Corp.....	74,239	1,173,464
Aekyung Chemical Co. Ltd.....	80,793	1,255,824
Aekyung Industrial Co. Ltd.....	37,660	718,721
* AeroSpace Technology of Korea, Inc.....	76,140	104,048
# AfreecaTV Co. Ltd.....	47,915	2,745,299
* Agabang&Company.....	97,060	232,904
Ahnlab, Inc.....	26,388	1,300,662
* AIIT ONE Co. Ltd.....	14,548	11,771
AJ Networks Co. Ltd.....	143,265	479,600
* Ajin Industrial Co. Ltd.....	283,426	1,462,709
AJINEXTEK Co. Ltd.....	13,275	94,803
* AJU Steel Co., Ltd.....	1,796	12,031
AK Holdings, Inc.....	29,430	455,937
#* Alteogen, Inc.....	29,310	1,026,093
* ALUKO Co. Ltd.....	295,807	930,547
#* Amicogen, Inc.....	29,549	416,579

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Aminologics Co. Ltd.....	122,330	\$ 139,347
* Amo Greentech Co. Ltd.....	34,645	421,681
# Amorepacific Corp.....	41,660	3,679,686
Amorepacific Group.....	101,488	2,178,070
* Amotech Co. Ltd.....	38,520	297,051
* Anam Electronics Co. Ltd.....	294,483	464,447
#* Ananti, Inc.....	337,753	1,779,479
* Anterogen Co. Ltd.....	10,963	123,958
* Apact Co. Ltd.....	79,693	223,774
Aplus Asset Advisor Co. Ltd.....	14,623	47,080
Aprogen Biologics.....	215,846	62,333
* Aprogen, Inc.....	305,375	358,487
* APS, Inc.....	60,708	406,306
* APTC Co. Ltd.....	71,930	978,341
* Aroot Co. Ltd.....	562,919	169,600
Asia Cement Co. Ltd.....	124,820	954,271
ASIA Holdings Co. Ltd.....	6,454	814,026
Asia Pacific Satellite, Inc.....	18,143	172,843
Asia Paper Manufacturing Co. Ltd.....	39,026	1,188,220
* Asiana Airlines, Inc.....	65,155	570,575
* ASTORY Co. Ltd.....	11,969	141,491
Atec Co. Ltd.....	36,496	264,523
* A-Tech Solution Co. Ltd.....	31,296	275,260
Atinum Investment Co. Ltd.....	262,898	451,653
ATON, Inc.....	8,496	126,523
AUK Corp.....	162,034	331,743
Aurora World Corp.....	31,833	179,670
Autech Corp.....	39,895	147,698
Avaco Co. Ltd.....	28,900	402,318
* Avatec Co. Ltd.....	12,740	142,957
Baiksan Co. Ltd.....	64,445	397,191
* Barunson Entertainment & Arts Corp.....	145,942	80,146
* Beno Tnr, Inc.....	39,276	122,357
BGF Co. Ltd.....	229,686	648,151
BGF retail Co. Ltd.....	25,210	3,307,715
# BH Co. Ltd.....	147,755	2,779,012
* BHI Co. Ltd.....	32,827	191,616
* Binex Co. Ltd.....	78,496	617,693
Binggrae Co. Ltd.....	43,415	1,568,677
#* Bioneer Corp.....	59,430	2,168,049
* BioSmart Co. Ltd.....	73,541	181,797
* Biotoxtech Co. Ltd.....	25,706	146,199
BIT Computer Co. Ltd.....	54,650	253,015
Bixolon Co. Ltd.....	15,244	69,408
* BNC Korea Co. Ltd.....	30,987	85,846
BNK Financial Group, Inc.....	1,109,997	5,886,954
Boditech Med, Inc.....	83,307	948,479
* Bohae Brewery Co. Ltd.....	405,514	166,367
BoKwang Industry Co. Ltd.....	62,071	283,117
Bookook Securities Co. Ltd.....	9,158	157,325
# Boryung.....	160,050	1,031,503
* Bosung Power Technology Co. Ltd.....	76,359	202,736
* Bucket Studio Co. Ltd.....	176,492	159,648
#* Bukwang Pharmaceutical Co. Ltd.....	105,235	551,085
* Bumyang Construction Co. Ltd.....	3,250	6,900
* BusinessOn Communication Co. Ltd.....	7,502	61,322
BYC Co. Ltd.....	642	210,651
Byucksan Corp.....	211,230	386,573
* Caelum Co. Ltd.....	22,433	56,128

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Cafe24 Corp.....	29,866	\$ 297,212
* CammSys Corp.....	168,678	196,731
Camus Engineering & Construction, Inc.....	152,240	195,735
# Cape Industries Ltd.....	109,568	432,719
# Caregen Co. Ltd.....	9,114	1,562,960
* Carelabs Co. Ltd.....	31,190	129,716
Cell Biotech Co. Ltd.....	4,308	38,343
Celltrion Healthcare Co. Ltd.....	43,736	2,259,474
#* Celltrion Pharm, Inc.....	25,048	1,744,050
Celltrion, Inc.....	142,352	16,377,209
* Chabiotech Co. Ltd.....	94,810	934,289
Changhae Ethanol Co. Ltd.....	22,808	177,887
Cheil Worldwide, Inc.....	349,814	4,978,462
# Chemtronics Co. Ltd.....	80,307	1,534,322
* Chemtros Co. Ltd.....	42,941	268,808
Cheryong Electric Co. Ltd.....	38,219	628,166
* ChinHung International, Inc.....	278,345	258,401
Chinyang Holdings Corp.....	117,186	297,915
Chips&Media, Inc.....	21,594	672,079
* Choa Pharmaceutical Co.....	62,267	89,559
* Choil Aluminum Co. Ltd.....	376,620	1,006,262
Chokwang Paint Ltd.....	41,828	207,572
Chong Kun Dang Pharmaceutical Corp.....	38,460	2,327,172
Chongkundang Holdings Corp.....	18,849	727,006
Choong Ang Vaccine Laboratory.....	21,935	194,790
* Chorokbaem Media Co. Ltd.....	85,628	362,759
Chosun Refractories Co. Ltd.....	11,719	358,557
# Chunbo Co. Ltd.....	4,908	733,764
* CJ CGV Co. Ltd.....	32,803	239,393
CJ CheilJedang Corp.....	46,757	10,264,100
# CJ Corp.....	103,637	5,268,655
* CJ ENM Co. Ltd.....	66,910	3,376,336
CJ Freshway Corp.....	47,357	927,067
# CJ Logistics Corp.....	44,321	2,503,948
#* CJ Seafood Corp.....	77,976	188,964
* CKD Bio Corp.....	21,707	371,521
# Classys, Inc.....	64,487	1,549,583
CLIO Cosmetics Co. Ltd.....	14,021	200,811
* Cloud Air Co. Ltd.....	107,625	88,433
* CMG Pharmaceutical Co. Ltd.....	248,985	450,481
* CoAsia Corp.....	39,329	296,653
* Com2uS Holdings Corp.....	23,920	611,562
# Com2uSCorp.....	54,796	2,343,043
* Comtec Systems Co. Ltd.....	324,120	202,210
* ContentreeJoongAng Corp.....	9,676	123,949
* Coreana Cosmetics Co. Ltd.....	54,514	107,341
* Corentec Co. Ltd.....	16,556	158,887
* COSMAX NBT, Inc.....	9,427	39,710
#* Cosmax, Inc.....	64,763	5,209,419
* Cosmecca Korea Co. Ltd.....	36,441	808,228
* CosmoAM&T Co. Ltd.....	38,925	5,550,358
#* Cosmochemical Co. Ltd.....	58,289	2,541,052
Coway Co. Ltd.....	248,944	8,000,113
Coweaver Co. Ltd.....	28,980	141,540
# Cowell Fashion Co. Ltd.....	166,221	573,871
Cowintech Co. Ltd.....	12,380	366,152
CR Holdings Co. Ltd.....	27,821	311,546
# Creas F&C Co. Ltd.....	18,475	250,163
#* Creative & Innovative System.....	130,591	1,276,109

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,230	\$ 15,319
* Creverse, Inc.....		
* CrystalGenomics, Inc.....	183,222	526,492
* CS Bearing Co. Ltd.....	26,378	258,614
CS Wind Corp.....	16,548	962,885
* CTC BIO, Inc.....	35,084	254,177
* CTR Mobility Co. Ltd.....	14,706	162,984
Cuckoo Holdings Co. Ltd.....	38,924	463,499
# Cuckoo Homesys Co. Ltd.....	71,543	1,209,283
* Curexo, Inc.....	8,560	118,173
Cymechs, Inc.....	47,447	547,781
D.I Corp.....	90,260	554,443
* DA Technology Co. Ltd.....	34,362	104,929
Dae Hwa Pharmaceutical Co. Ltd.....	33,963	209,170
Dae Hyun Co. Ltd.....	154,807	254,002
* Dae Won Chemical Co. Ltd.....	59,802	114,034
Dae Won Kang Up Co. Ltd.....	227,143	1,376,957
* Dae Young Packaging Co. Ltd.....	33,087	31,540
*†† Dae Yu Co. Ltd.....	20,309	27,484
* Daea TI Co. Ltd.....	144,672	362,450
* Daebo Magnetic Co. Ltd.....	10,935	416,021
Daebongls Co. Ltd.....	18,298	202,257
#* Daechang Co. Ltd.....	417,687	447,580
Daechang Forging Co. Ltd.....	36,631	221,921
Daedong Corp.....	137,516	1,163,348
Daeduck Co. Ltd.....	104,863	571,894
Daeduck Electronics Co. Ltd.....	209,591	5,962,380
Daehan Flour Mill Co. Ltd.....	6,886	693,880
Daehan New Pharm Co. Ltd.....	77,285	524,458
Daehan Steel Co. Ltd.....	101,612	1,010,590
* Dae-II Corp.....	116,815	533,633
Daejoo Co. Ltd.....	28,720	45,057
# Daejoo Electronic Materials Co. Ltd.....	12,221	965,985
Daejung Chemicals & Metals Co. Ltd., Class C.....	10,820	146,881
* Daemyung Sonoseason Co. Ltd.....	171,845	87,498
Daeryuk Can Co. Ltd.....	73,845	239,790
# Daesang Corp.....	182,226	2,430,704
Daesang Holdings Co. Ltd.....	114,153	609,333
Daesung Energy Co. Ltd.....	13,173	74,483
Daesung Holdings Co. Ltd.....	4,095	44,181
* Daesung Industrial Co. Ltd.....	130,500	404,073
* Daesung Private Equity, Inc.....	23,583	29,478
* Daewon Cable Co. Ltd.....	48,088	41,831
Daewon Media Co. Ltd.....	41,596	443,788
Daewon Pharmaceutical Co. Ltd.....	112,699	1,355,210
Daewon San Up Co. Ltd.....	77,011	359,059
* Daewoo Engineering & Construction Co. Ltd.....	972,286	3,449,040
Daewoong Co. Ltd.....	75,793	772,577
Daewoong Pharmaceutical Co. Ltd.....	11,735	938,407
*†† Dahaam E-Tec Co. Ltd.....	1,420	29,160
Daihan Pharmaceutical Co. Ltd.....	38,122	800,388
Daishin Information & Communication.....	16,147	13,877
Daishin Securities Co. Ltd.....	257,386	2,721,450
#* Danal Co. Ltd.....	254,410	736,361
Daol Investment & Securities Co. Ltd.....	309,984	826,923
# Daou Data Corp.....	133,680	1,374,276
Daou Technology, Inc.....	232,303	3,206,389
* Dasan Networks, Inc.....	156,917	595,704
* Dawonsys Co. Ltd.....	61,221	674,305
* Dayou Automotive Seat Technology Co. Ltd.....	247,431	110,493

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Dayou Plus Co. Ltd.....	342,871	\$ 247,621
DB Financial Investment Co. Ltd.....	254,025	796,156
# DB HiTek Co. Ltd.....	191,033	8,851,467
DB Insurance Co. Ltd.....	309,515	18,301,734
* DB, Inc.....	735,324	1,174,833
DCM Corp.....	29,903	282,886
* Dentis Co. Ltd.....	6,576	63,691
Dentium Co. Ltd.....	31,779	3,583,910
Deutsch Motors, Inc.....	184,790	724,159
* Development Advance Solution Co. Ltd.....	6,255	21,746
Device ENG Co. Ltd.....	32,272	377,826
* Dexter Studios Co. Ltd.....	13,549	96,067
DGB Financial Group, Inc.....	1,225,334	7,026,995
* DHAutoware Co. Ltd.....	30,151	62,834
DI Dong Il Corp.....	94,638	1,666,045
Digital Daesung Co. Ltd.....	88,111	407,431
* DIO Corp.....	31,670	805,728
Display Tech Co. Ltd.....	59,980	320,711
* DK Tech Co. Ltd.....	2,587	19,920
DL Construction Co. Ltd.....	55,042	529,670
# DL E&C Co. Ltd.....	189,052	4,539,222
# DL Holdings Co. Ltd.....	82,486	2,539,121
*†† DMOA Co. Ltd.....	348,388	107,141
DMS Co. Ltd.....	139,166	597,621
DN Automotive Corp.....	7,797	564,462
DNF Co. Ltd.....	39,299	790,453
Dohwa Engineering Co. Ltd.....	41,553	272,337
Dong A Eltek Co. Ltd.....	5,683	32,115
Dong Ah Tire & Rubber Co. Ltd.....	29,142	258,828
Dong-A Hwasung Co. Ltd.....	65,300	429,928
Dong-A Socio Holdings Co. Ltd.....	17,453	1,128,966
Dong-A ST Co. Ltd.....	33,592	1,386,280
Dong-Ah Geological Engineering Co. Ltd.....	53,872	520,799
* Dongbang Transport Logistics Co. Ltd.....	337,592	528,857
Dongbu Corp.....	79,852	394,308
Dongil Industries Co. Ltd.....	10,037	445,686
# Dongjin Semichem Co. Ltd.....	169,766	5,645,333
Dongkoo Bio & Pharma Co. Ltd.....	56,383	232,714
DongKook Pharmaceutical Co. Ltd.....	121,732	1,303,840
* Dongkuk CM Co. Ltd.....	203,585	1,608,362
Dongkuk Holdings Co. Ltd.....	108,443	1,276,823
Dongkuk Industries Co. Ltd.....	228,864	1,186,508
* Dongkuk Steel Mill Co. Ltd.....	337,789	3,423,869
#* Dongkuk Structures & Construction Co. Ltd.....	81,399	224,659
# Dongsuh Cos., Inc.....	63,233	897,697
Dongsung Chemical Co. Ltd.....	234,483	877,986
Dongsung Finetec Co. Ltd.....	59,797	693,047
* Dongsung Pharmaceutical Co. Ltd.....	7,245	32,716
#* Dongwha Enterprise Co. Ltd.....	12,073	385,885
Dongwha Pharm Co. Ltd.....	129,820	1,014,693
Dongwon Development Co. Ltd.....	322,527	843,225
Dongwon F&B Co. Ltd.....	58,750	1,209,071
# Dongwon Industries Co. Ltd.....	49,356	1,529,040
Dongwon Metal Co. Ltd.....	6,681	15,193
# Dongwon Systems Corp.....	21,938	724,792
Dongyang E&P, Inc.....	44,988	778,122
* Dongyang Steel Pipe Co. Ltd.....	301,477	220,565
* Doosan Bobcat, Inc.....	223,320	10,244,023
Doosan Co. Ltd.....	34,579	2,889,789

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Doosan Enerbility Co. Ltd.....	726,112	\$ 9,966,611
#* Doosan Fuel Cell Co. Ltd.....	40,468	863,683
# Doosan Tesna, Inc.....	49,304	1,903,270
DoubleUGames Co. Ltd.....	76,321	2,400,518
Douzone Bizon Co. Ltd.....	65,587	1,410,905
* Dream Security Co. Ltd.....	144,659	355,740
Dreamtech Co. Ltd.....	177,029	1,880,767
* Dreamus Co.....	6,490	17,161
Drgem Corp.....	17,592	149,212
* DRTECH Corp.....	78,354	170,495
* DSC Investment, Inc.....	69,323	175,579
* DSK Co. Ltd.....	33,266	129,140
* Duck Yang Industry Co. Ltd.....	38,349	213,806
Duckshin Housing Co. Ltd.....	45,494	81,778
* Duk San Neolux Co. Ltd.....	49,522	1,564,913
* Duksan Hi-Metal Co. Ltd.....	53,313	380,444
* Duksan Techopia Co. Ltd.....	14,836	187,618
Duksung Co. Ltd.....	6,402	22,199
DY Corp.....	130,490	612,870
DY POWER Corp.....	57,319	694,270
* E Investment&Development Co. Ltd.....	198,639	216,927
* E& Corp. Co. Ltd.....	86,152	248,123
E1 Corp.....	16,818	725,917
Eagon Industrial Ltd.....	27,394	152,258
Easy Bio, Inc.....	154,386	438,401
Easy Holdings Co. Ltd.....	345,056	776,873
# eBEST Investment & Securities Co. Ltd.....	109,317	340,776
# Echo Marketing, Inc.....	74,962	600,006
* Eco&Dream Co. Ltd.....	10,843	312,687
* EcoBio Holdings Co. Ltd.....	17,109	70,214
Ecoplastic Corp.....	216,572	1,043,302
# Ecopro BM Co. Ltd.....	87,309	28,718,467
# Ecopro Co. Ltd.....	50,500	47,837,407
# Ecopro HN Co. Ltd.....	40,972	2,923,457
e-Credible Co. Ltd.....	17,635	196,459
* Eehwa Construction Co. Ltd.....	16,110	52,734
* EG Corp.....	12,698	174,410
* Ehwa Technologies Information Co. Ltd.....	397,669	280,473
Elentec Co. Ltd.....	66,888	733,428
E-MART, Inc.....	64,566	3,832,467
* EMKOREA Co. Ltd.....	109,856	225,710
# EM-Tech Co. Ltd.....	69,727	2,051,533
ENF Technology Co. Ltd.....	71,759	1,360,900
* Enzychem Lifesciences Corp.....	44,855	52,851
# Eo Technics Co. Ltd.....	23,718	2,979,275
Estechpharma Co. Ltd.....	38,286	196,092
* ESTsoft Corp.....	15,296	165,306
* E-TRON Co. Ltd.....	1,461,912	310,813
* Eubiologics Co. Ltd.....	15,591	85,666
# Eugene Corp.....	396,397	1,039,501
Eugene Investment & Securities Co. Ltd.....	520,930	1,804,886
# Eugene Technology Co. Ltd.....	61,796	1,777,719
Eusu Holdings Co. Ltd.....	84,717	373,625
* EV Advanced Material Co. Ltd.....	21,528	93,873
* Ewon Comfortech Co. Ltd.....	26,487	87,085
* E-World.....	61,557	63,495
* Exem Co. Ltd.....	110,273	341,382
Exicon Co. Ltd.....	14,754	180,287
* ezCaretech Co. Ltd.....	3,370	51,257

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	63,105	\$ 5,123,392
	24,459	329,172
	35,837	109,218
	204,056	317,914
#	213,345	6,636,270
*	20,938	129,317
#	46,456	1,010,460
*	1	2
*	82,202	67,048
*	71,326	211,140
*	92,101	73,332
#	265,159	2,818,538
*	44,862	106,399
	12,434	294,549
*	36,615	284,179
	53,321	504,953
*	12,482	78,980
	29,422	117,965
*	54,695	175,263
	19,423	345,909
	9,746	287,306
*	13,604	139,244
	401,468	331,879
*	12,639	42,668
*	75,979	578,822
*	69,833	194,457
*	12,365	42,650
	26,427	142,433
	11,706	276,084
*	72,743	84,906
	58,899	1,319,280
	62,781	228,048
	35,497	116,322
#	22,537	1,708,236
	157,907	544,850
*††	28,336	8,336
#	57,108	666,882
#*	86,326	935,928
	47,001	308,054
	18,751	1,635,258
	131,311	1,411,822
	18,849	102,378
	290,659	3,334,493
*	370,284	808,717
	343,205	10,141,508
	260,109	4,333,314
	17,981	458,407
	26,590	104,164
#	46,546	199,288
	60,782	3,672,065
	30,919	209,377
	47,827	208,494
	139,435	1,574,522
	1,014,001	31,246,933
#	40,475	1,529,523
#	267,813	4,508,014
	28,131	305,385
	3,004	280,171
*	5,417	101,793

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	196,172	\$ 169,876
	24,618	65,233
*	50,840	526,584
#*	51,546	532,404
	118,725	1,930,045
	139,777	1,339,024
*	47,789	215,551
	78,732	699,604
	13,000	174,491
	65,861	157,345
	21,557	57,613
	12,473	414,041
	59,081	920,388
	4,067	702,149
*	161,324	42,272
	299,623	9,087,945
	16,994	50,930
	18,325	3,831,442
	16,994	424,555
	196,134	7,463,623
	34,624	720,674
	21,885	305,062
	609,614	4,077,599
#	129,188	1,817,851
	101,367	351,207
	32,542	199,198
	65,020	248,395
	38,665	5,942,848
	281,151	644,296
*	467,368	364,074
*	98,993	695,918
	73,526	144,351
	157,905	1,310,897
	195,654	1,063,535
#	25,047	911,025
	67,356	6,462,116
	203,392	4,923,059
*	170,344	176,054
*	494,681	1,467,726
*	812,205	1,580,883
#*	1,841,204	3,415,285
#*	35,770	1,313,686
*	133,044	3,948,642
*	1,544	16,806
	87,410	1,141,446
	50,490	349,496
	371,760	812,057
	261,494	1,534,355
	75,817	317,063
	312,891	623,330
	212,495	10,261,624
	91,986	5,897,909
	46,657	2,719,478
	23,404	632,757
	875,556	8,468,369
*	110,548	10,700,731
	161,815	742,173
#	282,383	2,296,663
	75,990	243,093

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	24,286	\$ 144,257
	10,904	141,323
	49,272	509,981
#*	84,271	386,954
*	106,505	255,499
#*	40,986	664,228
#	170,701	2,717,489
	58,912	411,465
*	168,018	401,462
*	99,769	320,325
*	169,989	320,291
	47,269	1,391,560
	169,655	6,144,184
#*	68,157	174,073
*	25,718	82,201
*	203,531	1,451,160
*	117,635	345,845
*	58,920	1,519,415
#	1,355,791	18,609,583
	421,452	393,613
*	65,464	252,084
	112,072	6,620,731
	296,468	797,264
*	152,932	1,431,133
*	18,348	1,552,331
*	157,218	434,202
	30,432	857,778
*	22,722	104,120
#*	43,784	1,111,427
	41,448	650,567
	179,780	879,093
*	129,579	407,842
	57,550	1,049,430
	129,780	1,849,895
	3,319	94,166
#*	240,998	379,462
	67,513	442,644
	89,585	600,592
	54,939	441,025
*	2,116	435,764
	55,381	1,197,617
#	11,136	4,147,973
*	7,467	525,593
	44,319	2,094,604
*	38,298	5,241,609
#	15,954	4,245,256
	9,080	87,976
	6,288	754,950
	35,216	285,812
	81,483	904,073
	49,866	1,037,031
	28,838	258,087
	92,429	4,017,253
#	102,548	3,361,110
	254,801	7,478,241
	8,126	45,464
	46,765	245,161
	257,770	540,422
	218,666	548,726

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	85,013	\$11,624,515
	116,080	1,054,596
	40,309	1,342,693
*	86,141	485,374
	407,458	9,148,169
*	21,829	1,599,675
	101,739	18,589,371
	345,694	53,151,628
	146,767	946,698
	63,333	206,685
*	53,666	1,319,949
	430,148	12,194,293
	81,851	4,055,273
*††	19,800	17,454
	51,268	840,684
	16,781	471,017
*	683,750	290,174
	73,621	556,742
*	1,566	3,017
	8,252	77,687
	6,726	89,846
*	21,887	20,096
	94,365	746,614
	132,692	442,386
	26,649	260,817
	93,215	710,993
*	114,355	106,386
††	80,228	96,550
	24,810	470,698
	68,072	859,311
	122,114	862,241
	65,366	1,438,936
	26,725	256,924
	1,065,430	8,686,010
*	50,590	218,366
	11,959	106,719
*	11,515	106,736
	62,060	1,933,347
*	8,065	103,028
	20,982	369,267
#	111,352	3,929,142
*	2,178	61,699
*	138,198	132,398
#*	121,913	810,075
*	72,270	181,567
	47,319	1,663,677
#	16,281	992,884
	20,760	298,208
*	55,384	472,310
	28,700	776,437
#	96,905	2,288,827
*	57,427	262,744
	66,398	427,593
#*	121,185	3,221,829
#	53,055	4,286,491
	81,998	2,095,523
*	17,003	87,402
	52,720	958,487
	12,936	2,887,278

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	220,497	\$ 6,655,527
*	45,051	135,357
*	508	4,148
*	18,468	318,701
	26,903	265,217
*	16,778	24,055
*	173,969	82,892
*	36,900	837,538
	22,391	156,082
	963,956	6,467,866
	84,616	543,179
	13,855	191,427
*	142,015	1,245,671
*	67,573	692,350
*	151,696	539,005
*	28,198	328,395
	55,826	661,919
	59,182	330,251
	84,431	407,632
*	63,675	475,838
*	54,667	143,761
	8,787	91,745
*	2,402	18,316
#	207,888	4,534,934
	24,902	649,683
	163,297	513,159
	37,085	404,406
	64,193	2,141,341
*	78,283	182,470
	93,138	9,971,619
	8,158	79,377
	61,473	2,474,714
*	14,499	358,804
	82,088	1,674,496
*††	334,014	203,084
	26,553	456,696
*	72,965	162,082
	135,973	1,664,253
	111,745	505,534
*	1,155,887	46,294,874
	388,116	15,590,620
	56,156	826,940
	68,360	1,261,093
	15,107	2,513,897
	56,901	234,943
	81,256	2,754,998
	7,564	45,312
	176,886	555,708
	523,949	754,092
*	3,958	41,527
	10,615	629,780
#	80,177	2,126,515
*	39,205	229,272
	82,934	2,983,748
#	163,329	1,096,819
	115,398	1,068,293
*††	67,716	406,870
#	133,453	1,153,756
	129,933	603,449

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
# KH Vatec Co. Ltd.....	71,134	\$ 1,047,544
Kia Corp.....	1,048,020	68,015,771
* Kib Plug Energy.....	536,031	436,833
KidariStudio, Inc.....	16,761	76,633
KINX, Inc.....	15,242	791,511
KISCO Corp.....	95,693	460,277
KISCO Holdings Co. Ltd.....	47,917	659,513
KISWIRE Ltd.....	67,019	1,093,462
KIWOOM Securities Co. Ltd.....	87,926	6,703,993
* KleanNara Co. Ltd.....	120,656	213,105
KL-Net Corp.....	101,819	199,852
* KNJ Co. Ltd.....	3,003	53,495
# Koentec Co. Ltd.....	88,224	488,502
# Koh Young Technology, Inc.....	168,805	1,831,604
# Kolmar BNH Co. Ltd.....	63,540	853,048
# Kolmar Korea Co. Ltd.....	43,995	1,667,795
Kolmar Korea Holdings Co. Ltd.....	54,832	582,558
Kolon Corp.....	43,960	622,335
Kolon Global Corp.....	44,532	442,258
# Kolon Industries, Inc.....	145,579	5,906,336
* Kolon Life Science, Inc.....	573	12,330
* Kolon Mobility Group Corp.....	147,662	436,087
Kolon Plastic, Inc.....	41,652	276,538
Komelon Corp.....	7,669	53,204
# KoMiCo Ltd.....	31,338	1,495,951
* KONA I Co. Ltd.....	54,564	667,360
Kook Soon Dang Brewery Co. Ltd.....	58,180	261,711
Korea Aerospace Industries Ltd.....	83,445	3,221,688
Korea Alcohol Industrial Co. Ltd.....	101,676	1,022,568
Korea Arlico Pharm Co. Ltd.....	17,810	79,252
Korea Asset In Trust Co. Ltd.....	374,510	859,468
Korea Business News Co. Ltd.....	21,677	102,946
Korea Cast Iron Pipe Industries Co. Ltd.....	69,516	374,920
* Korea Cement Co. Ltd.....	56,014	94,317
* Korea Circuit Co. Ltd.....	82,399	1,182,335
* Korea District Heating Corp.....	16,048	318,522
#* Korea Electric Power Corp., Sponsored ADR.....	516,236	3,923,394
* Korea Electric Power Corp.....	171,677	2,586,780
Korea Electric Terminal Co. Ltd.....	45,655	2,071,340
Korea Electronic Certification Authority, Inc.....	46,611	160,562
Korea Electronic Power Industrial Development Co. Ltd.....	72,062	431,275
Korea Export Packaging Industrial Co. Ltd.....	92,420	208,541
* Korea Gas Corp.....	89,854	1,748,662
Korea Industrial Co. Ltd.....	10,455	31,141
* Korea Information & Communications Co. Ltd.....	3,120	20,658
Korea Information Certificate Authority, Inc.....	6,552	24,273
Korea Investment Holdings Co. Ltd.....	191,257	7,328,776
* Korea Line Corp.....	1,397,764	2,057,085
Korea Movenex Co. Ltd.....	151,815	692,165
Korea Parts & Fasteners Co. Ltd.....	40,539	163,005
Korea Petrochemical Ind Co. Ltd.....	28,152	2,960,811
Korea Petroleum Industries Co.....	29,812	229,865
Korea Pharma Co. Ltd.....	5,263	69,683
Korea Ratings Corp.....	3,760	216,498
Korea Real Estate Investment & Trust Co. Ltd.....	904,008	886,826
# Korea United Pharm, Inc.....	44,748	955,005
Korea Zinc Co. Ltd.....	15,458	5,988,160
Korean Air Lines Co. Ltd.....	887,233	17,125,561
Korean Drug Co. Ltd.....	11,632	57,517

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	699,265	\$ 3,793,558
	Kortek Corp.....	402,920
*	KOSSES Co. Ltd.....	343,841
*	KPS Corp.....	45,306
	KPX Chemical Co. Ltd.....	516,016
*	Krafton, Inc.....	4,525,448
	KSIGN Co. Ltd.....	141,662
	KSS LINE Ltd.....	907,068
*	KT Alpha Co. Ltd.....	367,049
#	KT Corp., Sponsored ADR.....	2,338,939
	KT Corp.....	818,572
	KT Skylife Co. Ltd.....	935,243
	KT Submarine Co. Ltd.....	661,420
	KT&G Corp.....	15,152,903
	KTCS Corp.....	563,631
	Ktis Corp.....	471,855
	Kukbo Design Co. Ltd.....	257,501
	Kukdo Chemical Co. Ltd.....	519,096
	Kukdong Oil & Chemicals Co. Ltd.....	359,430
#*	Kuk-il Paper Manufacturing Co. Ltd.....	145,571
*	Kukje Pharma Co. Ltd.....	68,226
#*	Kum Yang Co. Ltd.....	3,223,459
#*	Kumho HT, Inc.....	498,942
	Kumho Petrochemical Co. Ltd.....	10,353,096
#*	Kumho Tire Co., Inc.....	2,262,053
	KUMHOE&C Co. Ltd.....	606,537
	Kumkang Kind Co. Ltd.....	696,583
	Kwang Dong Pharmaceutical Co. Ltd.....	1,200,482
	Kwang Myung Electric Co. Ltd.....	338,088
*	KX Hitech Co. Ltd.....	211,362
	KX Innovation Co. Ltd.....	409,291
	Kyeryong Construction Industrial Co. Ltd.....	710,186
	Kyobo Securities Co. Ltd.....	517,532
	Kyochon F&B Co. Ltd.....	257,412
	Kyongbo Pharmaceutical Co. Ltd.....	229,084
	Kyung Dong Navien Co. Ltd.....	1,631,126
	Kyung Nong Corp.....	130,962
	Kyungbang Co. Ltd.....	636,405
*	Kyungchang Industrial Co. Ltd.....	57,077
	KyungDong City Gas Co. Ltd.....	311,817
	Kyungdong Pharm Co. Ltd.....	564,167
	Kyung-In Synthetic Corp.....	647,940
#	L&C Bio Co. Ltd.....	1,089,570
#	L&F Co. Ltd.....	12,182,327
*	LabGenomics Co. Ltd.....	1,122,665
#*	Lake Materials Co. Ltd.....	2,379,640
	LaonPeople, Inc.....	35,878
#*	LB Semicon, Inc.....	1,559,329
	LEADCORP, Inc.....	518,692
	Lee Ku Industrial Co. Ltd.....	580,298
#	LEENO Industrial, Inc.....	5,651,824
	LF Corp.....	1,486,984
	LG Chem Ltd.....	29,691,627
	LG Corp.....	12,489,015
#*	LG Display Co. Ltd., ADR.....	1,834,032
*	LG Display Co. Ltd.....	7,458,422
	LG Electronics, Inc.....	45,428,335
	LG H&H Co. Ltd.....	5,295,553
	LG HelloVision Co. Ltd.....	1,381,549

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	54,053	\$11,208,143
	1,371,744	10,766,751
	51,606	3,105,199
	78,466	298,334
	99,766	457,262
#	77,667	1,492,070
	58,104	6,865,603
	25,839	2,480,716
#	75,283	1,503,011
*	31,267	645,399
#	26,776	1,151,953
#	120,975	6,150,212
	66,253	517,415
*	539,209	689,241
	11,652	238,612
	40,801	2,240,664
#	15,959	1,188,872
	52,587	334,464
#	83,167	7,887,068
#	74,387	6,165,536
*	58,799	61,801
*	583,213	1,267,409
	54,783	2,391,103
#	334,252	2,176,691
#	239,609	7,227,963
	56,821	4,563,562
	40,278	330,191
	994,116	9,460,315
	18,261	300,926
#	26,284	841,236
	4,516	30,575
	52,303	535,916
	4,413	129,310
*	5,232	4,712
	69,880	1,492,713
*	186,588	297,195
*	163,643	390,502
	3,934	19,403
*††	37,164	79,151
*	39,056	274,359
#	11,107	1,893,209
	16,671	633,757
	49,775	401,654
#	59,725	2,301,939
	8,570	23,221
	830,074	32,049,423
	46,200	152,152
*	7,633	15,300
*	85,404	471,871
	3,141	162,429
*	171,010	1,623,496
*	454,697	1,322,612
	1,227,711	6,674,088
*	82,369	317,759
	1,485	78,412
	5,877	777,032
	1,831	137,166
	9,336	1,040,241
	117,641	1,417,444

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
# MNTech Co. Ltd.....	51,683	\$ 1,011,669
Mobase Electronics Co. Ltd.....	160,833	315,759
* Mobile Appliance, Inc.....	56,949	116,672
Monalisa Co. Ltd.....	21,568	45,275
MonAmi Co. Ltd.....	6,920	16,971
Moonbae Steel Co. Ltd.....	104,889	274,209
Moorim P&P Co. Ltd.....	182,856	491,668
Moorim Paper Co. Ltd.....	184,050	346,137
Motonic Corp.....	48,395	337,550
# Motrex Co. Ltd.....	86,739	1,254,399
MS Autotech Co. Ltd.....	105,236	423,697
Muhak Co. Ltd.....	19,840	83,747
Multicampus Co. Ltd.....	17,177	428,090
* M-venture Investment, Inc.....	36,428	26,822
#* Myoung Shin Industrial Co. Ltd.....	145,430	2,323,344
* MyungMoon Pharm Co. Ltd.....	80,147	144,848
Namhae Chemical Corp.....	151,240	945,045
* Namsun Aluminum Co. Ltd.....	530,593	1,006,518
* Namuga Co. Ltd.....	54,708	644,018
Namyang Dairy Products Co. Ltd.....	2,107	706,255
* NanoenTek, Inc.....	39,594	136,811
Nasmedia Co. Ltd.....	22,332	333,217
* Nature & Environment Co. Ltd.....	202,100	196,244
Nature Holdings Co. Ltd.....	11,069	178,409
NAVER Corp.....	64,149	11,429,257
NCSOFT Corp.....	27,445	5,954,087
* NDFOS Co. Ltd.....	14,399	32,676
# NeoPharm Co. Ltd.....	29,917	556,358
* Neowiz.....	26,737	724,475
* Neowiz Holdings Corp.....	24,725	476,152
* Nepes Ark Corp.....	21,370	473,974
#* NEPES Corp.....	101,431	1,785,316
* Neptune Co.....	5,201	29,106
#*Ω Netmarble Corp.....	44,737	1,727,544
New Power Plasma Co. Ltd.....	125,651	534,700
Nexen Corp.....	180,992	585,556
Nexen Tire Corp.....	260,801	1,756,688
* Nexon Games Co. Ltd.....	14,124	238,379
* Next Entertainment World Co. Ltd.....	44,760	263,739
# NEXTIN, Inc.....	29,127	1,957,603
NH Investment & Securities Co. Ltd., Class C.....	638,162	4,955,914
* NHN Corp.....	112,345	2,213,226
# NHN KCP Corp.....	141,074	1,006,221
NI Steel Co. Ltd.....	60,072	311,030
NICE Holdings Co. Ltd.....	181,584	1,546,397
Nice Information & Telecommunication, Inc.....	48,546	882,752
# NICE Information Service Co. Ltd.....	242,838	1,787,213
NICE Total Cash Management Co. Ltd., Class C.....	116,629	549,872
* NK Co. Ltd.....	84,467	71,186
Nong Shim Holdings Co. Ltd.....	14,290	748,180
# Nong Woo Bio Co. Ltd.....	22,749	150,658
# NongShim Co. Ltd.....	11,221	3,491,292
Noroo Holdings Co. Ltd.....	17,027	151,868
NOROO Paint & Coatings Co. Ltd.....	73,272	454,324
NOVAREX Co. Ltd.....	39,807	253,718
NPC.....	108,451	543,441
* NUVOTEC Co. Ltd.....	46,960	32,904
Oceanbridge Co. Ltd.....	26,940	321,497
#* OCI Co. Ltd.....	32,674	3,491,310

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
# OCI Holdings Co. Ltd.....	72,114	\$ 6,189,165
#* Omnisystem Co. Ltd.....	259,778	227,777
Openbase, Inc.....	89,344	181,156
OptoElectronics Solutions Co. Ltd.....	28,520	283,886
* OPTRON-TEC, Inc.....	78,405	142,843
OPTUS Pharmaceutical Co. Ltd.....	35,532	146,412
* Orbitech Co. Ltd.....	63,796	202,826
* Orientbio, Inc.....	1	0
Orion Corp.....	74,769	6,654,832
# Orion Holdings Corp.....	196,281	2,142,431
* OSANGJAIEL Co. Ltd.....	30,119	129,089
*†† Osung Advanced Materials Co. Ltd.....	322,592	359,408
# Ottogi Corp.....	8,521	2,381,570
Paik Kwang Industrial Co. Ltd.....	173,863	1,062,561
* Pan Entertainment Co. Ltd.....	33,924	112,511
Pan Ocean Co. Ltd.....	1,530,803	5,740,167
* PANAGENE, Inc.....	39,250	147,759
Pang Rim Co. Ltd.....	41,835	76,801
#* Paradise Co. Ltd.....	243,610	2,745,121
Park Systems Corp.....	17,918	2,839,814
# Partron Co. Ltd.....	343,784	2,218,084
# Paseco Co. Ltd.....	28,336	256,686
* Pearl Abyss Corp.....	31,647	1,391,163
People & Technology, Inc.....	94,711	5,839,850
PHA Co. Ltd.....	45,657	378,968
* PharmAbcine.....	18,187	37,418
# PharmaResearch Co. Ltd.....	22,283	2,327,712
* PharmGen Science, Inc.....	70,418	326,813
* Pharmicell Co. Ltd.....	120,757	646,729
Philoptics Co. Ltd.....	30,876	264,298
*†† Philosys Healthcare Co. Ltd.....	103,057	26,358
# PI Advanced Materials Co. Ltd.....	85,454	2,060,390
Point Engineering Co. Ltd.....	78,032	115,570
* Polaris Office Corp.....	72,052	272,619
# Poongsan Corp.....	180,903	5,322,462
Poongsan Holdings Corp.....	23,559	680,208
# Posco DX Co. Ltd.....	161,586	4,403,004
POSCO Future M Co. Ltd.....	7,995	3,307,623
# POSCO Holdings, Inc., Sponsored ADR.....	292,579	36,715,739
POSCO Holdings, Inc.....	104,531	52,671,209
# Posco International Corp.....	337,138	23,856,888
# Posco M-Tech Co. Ltd.....	36,109	1,037,916
POSCO Steeleon Co. Ltd.....	24,075	1,420,267
* Power Logics Co. Ltd.....	173,266	810,588
Protec Co. Ltd.....	31,139	1,350,934
# PSK, Inc.....	111,626	1,970,913
Pulmuone Co. Ltd.....	84,830	659,838
# Puloon Technology, Inc.....	17,744	106,829
Pungkuk Ethanol Co. Ltd.....	20,107	213,626
* Q Capital Partners Co. Ltd.....	588,254	181,396
QSI Co. Ltd.....	12,646	102,287
* RaonSecure Co. Ltd.....	23,738	45,212
* Ray Co. Ltd/KR.....	14,512	450,067
Rayence Co. Ltd.....	26,368	214,552
Reyon Pharmaceutical Co. Ltd.....	22,037	272,769
RFHIC Corp.....	35,443	509,980
* RFTech Co. Ltd.....	159,006	495,688
* Robostar Co. Ltd.....	17,018	396,039
* Robotis Co. Ltd.....	11,928	247,633

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	56,877	\$ 151,863
*	40,726	152,917
#	39,811	1,692,890
*	177,341	595,736
	81,352	3,264,876
	14,263	443,908
	30,273	606,145
*	410,454	329,110
#*	22,047	1,103,127
	80,306	562,854
	88,339	874,009
	38,164	285,382
	77,790	389,629
*	627,154	1,857,718
	10,044	810,993
*	26,803	128,704
	127,209	346,652
*	6,932	11,265
	60,000	289,582
	306,128	270,052
	32,466	309,748
*	19,769	104,886
	88,378	525,469
*	76,855	143,421
#	43,871	775,124
*	229,837	460,250
	29,195	361,078
#	212,168	559,662
*Ω	9,469	5,685,831
	115,202	9,333,746
	115,331	2,577,465
	5,088	38,907
	240,915	27,483,308
	14,104,012	772,231,722
*	452,829	13,135,222
	133,561	25,529,728
*	766,189	5,430,462
	155,333	8,497,992
*	147,263	338,172
	20,890	298,667
	38,148	19,913,429
	69,694	7,016,332
	277,121	7,803,939
	341,901	763,515
	40,542	1,245,076
	16,326	251,150
	23,273	747,208
#	23,846	2,260,122
	29,017	1,648,413
	25,470	322,145
	10,960	433,527
*	81,043	290,810
#	27,525	565,392
*	162,337	215,154
#	288,338	938,946
	52,121	818,161
	37,627	560,700
	14,199	318,127
	104,700	217,047

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* SBI Investment Korea Co. Ltd.....	262,704	\$ 179,975
* SBW.....	1,218,337	257,116
* S-Connect Co. Ltd.....	186,045	290,978
# SD Biosensor, Inc.....	48,701	494,854
* SDN Co. Ltd.....	186,770	239,460
SeAH Besteel Holdings Corp.....	122,664	2,705,780
SeAH Holdings Corp.....	495	42,277
SeAH Steel Corp.....	13,933	1,718,717
SeAH Steel Holdings Corp.....	20,218	3,254,771
Sebang Co. Ltd.....	83,997	767,504
# Sebang Global Battery Co. Ltd.....	42,017	1,565,261
Seegene, Inc.....	207,491	3,793,106
* Segyung Hitech Co. Ltd.....	49,326	658,499
Sejin Heavy Industries Co. Ltd.....	51,741	258,506
Sejong Industrial Co. Ltd.....	103,414	663,927
* Sejong Telecom, Inc.....	871,848	376,473
* Sekonix Co. Ltd.....	35,181	218,321
* Selvas AI, Inc.....	83,944	1,483,856
Sempio Co.....	3,643	147,354
Sempio Foods Co.....	10,399	230,020
* S-Energy Co. Ltd.....	21,802	37,212
# Seobu T&D.....	217,029	1,358,203
# Seohan Co. Ltd.....	668,252	524,656
Seohee Construction Co. Ltd.....	1,009,278	1,062,768
#* Seojin System Co. Ltd.....	164,750	2,247,827
Seoul Auction Co. Ltd.....	32,672	305,326
Seoul City Gas Co. Ltd.....	1,120	57,765
* Seoul Food Industrial Co. Ltd.....	626,950	97,974
# Seoul Semiconductor Co. Ltd.....	278,943	2,561,314
* Seoul Viosys Co. Ltd.....	31,086	116,999
Seoulin Bioscience Co. Ltd.....	24,696	200,574
SEOWONINTECH Co. Ltd.....	11,994	55,923
Seoyon Co. Ltd.....	115,412	766,397
Seoyon E-Hwa Co. Ltd.....	109,821	2,084,085
Sewoon Medical Co. Ltd.....	108,456	221,488
# SFA Engineering Corp.....	74,338	2,147,036
#* SFA Semicon Co. Ltd.....	400,382	1,926,841
S-Fuelcell Co. Ltd.....	10,321	144,145
* SG Corp.....	556,225	210,819
SGC e Tec E&C Co. Ltd.....	19,988	340,952
SGC Energy Co. Ltd.....	64,795	1,263,746
SH Energy & Chemical Co. Ltd.....	234,724	123,326
Shin Heung Energy & Electronics Co. Ltd.....	15,684	623,419
#* Shin Poong Pharmaceutical Co. Ltd.....	25,237	353,228
Shindaeyang Paper Co. Ltd.....	138,381	609,848
Shinhan Financial Group Co. Ltd.....	1,478,212	40,685,257
# Shinhan Financial Group Co. Ltd., ADR.....	288,965	7,978,324
Shinil Electronics Co. Ltd.....	256,338	365,213
Shinsegae Engineering & Construction Co. Ltd.....	23,276	270,725
Shinsegae Food Co. Ltd.....	11,543	367,095
Shinsegae Information & Communication Co. Ltd.....	45,786	484,012
# Shinsegae International, Inc.....	87,984	1,136,254
# Shinsegae, Inc.....	44,588	6,683,857
Shinsung Delta Tech Co. Ltd.....	61,194	729,997
* Shinsung E&G Co. Ltd.....	349,615	798,476
* Shinsung Tongsang Co. Ltd.....	305,739	435,034
* Shinwha Intertek Corp.....	131,773	248,278
Shinwon Corp.....	365,301	373,056
# Shinyoung Securities Co. Ltd.....	26,629	1,165,409

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Showbox Corp.....	134,716	\$ 358,670
* Signetics Corp.....	317,153	353,637
SIGONG TECH Co. Ltd.....	54,078	195,432
Silla Co. Ltd.....	40,398	285,592
# Simmtech Co. Ltd.....	133,559	3,859,416
Simmtech Holdings Co. Ltd.....	137,136	334,513
SIMPAC, Inc.....	121,946	454,574
Sindoh Co. Ltd.....	29,934	774,934
Sinil Pharm Co. Ltd.....	23,414	134,435
SJ Group Co. Ltd.....	20,821	174,977
* SK Biopharmaceuticals Co. Ltd.....	16,105	1,028,402
* SK Bioscience Co. Ltd.....	4,017	231,317
#* SK Chemicals Co. Ltd.....	26,322	1,310,326
SK D&D Co. Ltd.....	57,390	927,924
SK Discovery Co. Ltd.....	86,696	2,438,816
SK Gas Ltd.....	18,088	1,729,572
SK Hynix, Inc.....	2,145,861	207,815,837
* SK Innovation Co. Ltd.....	240,945	40,868,871
# SK Networks Co. Ltd.....	1,222,145	5,745,094
* SK oceanplant Co. Ltd.....	69,895	1,248,272
SK Rent A Car Co. Ltd.....	53,770	450,521
SK Securities Co. Ltd.....	2,444,970	1,218,453
SK Telecom Co. Ltd.....	247,356	8,944,637
SK Telecom Co. Ltd., Sponsored ADR.....	483	9,691
SK, Inc.....	141,442	16,953,803
# SKC Co. Ltd.....	33,708	2,624,059
# SL Corp.....	85,471	2,520,054
* SM Culture & Contents Co. Ltd.....	92,494	173,362
SM Entertainment Co. Ltd.....	20,494	2,103,045
* SM Life Design Group Co. Ltd.....	98,749	155,516
*†† S-MAC Co. Ltd.....	1	1
SMCore, Inc.....	32,004	146,521
SNT Dynamics Co. Ltd.....	80,923	638,630
SNT Holdings Co. Ltd.....	47,462	589,225
SNT Motiv Co. Ltd.....	70,468	2,669,119
* SNU Precision Co. Ltd.....	114,466	302,915
S-Oil Corp.....	208,431	12,252,438
* Solborn, Inc.....	60,833	205,183
Solid, Inc.....	151,850	601,088
* SOLUM Co. Ltd.....	203,260	4,425,299
Solus Advanced Materials Co. Ltd.....	17,121	481,772
Songwon Industrial Co. Ltd.....	153,397	2,144,011
* Sonid, Inc.....	57,338	181,714
* Sonokong Co. Ltd.....	28,100	41,647
Soosan Heavy Industries Co. Ltd.....	122,775	245,770
# Soulbrain Co. Ltd.....	20,764	4,442,437
# Soulbrain Holdings Co. Ltd.....	34,719	737,365
SPC Samlip Co. Ltd.....	15,196	787,113
SPG Co. Ltd.....	24,716	620,059
Spigen Korea Co. Ltd.....	21,996	581,612
# Ssangyong C&E Co. Ltd.....	466,161	1,934,451
ST Pharm Co. Ltd.....	9,890	586,239
STIC Investments, Inc.....	179,114	893,056
* Straffice Co. Ltd.....	80,167	300,974
#* Studio Dragon Corp.....	45,656	1,810,540
* STX Heavy Industries Co. Ltd.....	63,992	450,465
Sugentech, Inc.....	27,489	168,960
Suheung Co. Ltd.....	39,864	848,108
* SU-Holdings Co. Ltd.....	96,694	81,725

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
# Sun Kwang Co. Ltd.....	16,553	\$ 259,742
Sung Kwang Bend Co. Ltd.....	125,822	1,584,197
* Sungchang Enterprise Holdings Ltd.....	325,970	533,550
Sungshin Cement Co. Ltd.....	147,254	1,061,391
# Sungwoo Hitech Co. Ltd.....	467,801	4,599,179
Sunjin Co. Ltd.....	124,091	796,149
* Sunny Electronics Corp.....	119,120	209,841
* Suprema, Inc.....	17,447	296,804
SurplusGLOBAL, Inc.....	52,878	156,998
SV Investment Corp.....	139,899	219,789
* Synergy Innovation Co. Ltd.....	97,260	156,212
* Synopex, Inc.....	317,094	761,891
Systems Technology, Inc.....	67,715	1,517,215
T&L Co. Ltd.....	18,322	706,135
Tae Kyung Industrial Co. Ltd.....	89,623	503,199
# Taekwang Industrial Co. Ltd.....	2,224	1,041,397
Taekyung BK Co. Ltd.....	64,428	409,098
*†† Taewoong Co. Ltd.....	65,836	891,793
Taeyoung Engineering & Construction Co. Ltd.....	184,589	524,962
#* Taihan Electric Wire Co. Ltd.....	73,568	751,415
* Taihan Fiberoptics Co. Ltd.....	123,312	207,009
Tailim Packaging Co. Ltd.....	131,077	256,820
TCC Steel.....	58,766	2,968,201
TechWing, Inc.....	180,059	1,215,405
* Tego Science, Inc.....	10,158	74,572
* Telcon RF Pharmaceutical, Inc.....	15,780	11,303
Telechips, Inc.....	35,983	599,326
# TES Co. Ltd.....	83,925	1,495,628
* Theragen Etex Co. Ltd.....	132,766	436,333
* Thinkware Systems Corp.....	24,825	243,623
* TK Chemical Corp.....	158,667	287,068
TK Corp.....	99,522	1,648,480
TKG Huchems Co. Ltd.....	126,956	2,213,205
TLB Co. Ltd.....	19,149	381,183
# Tokai Carbon Korea Co. Ltd.....	32,461	2,525,519
* Tongyang Life Insurance Co. Ltd.....	358,457	993,552
Tongyang, Inc.....	994,398	747,836
* Top Engineering Co. Ltd.....	77,846	374,778
Toptec Co. Ltd.....	92,581	533,229
Tovis Co. Ltd.....	83,367	862,802
Tplex Co. Ltd.....	66,834	189,093
TS Corp.....	300,710	713,303
* TS Nexgen Co. Ltd.....	105,618	47,477
# TSE Co. Ltd.....	20,724	858,753
* Tuksu Construction Co. Ltd.....	28,284	171,500
TY Holdings Co. Ltd.....	182,419	1,000,577
TYM Corp.....	223,414	1,152,217
UBCare Co. Ltd.....	49,105	189,802
Ubiquoss Holdings, Inc.....	26,965	285,069
Ubiquoss, Inc.....	39,202	404,003
* Ubivelox, Inc.....	24,822	277,734
Uju Electronics Co. Ltd.....	50,213	590,598
Uni-Chem Co. Ltd.....	134,852	167,802
Unick Corp.....	67,212	284,714
* Unid Btplus Co. Ltd.....	44,297	323,051
Unid Co. Ltd.....	29,315	1,384,860
Union Materials Corp.....	59,762	181,306
Union Semiconductor Equipment & Materials Co. Ltd.....	142,937	1,100,805
Uniquet Corp.....	79,954	1,055,003

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Unison Co. Ltd.....	166,870	\$ 224,031
#* UniTest, Inc.....	48,332	528,344
Unitrontech Co. Ltd.....	8,751	28,830
* UTI, Inc.....	18,154	292,313
V One Tech Co. Ltd.....	14,973	144,136
Value Added Technology Co. Ltd.....	47,834	1,337,346
* Very Good Tour Co. Ltd.....	20,073	141,321
Viatron Technologies, Inc.....	63,026	488,647
* VICTEK Co. Ltd.....	75,937	249,137
#*†† Vidente Co. Ltd.....	125,954	246,048
Vieworks Co. Ltd.....	34,998	886,158
* Vina Tech Co. Ltd.....	6,849	342,323
Visang Education, Inc.....	43,584	156,271
Vitzro Tech Co. Ltd.....	44,012	244,831
Vitzrocell Co. Ltd.....	65,238	1,024,486
* Vivozon Pharmaceutical Co.Ltd.....	231,532	118,155
* VT Co. Ltd.....	96,786	653,292
* Webcash Corp.....	35,320	344,082
Webzen, Inc.....	77,687	895,044
* Welcron Co. Ltd.....	53,777	118,648
#* Wellbiotec Co. Ltd.....	127,014	460,258
Wemade Co. Ltd.....	4,635	133,091
* Wemade Play Co. Ltd.....	16,434	111,716
Whanin Pharmaceutical Co. Ltd.....	61,898	662,732
Wiable Corp.....	19,482	31,917
* WillBes & Co.....	466,241	184,041
# Winix, Inc.....	49,338	383,309
* Winpac, Inc.....	78,975	110,463
Wins Co. Ltd.....	39,808	388,418
WiSoL Co. Ltd.....	166,295	856,190
Withtech, Inc.....	4,571	54,945
* WIZIT Co. Ltd.....	405,879	233,548
* Won Tech Co. Ltd.....	16	137
* WONIK CUBE Corp.....	109,185	148,203
* Wonik Holdings Co. Ltd.....	282,483	771,289
# WONIK IPS Co. Ltd.....	138,131	4,092,592
# Wonik Materials Co. Ltd.....	50,528	1,140,668
# Wonik QnC Corp.....	85,174	1,980,418
Woojin, Inc.....	54,917	415,273
* Woongjin Co. Ltd.....	235,857	226,769
Woongjin Thinkbig Co. Ltd.....	391,063	730,275
* Wooree Bio Co. Ltd.....	301,258	494,107
Woori Financial Group, Inc.....	2,128,259	19,450,520
Woori Investment Bank Co. Ltd.....	2,749,497	1,567,183
#* Woori Technology Investment Co. Ltd.....	56,732	157,421
* Woori Technology, Inc.....	183,605	195,026
Woorison F&G Co. Ltd.....	200,437	278,926
Woory Industrial Co. Ltd.....	25,180	427,114
* Woosu AMS Co. Ltd.....	82,772	189,701
Worldex Industry & Trading Co. Ltd., Class C.....	57,285	1,173,418
Y G-1 Co. Ltd.....	130,312	598,162
* Y2 Solution Co. Ltd.....	19,090	14,193
* YAS Co. Ltd.....	4,638	37,035
Y-entec Co. Ltd.....	74,293	610,066
* Yest Co. Ltd.....	27,377	418,208
# YG Entertainment, Inc.....	30,750	1,837,434
* YG PLUS.....	65,759	276,358
* YIK Corp.....	169,474	582,841
YMC Co. Ltd.....	70,277	388,892

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* YMT Co. Ltd.....	19,985	\$ 186,760
* Yonwoo Co. Ltd.....	22,062	246,487
Yoosung Enterprise Co. Ltd.....	110,418	253,415
# Youlchon Chemical Co. Ltd.....	24,264	686,886
Young Poong Corp.....	2,394	1,078,779
Young Poong Paper Manufacturing Co. Ltd.....	28,505	947,780
# Young Poong Precision Corp.....	60,056	719,067
Youngone Corp.....	143,714	6,511,884
Youngone Holdings Co. Ltd.....	47,717	2,885,248
* YoungWoo DSP Co. Ltd.....	126,929	106,509
YTN Co. Ltd.....	12,525	74,694
Yuanta Securities Korea Co. Ltd.....	728,219	1,498,450
Yuhan Corp.....	50,259	2,875,615
YuHwa Securities Co. Ltd.....	32,205	60,141
* Yungjin Pharmaceutical Co. Ltd.....	237,241	461,022
Yuyu Pharma, Inc.....	37,509	142,893
Zeus Co. Ltd.....	45,457	1,991,702
# Zinus, Inc.....	57,384	1,125,173
TOTAL SOUTH KOREA.....		<u>3,245,254,360</u>
TAIWAN — (17.0%)		
104 Corp.....	2,000	12,920
91APP, Inc.....	80,000	282,843
Aaeon Technology, Inc.....	5,000	33,671
# ABC Taiwan Electronics Corp.....	467,613	411,354
Abico Avy Co. Ltd.....	823,396	641,324
# Ability Enterprise Co. Ltd.....	1,769,974	1,110,553
#* Ability Opto-Electronics Technology Co. Ltd.....	316,471	1,474,428
# Abnova Corp.....	126,000	135,108
# AcBel Polytech, Inc.....	3,436,033	6,087,461
Accton Technology Corp.....	1,395,369	17,024,001
# Acer, Inc.....	11,763,595	13,136,866
# ACES Electronic Co. Ltd.....	910,044	871,371
* Acon Holding, Inc.....	1,568,955	530,080
Acter Group Corp. Ltd.....	691,122	3,337,309
# Action Electronics Co. Ltd.....	1,240,000	710,903
Actron Technology Corp.....	49,000	285,810
# ADATA Technology Co. Ltd.....	1,299,465	3,393,382
# Addcn Technology Co. Ltd.....	134,706	879,513
Adlink Technology, Inc.....	68,000	156,288
# Advanced Ceramic X Corp.....	251,000	1,628,433
# Advanced Energy Solution Holding Co. Ltd.....	43,000	949,850
# Advanced International Multitech Co. Ltd.....	1,111,000	2,779,590
# Advanced Optoelectronic Technology, Inc.....	728,000	423,418
# Advanced Power Electronics Corp.....	461,000	1,387,575
* Advanced Wireless Semiconductor Co.....	19,000	55,958
# Advantech Enterprise Co. Ltd.....	1,569,662	1,799,568
Advantech Co. Ltd.....	661,940	8,266,132
# AEON Motor Co. Ltd.....	345,000	405,893
Aerospace Industrial Development Corp.....	2,910,000	5,146,010
# AGV Products Corp.....	3,163,603	1,401,797
* Airmate Cayman International Co. Ltd.....	20,467	11,945
# Airtac International Group.....	199,335	5,928,787
# Alchip Technologies Ltd.....	157,000	9,993,187
# Alcor Micro Corp.....	189,000	208,562
# Alexander Marine Co. Ltd.....	102,000	1,852,041
#* ALI Corp.....	1,353,256	818,621
# All Ring Tech Co. Ltd.....	27,000	122,215
# Allied Circuit Co. Ltd.....	183,000	905,532

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Allied Supreme Corp.....	191,000	\$ 1,963,668
# Allis Electric Co. Ltd.....	978,806	1,939,755
# Alltek Technology Corp.....	1,261,506	1,603,318
# Alltop Technology Co. Ltd.....	277,531	1,410,892
# Alpha Networks, Inc.....	1,544,873	2,163,550
# Altek Corp.....	1,834,159	2,085,861
# Amazing Microelectronic Corp.....	550,849	2,109,958
* Ambassador Hotel	1,790,000	2,934,713
# AMICCOM Electronics Corp.....	117,000	100,590
AMPACS Corp.....	26,000	46,445
# Ampire Co. Ltd.....	661,000	845,874
Ample Electronic Technology Co. Ltd.....	25,000	56,345
# AMPOC Far-East Co. Ltd.....	609,567	1,247,122
AmTRAN Technology Co. Ltd.....	5,630,772	2,465,628
# Anderson Industrial Corp.....	296,247	134,092
# Anji Technology Co. Ltd.....	200,935	292,238
# Anpec Electronics Corp.....	450,702	2,098,391
# Apac Opto Electronics, Inc.....	155,000	289,878
# Apacer Technology, Inc.....	712,005	1,247,163
APCB, Inc.....	1,086,000	607,377
# Apex Biotechnology Corp.....	589,625	493,622
Apex International Co. Ltd.....	967,916	1,913,320
Apex Science & Engineering.....	681,870	280,190
# Apogee Optocom Co. Ltd.....	49,000	108,371
# Arcadyan Technology Corp.....	1,088,759	5,033,396
# Ardentec Corp.....	4,211,993	8,283,991
# Argosy Research, Inc.....	414,391	1,797,236
# ASE Technology Holding Co. Ltd., ADR.....	85,881	689,624
ASE Technology Holding Co. Ltd.....	12,948,387	47,392,128
Asia Cement Corp.....	8,179,655	10,493,970
Asia Electronic Material Co. Ltd.....	573,000	317,669
Asia Optical Co., Inc.....	1,350,000	2,755,283
* Asia Pacific Telecom Co. Ltd.....	11,990,415	2,463,841
* Asia Plastic Recycling Holding Ltd.....	1,370,533	349,264
# Asia Polymer Corp.....	3,267,858	2,697,948
# Asia Tech Image, Inc.....	408,000	874,538
Asia Vital Components Co. Ltd.....	1,865,183	19,167,724
# ASIX Electronics Corp.....	215,000	792,390
# ASMedia Technology, Inc.....	25,048	785,930
# ASolid Technology Co. Ltd.....	58,000	174,567
# ASPEED Technology, Inc.....	116,098	8,590,446
# ASROCK, Inc.....	389,000	3,144,866
Asustek Computer, Inc.....	1,840,861	21,380,302
Aten International Co. Ltd.....	583,715	1,580,663
# Audix Corp.....	582,375	1,059,290
AUO Corp.....	25,406,198	16,760,018
# AURAS Technology Co. Ltd.....	452,303	4,161,170
# Aurona Industries, Inc.....	463,000	285,021
Aurora Corp.....	341,258	827,798
# Avalue Technology, Inc.....	324,000	1,071,987
# Aver Information, Inc.....	117,000	138,851
Avermedia Technologies.....	83,000	55,131
Awea Mechantronic Co. Ltd.....	161,062	160,407
# Axiomtek Co. Ltd.....	359,000	1,265,322
* Azurewave Technologies, Inc.....	523,000	557,407
# Bafang Yunji International Co. Ltd., Class C.....	272,000	1,431,469
Bank of Kaohsiung Co. Ltd.....	3,970,298	1,605,958
Baolong International Co. Ltd.....	140,000	73,113
# Basso Industry Corp.....	886,284	1,166,891

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# BenQ Materials Corp.....	1,316,000	\$ 1,755,447
BES Engineering Corp.....	9,349,050	2,990,874
Bin Chuan Enterprise Co. Ltd.....	783,257	617,236
Bionet Corp.....	19,000	40,263
Bionime Corp.....	157,000	372,403
# Biostar Microtech International Corp.....	797,712	638,944
# Bioteque Corp.....	406,680	1,463,820
# Bizlink Holding, Inc.....	340,782	3,285,557
# Bon Fame Co. Ltd.....	142,000	415,448
Bora Pharmaceuticals Co. Ltd.....	60,000	1,723,985
# Brave C&H Supply Co. Ltd.....	128,000	620,201
Bright Led Electronics Corp.....	567,180	325,099
Brightek Optoelectronic Co. Ltd.....	118,000	118,972
# Brighten Optix Corp.....	35,000	224,755
# Brighton-Best International Taiwan, Inc.....	2,902,749	3,067,447
Brilliant Network & Automation Integrated System Co. Ltd.....	11,000	55,939
# Browave Corp.....	250,000	783,088
# C Sun Manufacturing Ltd.....	872,258	1,362,954
* Cameo Communications, Inc.....	1,466,435	555,987
# Capital Futures Corp.....	607,808	841,599
Capital Securities Corp.....	10,875,614	5,528,586
#* Career Technology MFG. Co. Ltd.....	3,350,001	2,626,157
# Carnival Industrial Corp.....	671,530	282,508
# Castles Technology Co. Ltd.....	437,135	1,835,021
# Caswell, Inc.....	165,000	468,139
# Catcher Technology Co. Ltd.....	2,284,872	12,634,710
Cathay Chemical Works.....	32,000	35,268
Cathay Financial Holding Co. Ltd.....	18,177,826	26,495,530
Cathay Real Estate Development Co. Ltd.....	4,399,600	2,204,865
# Cayman Engley Industrial Co. Ltd.....	303,801	671,483
# CCP Contact Probes Co. Ltd.....	163,671	256,035
# Celxpert Energy Corp.....	558,000	550,154
# Center Laboratories, Inc.....	2,686,120	5,094,432
#* Central Reinsurance Co. Ltd.....	1,385,575	1,059,264
Chailease Holding Co. Ltd.....	3,792,820	25,113,745
# Chain Chon Industrial Co. Ltd.....	1,418,483	650,063
* ChainQui Construction Development Co. Ltd.....	753,946	363,909
Chaintech Technology Corp.....	41,000	71,598
# Champion Building Materials Co. Ltd.....	1,772,451	572,748
Chang Hwa Commercial Bank Ltd.....	15,478,013	9,292,814
Chang Wah Electromaterials, Inc.....	2,458,190	2,407,785
# Chang Wah Technology Co. Ltd.....	1,831,450	2,162,863
# Channel Well Technology Co. Ltd.....	1,287,000	3,224,921
# Chant Sincere Co. Ltd.....	27,000	52,773
# Charoen Pokphand Enterprise.....	1,308,582	3,896,949
CHC Healthcare Group.....	723,000	1,422,667
CHC Resources Corp.....	487,048	804,039
# Chen Full International Co. Ltd.....	574,000	709,156
# Chenbro Micom Co. Ltd.....	453,000	2,937,623
* Cheng Fwa Industrial Co. Ltd.....	58,000	28,029
# Cheng Loong Corp.....	6,743,160	7,417,400
# Cheng Mei Materials Technology Corp.....	3,635,574	1,441,603
Cheng Shin Rubber Industry Co. Ltd.....	8,133,508	9,969,494
Cheng Uei Precision Industry Co. Ltd.....	3,027,630	3,756,562
#* Chenming Electronic Technology Corp.....	580,708	853,982
Chi Hua Fitness Co. Ltd.....	40,000	94,864
# Chia Chang Co. Ltd.....	855,000	1,063,219
# Chia Hsin Cement Corp.....	3,119,921	2,073,793
# Chian Hsing Forging Industrial Co. Ltd.....	288,200	310,524

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	3,068,689	\$10,222,613
	1,140,696	3,779,540
	59,000	741,505
#	400,212	870,671
	1,153,364	530,841
#	147,000	198,850
#	162,282	213,295
	17,409,057	13,844,050
	3,836,000	1,800,826
#	1,658,000	1,278,404
	373,000	246,763
*	43,273,092	17,301,694
#	132,000	244,056
#	1,740,658	1,001,566
	303,575	310,265
#	3,145,607	2,435,200
#	751,022	377,713
*	8,478,227	2,174,144
	2,232,405	2,755,008
	1,757,286	4,949,471
#*	25,757,099	7,706,100
	972,998	3,363,949
	34,870,440	31,023,194
#	530,000	942,225
#	671,680	766,862
#	573,964	753,667
#	759,659	464,449
	2,600,617	2,825,439
	5,174,000	11,438,009
#	4,117,155	4,692,363
	62,027	1,422,909
#	346,000	2,088,213
	1,076,739	2,724,178
	879,705	7,748,926
#	1,438,500	1,167,943
*	3,104,177	1,736,155
#	1,839,500	6,861,126
#	6,743,926	5,189,608
	77,115	256,427
#	2,739,308	2,803,808
#	335,000	785,419
#	151,000	2,481,099
	84,051	3,084,671
	5,266,000	19,426,043
#	1,406,000	678,413
	515,000	3,158,854
#	3,085,482	3,257,356
	7,080,967	2,979,886
#	523,224	199,917
#	789,060	460,533
	16,377,560	15,899,786
	7,481,000	10,859,994
#	466,000	988,974
	64,000	59,146
#*	3,514,671	1,769,029
#	2,637,250	2,250,580
	1,064,000	601,605
#	367,835	987,680
	2,590,600	5,827,455

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Co-Tech Development Corp.....	1,645,800	\$ 3,382,058
# Cowealth Medical Holding Co. Ltd.....	197,369	164,126
# Coxon Precise Industrial Co. Ltd.....	178,000	97,483
# Creative Sensor, Inc.....	14,000	14,718
# Crowell Development Corp.....	144,000	122,839
#* CSBC Corp. Taiwan.....	3,572,712	2,655,424
# CTBC Financial Holding Co. Ltd.....	53,374,931	44,651,749
# CTCI Corp.....	3,550,896	4,560,439
* C-Tech United Corp.....	1	0
# CviLux Corp.....	659,378	845,761
# CX Technology Co. Ltd.....	250,875	219,238
# Cyberlink Corp.....	153,504	506,294
# CyberPower Systems, Inc.....	329,000	2,494,010
# CyberTAN Technology, Inc.....	2,354,873	1,578,026
# Cypress Technology Co. Ltd.....	293,589	417,336
# Cystech Electronics Corp.....	79,801	179,059
# DA CIN Construction Co. Ltd.....	2,002,809	2,042,068
# Dadi Early-Childhood Education Group Ltd.....	131,502	416,585
# Dafeng TV Ltd.....	396,061	634,377
# Da-Li Development Co. Ltd.....	2,174,257	2,197,851
# Darfon Electronics Corp.....	1,707,700	2,389,833
* Darwin Precisions Corp.....	2,803,304	1,490,435
# Daxin Materials Corp.....	378,500	1,601,438
# De Licacy Industrial Co. Ltd.....	1,675,469	818,979
# Delpha Construction Co. Ltd.....	397,000	309,484
# Delta Electronics, Inc.....	1,851,028	21,608,354
# Depo Auto Parts Ind Co. Ltd.....	874,634	3,081,659
# DFI, Inc.....	16,000	40,504
# Dimerco Data System Corp.....	187,686	603,431
# Dimerco Express Corp.....	1,220,158	2,883,517
# D-Link Corp.....	3,366,537	2,166,409
# Donpon Precision, Inc.....	44,000	36,814
# Dr Wu Skincare Co. Ltd.....	153,000	659,354
# Draytek Corp.....	252,000	236,591
# Drewloong Precision, Inc.....	22,000	138,020
# Dyaco International, Inc.....	321,564	370,210
# DYNACOLOR, Inc.....	221,000	274,613
# Dynamic Holding Co. Ltd.....	2,036,693	2,046,776
# Dynamic Medical Technologies, Inc.....	6,000	23,694
# Dynapack International Technology Corp.....	930,000	2,380,046
# E & R Engineering Corp.....	310,000	675,826
# E Ink Holdings, Inc.....	1,114,000	7,989,407
# E.Sun Financial Holding Co. Ltd.....	26,498,161	21,824,835
# Eastern Media International Corp.....	2,544,690	1,386,988
# Eclat Textile Co. Ltd.....	539,518	9,333,412
# ECOVE Environment Corp.....	180,000	1,821,967
#* Edimax Technology Co. Ltd.....	1,152,423	612,040
# Edison Opto Corp.....	760,345	662,671
# Edom Technology Co. Ltd.....	1,415,141	1,152,583
# eGalax_eMPIA Technology, Inc.....	395,267	771,273
# Egis Technology, Inc.....	429,000	1,407,894
# Elan Microelectronics Corp.....	1,610,026	5,981,944
#* E-Lead Electronic Co. Ltd.....	266,746	592,091
# E-LIFE MALL Corp.....	488,000	1,315,134
# Elite Advanced Laser Corp.....	983,320	1,495,868
# Elite Material Co. Ltd.....	1,044,839	13,826,721
# Elite Semiconductor Microelectronics Technology, Inc.....	1,260,390	3,139,830
# Elitegroup Computer Systems Co. Ltd.....	2,217,028	2,090,881
# eMemory Technology, Inc.....	218,000	12,918,322

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Emerging Display Technologies Corp.....	807,000	\$ 967,293
# Ennoconn Corp.....	503,298	4,860,215
Ennostar, Inc.....	4,740,431	7,473,949
EnTie Commercial Bank Co. Ltd.....	2,316,166	1,076,693
# Epileds Technologies, Inc.....	484,000	248,184
# Episil Technologies, Inc.....	662,000	1,674,324
# Episil-Precision, Inc.....	533,015	1,118,260
# Eris Technology Corp.....	117,000	984,706
# Eson Precision Ind Co. Ltd.....	700,000	1,593,332
# Eternal Materials Co. Ltd.....	6,325,099	6,255,890
# Etron Technology, Inc.....	1,077,452	1,467,276
# Eurocharm Holdings Co. Ltd.....	187,000	1,069,390
Eva Airways Corp.....	12,311,695	14,436,009
Ever Supreme Bio Technology Co. Ltd.....	40,686	248,796
* Everest Textile Co. Ltd.....	3,618,829	1,024,382
# Evergreen Aviation Technologies Corp.....	182,000	626,810
Evergreen International Storage & Transport Corp.....	3,514,000	3,177,300
Evergreen Marine Corp. Taiwan Ltd.....	5,359,568	17,773,518
Evergreen Steel Corp.....	784,000	1,512,003
# Everlight Chemical Industrial Corp.....	2,952,756	1,989,503
Everlight Electronics Co. Ltd.....	3,453,570	5,712,328
# Everspring Industry Co. Ltd.....	527,300	215,076
Excel Cell Electronic Co. Ltd.....	119,000	96,265
Excellence Opto, Inc.....	141,000	137,897
# Excelliance Mos Corp.....	168,000	653,808
# Excelsior Medical Co. Ltd.....	933,692	2,717,485
# EZconn Corp.....	340,600	805,310
Far Eastern Department Stores Ltd.....	8,441,000	5,873,208
Far Eastern International Bank.....	22,138,843	8,361,232
# Far Eastern New Century Corp.....	10,618,705	10,042,934
Far EasTone Telecommunications Co. Ltd.....	4,749,000	10,722,596
# Faraday Technology Corp.....	748,000	7,791,256
Farcent Enterprise Co. Ltd.....	36,000	69,440
# Farglory F T Z Investment Holding Co. Ltd.....	797,923	1,595,273
Farglory Land Development Co. Ltd.....	2,074,105	3,791,305
* Federal Corp.....	2,415,938	1,361,912
# Feedback Technology Corp.....	191,200	540,547
Feng Hsin Steel Co. Ltd.....	2,993,131	6,578,787
# Feng TAY Enterprise Co. Ltd.....	1,234,785	8,351,591
# FineTek Co. Ltd.....	85,470	273,447
# First Financial Holding Co. Ltd.....	21,072,511	19,493,891
# First Hi-Tec Enterprise Co. Ltd.....	465,736	1,610,034
# First Hotel.....	1,250,293	632,763
First Insurance Co. Ltd.....	1,874,640	972,560
#* First Steamship Co. Ltd.....	4,906,961	1,352,720
# FIT Holding Co. Ltd.....	1,132,436	1,205,212
Fitipower Integrated Technology, Inc.....	638,000	2,871,531
# Fittech Co. Ltd.....	461,000	1,023,341
# FLEXium Interconnect, Inc.....	2,614,724	7,748,851
# Flytech Technology Co. Ltd.....	706,070	1,514,066
FocalTech Systems Co. Ltd.....	281,000	641,111
# FOCI Fiber Optic Communications, Inc.....	390,000	868,661
Force Mos Technology Ltd.....	40,800	51,715
# Forcecon Tech Co. Ltd.....	270,000	1,278,658
# Forest Water Environment Engineering Co. Ltd.....	245,326	233,554
Formosa Advanced Technologies Co. Ltd.....	1,383,000	1,782,785
Formosa Chemicals & Fibre Corp.....	6,363,198	13,246,532
# Formosa International Hotels Corp.....	298,975	2,362,649
# Formosa Laboratories, Inc.....	723,467	2,340,965

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Formosa Oilseed Processing Co. Ltd.....	304,891	\$ 547,465
# Formosa Optical Technology Co. Ltd.....	215,000	606,914
Formosa Petrochemical Corp.....	991,000	2,529,244
Formosa Plastics Corp.....	3,395,770	8,990,949
# Formosa Sumco Technology Corp.....	264,000	1,344,425
# Formosa Taffeta Co. Ltd.....	5,138,460	4,213,014
# Formosan Rubber Group, Inc.....	1,670,143	1,133,177
# Formosan Union Chemical.....	2,663,936	2,151,730
# Fortune Electric Co. Ltd.....	571,304	4,358,180
# Founding Construction & Development Co. Ltd.....	1,356,882	792,617
Foxconn Technology Co. Ltd.....	3,063,241	5,441,630
Foxsemicon Integrated Technology, Inc.....	537,402	3,162,454
# Franbo Lines Corp.....	1,450,820	760,287
# Froch Enterprise Co. Ltd.....	1,735,384	1,133,646
FSP Technology, Inc.....	887,619	1,402,310
# Fu Chun Shin Machinery Manufacture Co. Ltd.....	270,300	139,568
# Fu Hua Innovation Co. Ltd.....	1,290,703	2,344,539
Fubon Financial Holding Co. Ltd.....	16,652,034	34,756,374
# Fulgent Sun International Holding Co. Ltd.....	1,092,730	4,355,912
Fullerton Technology Co. Ltd.....	652,670	391,696
# Fulltech Fiber Glass Corp.....	3,016,051	1,480,034
Fusheng Precision Co. Ltd.....	539,000	3,432,188
# Fwusow Industry Co. Ltd.....	1,154,932	741,658
# G Shank Enterprise Co. Ltd.....	1,120,510	1,780,355
# Galaxy Software Services Corp.....	18,000	89,643
Gallant Precision Machining Co. Ltd.....	146,000	162,962
# Gamania Digital Entertainment Co. Ltd.....	906,000	2,038,213
* GCS Holdings, Inc.....	401,000	434,958
# GEM Services, Inc.....	453,970	1,034,433
# Gemtek Technology Corp.....	2,571,574	2,633,423
# General Interface Solution Holding Ltd.....	2,053,000	4,421,557
# General Plastic Industrial Co. Ltd.....	631,478	671,634
# Generalplus Technology, Inc.....	419,000	663,607
# GeneReach Biotechnology Corp.....	254,182	323,824
# Genius Electronic Optical Co. Ltd.....	638,576	7,994,219
Genmont Biotech, Inc.....	78,314	61,272
# Genovate Biotechnology Co. Ltd.....	163,700	143,662
GeoVision, Inc.....	467,840	772,703
Getac Holdings Corp.....	3,106,281	6,713,019
# GFC Ltd.....	192,400	491,660
# Giant Manufacturing Co. Ltd.....	1,114,355	8,266,308
#* Giantplus Technology Co. Ltd.....	1,938,000	1,003,932
# Gigabyte Technology Co. Ltd.....	1,535,750	15,394,358
#* Gigasolar Materials Corp.....	218,678	606,561
* Gigastorage Corp.....	139,576	74,818
# Global Brands Manufacture Ltd.....	2,469,175	4,039,016
Global Lighting Technologies, Inc.....	545,000	889,458
Global Mixed Mode Technology, Inc.....	584,000	3,793,879
# Global PMX Co. Ltd.....	420,000	1,862,245
Global Unichip Corp.....	269,000	14,069,923
# Globaltek Fabrication Co. Ltd.....	78,000	144,580
# Globalwafers Co. Ltd.....	863,779	14,155,829
#* Globe Union Industrial Corp.....	1,766,136	759,015
# Gloria Material Technology Corp.....	2,621,885	4,466,809
* Glotech Industrial Corp.....	124,000	55,873
#* GlycoNex, Inc.....	111,828	107,996
# GMI Technology, Inc.....	1,055,563	768,339
Gold Circuit Electronics Ltd.....	1,368,372	7,416,987
Goldsun Building Materials Co. Ltd., Class C.....	6,364,965	5,342,064

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	Good Will Instrument Co. Ltd.....	333,342	\$ 366,043
#	Gordon Auto Body Parts.....	527,000	370,847
#	Gourmet Master Co. Ltd.....	797,102	3,137,385
	Grand Fortune Securities Co. Ltd.....	1,573,214	676,197
*	Grand Ocean Retail Group Ltd.....	691,000	318,390
	Grand Pacific Petrochemical.....	6,287,000	3,684,945
#	Grand Process Technology Corp.....	165,000	3,488,391
#	GrandTech CG Systems, Inc.....	331,890	723,230
	Grape King Bio Ltd.....	833,000	4,828,468
	Great China Metal Industry.....	1,132,000	893,809
	Great Taipei Gas Co. Ltd.....	1,511,000	1,580,570
#	Great Tree Pharmacy Co. Ltd.....	295,628	3,936,717
*	Great Wall Enterprise Co. Ltd.....	4,020,478	7,663,727
	Greatek Electronics, Inc.....	2,414,000	4,687,254
*††	Green Energy Technology, Inc.....	2,077,221	0
#	Green World FinTech Service Co. Ltd.....	23,100	350,215
#	Group Up Industrial Co. Ltd.....	233,000	1,013,672
	GTM Holdings Corp.....	1,004,550	900,874
#	Gudeng Precision Industrial Co. Ltd.....	128,000	1,479,309
	Hai Kwang Enterprise Corp.....	108,000	68,014
#	Hannstar Board Corp.....	3,047,831	4,827,496
*	HannStar Display Corp.....	13,924,323	6,169,174
#	HannsTouch Holdings Co.....	3,855,862	1,333,043
	Hanpin Electron Co. Ltd.....	361,000	397,632
#	Harmony Electronics Corp.....	220,000	209,177
	Harvatek Corp.....	1,062,839	778,536
	Heran Co. Ltd.....	93,000	337,779
	Hey Song Corp.....	1,993,500	2,538,882
	Hi-Clearance, Inc.....	146,045	660,062
#	Highlight Tech Corp.....	556,842	917,059
*	High-Tek Harness Enterprise Co. Ltd.....	141,000	75,916
	Highwealth Construction Corp.....	3,491,081	4,703,672
	Hi-Lai Foods Co. Ltd.....	6,000	32,207
#	HIM International Music, Inc.....	127,200	417,722
	Hiroca Holdings Ltd.....	469,221	575,496
#	Hitron Technology, Inc.....	826,997	1,207,132
	Hiwin Mikrosystem Corp.....	11,000	24,633
	Hiwin Technologies Corp.....	1,151,866	7,753,587
	Hiyes International Co. Ltd.....	71,000	149,027
	Ho Tung Chemical Corp.....	6,567,828	1,779,939
#	Hocheng Corp.....	1,444,266	981,665
	Hold-Key Electric Wire & Cable Co. Ltd.....	73,521	65,460
#	Holiday Entertainment Co. Ltd.....	421,390	1,186,164
#	Holtek Semiconductor, Inc.....	1,302,000	2,876,549
	Holy Stone Enterprise Co. Ltd.....	1,022,358	3,175,155
	Hon Hai Precision Industry Co. Ltd.....	21,911,403	75,820,696
*	Hong Pu Real Estate Development Co. Ltd.....	1,489,554	1,251,631
#	Hong TAI Electric Industrial.....	1,385,000	1,162,726
	Hong YI Fiber Industry Co.....	1,007,680	535,547
#*	Horizon Securities Co. Ltd.....	2,505,560	1,060,954
	Hota Industrial Manufacturing Co. Ltd.....	160,816	342,485
	Hotai Finance Co. Ltd.....	831,600	3,759,631
#	Hotai Motor Co. Ltd.....	509,000	12,289,916
#*	Hotron Precision Electronic Industrial Co. Ltd.....	183,849	248,429
#	Hsin Kuang Steel Co. Ltd.....	1,825,000	2,831,664
	Hsin Yung Chien Co. Ltd.....	259,510	848,227
	Hsing TA Cement Co.....	806,222	439,079
#*	HTC Corp.....	3,264,619	5,814,517
	Hu Lane Associate, Inc.....	412,555	2,082,093

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# HUA ENG Wire & Cable Co. Ltd.....	2,197,000	\$ 1,443,529
# Hua Nan Financial Holdings Co. Ltd., Class C.....	18,651,619	13,213,081
Hua Yu Lien Development Co. Ltd.....	77,000	155,531
Huaku Development Co. Ltd.....	1,845,400	5,320,281
# Huang Hsiang Construction Corp.....	233,735	297,451
# Huikwang Corp.....	57,000	64,245
Hung Ching Development & Construction Co. Ltd.....	880,000	669,628
# Hung Sheng Construction Ltd.....	2,955,603	1,915,079
Huxen Corp.....	269,072	435,224
Hwa Fong Rubber Industrial Co. Ltd.....	1,268,096	574,990
# Hwacom Systems, Inc.....	253,000	153,420
# Hycon Technology Corp.....	105,169	160,646
# Ibase Technology, Inc.....	551,345	1,701,223
* IBF Financial Holdings Co. Ltd.....	18,542,238	7,087,728
# IC Plus Corp.....	85,000	122,268
# Ichia Technologies, Inc.....	1,532,255	1,727,942
# I-Chiun Precision Industry Co. Ltd.....	1,110,749	1,643,735
* Ideal Bike Corp.....	47,000	15,067
# IEI Integration Corp.....	795,173	2,086,016
# Inergy Technology, Inc.....	83,000	170,529
# Infortrend Technology, Inc.....	1,508,866	1,172,794
# Info-Tek Corp.....	487,000	795,667
# Ingentec Corp.....	68,134	430,428
# Innodisk Corp.....	530,340	5,320,535
Innolux Corp.....	37,116,701	19,709,901
# Inpaq Technology Co. Ltd.....	550,550	879,502
# Insyde Software Corp.....	151,000	834,544
# Intai Technology Corp.....	221,800	889,845
# Integrated Service Technology, Inc.....	666,669	2,391,789
# IntelliEPI, Inc.....	123,000	225,355
Interactive Digital Technologies, Inc.....	48,000	113,415
International CSRC Investment Holdings Co.....	4,790,083	3,171,286
# International Games System Co. Ltd., Class C.....	577,000	11,266,311
# Inventec Corp.....	8,150,276	16,579,227
# Iron Force Industrial Co. Ltd.....	275,682	836,979
# I-Sheng Electric Wire & Cable Co. Ltd.....	647,000	933,395
I-Sunny Construction & Development Co. Ltd.....	64,109	185,970
ITE Technology, Inc.....	1,039,646	5,125,816
ITEQ Corp.....	1,604,608	4,055,905
# Jarlytec Co. Ltd.....	359,828	786,991
# Jean Co. Ltd.....	308,568	178,559
Jentech Precision Industrial Co. Ltd.....	268,356	4,549,399
Jess-Link Products Co. Ltd.....	561,450	1,208,918
# Jetway Information Co. Ltd.....	181,000	268,599
Jetwell Computer Co. Ltd.....	15,000	37,350
# Jia Wei Lifestyle, Inc.....	173,000	318,231
# Jih Lin Technology Co. Ltd.....	265,000	676,222
# Jiin Yeeh Ding Enterprise Co. Ltd.....	363,200	569,734
# Jinan Acetate Chemical Co. Ltd.....	113,270	3,394,787
* Jinli Group Holdings Ltd.....	688,681	228,028
JMC Electronics Co. Ltd.....	61,000	70,049
# Joinsoon Electronics Manufacturing Co. Ltd.....	548,000	400,558
# Jourdeness Group Ltd.....	264,000	652,841
JPP Holding Co. Ltd.....	21,000	88,977
# K Laser Technology, Inc.....	946,459	797,368
# Kaimei Electronic Corp.....	393,851	807,309
Kaori Heat Treatment Co. Ltd.....	340,321	3,700,053
Kaulin Manufacturing Co. Ltd.....	1,256,684	584,233
# Kedge Construction Co. Ltd.....	276,655	631,892

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Keding Enterprises Co. Ltd.....	14,000	\$ 54,814
KEE TAI Properties Co. Ltd.....	3,007,101	1,168,500
# Kenda Rubber Industrial Co. Ltd.....	3,887,017	3,632,753
Kenmec Mechanical Engineering Co. Ltd.....	1,366,000	3,378,436
# Kerry TJ Logistics Co. Ltd.....	1,415,000	1,627,289
#* Key Ware Electronics Co. Ltd.....	374,131	143,003
Keystone Microtech Corp.....	150,000	1,128,330
KHGEARS International Ltd.....	6,504	15,031
Kindom Development Co. Ltd.....	3,035,000	2,955,017
King Chou Marine Technology Co. Ltd.....	495,800	628,250
# King Slide Works Co. Ltd.....	386,450	11,196,840
King Yuan Electronics Co. Ltd.....	7,994,032	16,063,533
King's Town Bank Co. Ltd.....	6,622,653	7,589,649
#* King's Town Construction Co. Ltd.....	659,690	653,051
# Kinik Co.....	759,000	3,359,737
# Kinko Optical Co. Ltd.....	649,120	582,196
# Kinpo Electronics.....	8,325,892	4,596,165
# Kinsus Interconnect Technology Corp.....	2,015,476	6,655,429
KMC Kuei Meng International, Inc.....	459,951	2,264,507
# KNH Enterprise Co. Ltd.....	719,150	436,491
Ko Ja Cayman Co. Ltd.....	135,000	200,191
# KS Terminals, Inc.....	945,290	2,371,094
Kung Long Batteries Industrial Co. Ltd.....	420,000	1,925,012
#* Kung Sing Engineering Corp.....	3,354,135	768,586
# Kuo Toong International Co. Ltd.....	1,108,735	1,301,079
* Kuo Yang Construction Co. Ltd.....	1,253,517	770,618
Kwong Fong Industries Corp.....	381,733	130,616
Kwong Lung Enterprise Co. Ltd.....	637,000	1,129,048
KYE Systems Corp.....	1,412,107	517,369
# L&K Engineering Co. Ltd.....	1,098,000	2,770,751
# La Kaffa International Co. Ltd.....	149,947	672,525
LAN FA Textile.....	1,512,412	456,763
# Land Mark Optoelectronics Corp.....	345,600	1,289,409
* Lang, Inc.....	26,000	27,566
# Lanner Electronics, Inc.....	794,705	2,940,951
# Largan Precision Co. Ltd.....	202,234	14,027,282
Laser Tek Taiwan Co. Ltd.....	419,086	448,984
# Laster Tech Corp. Ltd.....	305,540	512,452
# LCY Technology Corp.....	111,000	119,700
# Leadtrend Technology Corp.....	106,928	196,051
# Lealea Enterprise Co. Ltd.....	5,088,683	1,718,012
* Leatec Fine Ceramics Co. Ltd.....	23,000	14,988
Ledlink Optics, Inc.....	542,858	390,674
# LEE CHI Enterprises Co. Ltd.....	1,204,000	650,172
# Lelon Electronics Corp.....	639,122	1,232,491
# Lemtech Holdings Co. Ltd.....	177,032	480,324
Leo Systems, Inc.....	35,000	37,513
#* Leofoo Development Co. Ltd.....	790,010	496,721
#* Li Cheng Enterprise Co. Ltd.....	546,057	367,409
* Li Peng Enterprise Co. Ltd.....	3,590,060	896,784
# Lian HWA Food Corp.....	671,355	1,935,733
# Lida Holdings Ltd.....	400,000	403,787
#* Lien Hwa Industrial Holdings Corp.....	2,871,470	5,848,064
Ligitek Electronics Co. Ltd.....	19,000	11,084
# Lingsen Precision Industries Ltd.....	2,676,490	1,598,226
Lite-On Technology Corp.....	5,926,419	28,495,968
# Liton Technology Corp.....	336,000	407,113
* Long Bon International Co. Ltd.....	2,254,276	1,187,427
# Long Da Construction & Development Corp.....	652,000	456,810

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	5,934,003	\$ 3,215,097
#	774,000	1,518,769
#	368,223	8,773,717
#	389,000	3,554,568
	392,386	394,920
#	1,088,000	615,271
#	554,513	1,426,289
*	1,006,000	1,187,706
	134,000	507,720
#	33,202	42,313
#*	150,000	857,745
#	22,000	95,232
#	48,400	1,364,344
	383,000	978,585
#	284,890	2,012,011
#	229,000	701,770
#	9,547,837	9,502,171
#	54,000	158,442
	780,670	7,755,874
#	614,000	2,795,655
#*	431,181	3,743,972
	752,905	642,797
	178,462	123,350
#	241,000	686,611
	31,000	56,155
#	4,152,823	91,382,498
*	67,000	68,440
	17,011,775	21,814,361
	503,911	332,122
	3,068,959	1,431,832
#*	16,948,124	2,832,989
	595,588	4,114,799
	1,024,771	2,977,660
#	152,000	350,018
	2,891,465	17,934,435
	328,000	666,932
#	875,249	565,990
#	1,130,512	1,404,205
#	6,455,535	9,683,655
	25,000	49,853
	24,000	37,853
#	504,960	975,729
#	238,680	4,558,600
#	488,162	408,327
#	724,000	4,729,279
	39,000	234,381
#	370,549	1,756,584
#	1,490,000	2,317,363
	240,000	588,285
	77,000	441,701
#*	907,072	362,497
	7,374,584	16,433,668
#	1,023,211	8,101,914
#	341,000	666,686
#	1,655,363	1,917,078
	4,900,751	11,308,838
	19,000	58,187
	643,000	1,430,483
#	423,000	1,024,331

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	185,200	\$ 201,122
*	420,000	259,016
#*	417,000	413,273
#	679,267	1,377,626
#	1,163,552	1,975,319
	134,000	729,680
#	751,656	472,628
	653,000	6,768,962
#	338,000	561,571
#	257,800	677,126
#	156,000	539,143
#	1,915,000	25,897,562
#	703,000	3,145,175
#	75,000	139,957
	2,986,961	950,176
#	854,000	943,800
#	107,696	78,087
#	88,000	91,932
#	258,268	1,597,952
	119,000	94,417
*	202,000	263,923
#	2,731,637	3,925,490
	3,724,819	2,598,981
#	658,683	1,922,568
#	1,178,276	344,182
#	387,706	1,080,638
	30,855	87,163
#	1,023,388	687,061
#	322,500	133,956
#	53,000	531,849
#	1,652,074	3,836,284
	2,676,854	3,550,039
#	136,753	490,691
	197,805	5,807,119
#	276,626	365,178
#	232,000	312,685
#*	691,000	994,137
#	336,129	970,428
	332,644	1,138,496
	8,126,293	19,788,395
#	244,000	2,954,957
#*	72,000	785,497
*††	422,490	0
#	584,000	7,614,358
#	836,340	1,629,719
*	153,000	109,559
#	995,000	3,660,413
	200,000	873,045
#	536,491	315,483
#*	578,800	319,565
#*	129,000	353,220
	404,239	747,062
#	154,939	556,331
	8,125,005	8,084,996
	188,319	914,906
#	14,677,000	14,029,244
	4,511,580	15,901,089
#	201,000	104,935
#	282,353	4,598,986

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	President Chain Store Corp.....	1,792,728	\$15,926,821
	President Securities Corp.....	6,664,644	4,324,605
	Primax Electronics Ltd.....	3,155,000	6,485,934
	Prince Housing & Development Corp.....	8,035,140	2,928,305
	Princeton Technology Corp.....	40,000	39,049
#	Pro Hawk Corp.....	83,000	388,207
*††	Prodisc Technology, Inc.....	603,000	0
#	Promate Electronic Co. Ltd.....	1,044,000	1,505,999
#	Prosperity Dielectrics Co. Ltd.....	801,687	1,034,729
	P-Two Industries, Inc.....	17,000	19,481
#	Qisda Corp.....	6,688,525	10,622,413
#	QST International Corp.....	331,700	646,085
	Qualipoly Chemical Corp.....	681,893	793,365
	Quang Viet Enterprise Co. Ltd.....	233,000	916,891
#	Quanta Computer, Inc.....	4,058,436	30,876,009
#	Quanta Storage, Inc.....	1,275,000	4,369,178
#	Quintain Steel Co. Ltd.....	1,815,707	985,771
#	Radiant Opto-Electronics Corp.....	2,765,692	10,620,901
#	Radium Life Tech Co. Ltd.....	4,936,858	1,420,430
#	Rafael Microelectronics, Inc.....	149,097	667,829
	Raydium Semiconductor Corp.....	136,000	1,432,698
*	RDC Semiconductor Co. Ltd.....	84,000	332,205
	Realtek Semiconductor Corp.....	1,363,861	18,731,439
#	Rechi Precision Co. Ltd.....	2,314,292	1,752,074
*	Rexon Industrial Corp. Ltd.....	799,559	907,730
#	Rich Development Co. Ltd.....	3,708,769	1,134,352
	RiTdisplay Corp.....	78,000	97,237
*	Ritek Corp.....	4,995,593	1,456,150
#	Rodex Fasteners Corp.....	125,000	171,932
*††	Roo Hsing Co. Ltd.....	3,680,000	457,856
#	Ruby Tech Corp.....	55,000	153,025
#	Ruentex Development Co. Ltd.....	4,792,464	5,438,098
#	Ruentex Engineering & Construction Co.....	408,440	1,338,840
	Ruentex Industries Ltd.....	3,088,253	6,100,287
	Run Long Construction Co. Ltd.....	142,213	369,391
	Sakura Development Co. Ltd.....	154,000	242,204
	Sampo Corp.....	2,123,895	1,876,979
#	San Fang Chemical Industry Co. Ltd.....	1,200,659	905,990
	San Far Property Ltd.....	1,184,297	535,244
	San Fu Chemical Co. Ltd.....	28,000	137,514
#	San Shing Fastech Corp.....	672,622	1,226,565
	Sanitar Co. Ltd.....	274,000	325,299
	Sanyang Motor Co. Ltd.....	1,928,802	4,852,711
*	Savior Lifetec Corp.....	793,203	435,963
	Scan-D Corp.....	7,000	9,768
#	Scientech Corp.....	251,000	2,000,303
	ScinoPharm Taiwan Ltd.....	702,000	712,863
#	SDI Corp.....	764,000	2,598,876
	Sea & Land Integrated Corp.....	92,500	61,144
#	Sea Sonic Electronics Co. Ltd.....	276,000	906,380
	Senao International Co. Ltd.....	498,547	563,531
#	Senao Networks, Inc.....	177,000	1,804,552
#	Sensortek Technology Corp.....	157,000	1,523,347
	Sercomm Corp.....	1,868,000	7,277,675
#	Sesoda Corp.....	1,312,261	1,426,842
#	Shanghai Commercial & Savings Bank Ltd.....	2,810,660	3,939,848
	Shan-Loong Transportation Co. Ltd.....	619,247	648,196
#	Sharehope Medicine Co. Ltd.....	646,165	785,801
	Sheng Yu Steel Co. Ltd.....	1,008,000	788,547

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# ShenMao Technology, Inc.....	601,450	\$ 1,308,935
# Shieh Yih Machinery Industry Co. Ltd.....	412,000	400,387
Shih Her Technologies, Inc.....	373,000	831,629
Shih Wei Navigation Co. Ltd.....	2,703,495	1,687,633
# Shihlin Electric & Engineering Corp.....	1,107,787	5,231,324
# Shin Foong Specialty & Applied Materials Co. Ltd.....	226,000	379,467
Shin Hai Gas Corp.....	8,242	14,057
Shin Hsiung Natural Gas Co. Ltd.....	93,150	204,851
#* Shin Kong Financial Holding Co. Ltd.....	44,273,198	13,589,124
Shin Ruenn Development Co. Ltd.....	166,000	248,036
Shin Shin Natural Gas Co.....	12,480	16,311
Shin Zu Shing Co. Ltd.....	1,104,127	2,984,513
Shinih Enterprise Co. Ltd.....	85,000	57,092
#* Shining Building Business Co. Ltd.....	2,706,622	888,028
Shinkong Insurance Co. Ltd.....	1,842,784	3,172,558
Shinkong Synthetic Fibers Corp.....	8,122,844	4,435,152
Shinkong Textile Co. Ltd.....	907,169	1,308,136
Shiny Chemical Industrial Co. Ltd.....	630,302	2,793,112
# ShunSin Technology Holding Ltd.....	247,000	799,251
#* Shuttle, Inc.....	2,415,000	1,205,556
# Sigurd Microelectronics Corp.....	3,773,523	6,363,447
# Silergy Corp.....	471,000	4,981,945
Silicon Integrated Systems Corp.....	1,450,700	935,620
#* Silicon Optronics, Inc.....	187,000	479,016
Silitech Technology Corp.....	69,521	75,484
Simplo Technology Co. Ltd.....	777,880	7,613,961
# Sinbon Electronics Co. Ltd.....	546,849	5,864,603
Sincere Navigation Corp.....	2,291,741	1,376,936
# Singatron Enterprise Co. Ltd.....	540,000	563,822
Single Well Industrial Corp.....	257,351	200,358
# Sinher Technology, Inc.....	406,000	452,479
Sinkang Industries Co. Ltd.....	16,000	8,852
# Sinmag Equipment Corp.....	293,519	1,234,016
# Sino-American Silicon Products, Inc.....	2,447,000	13,380,128
# Sinon Corp.....	3,132,740	3,621,956
SinoPac Financial Holdings Co. Ltd.....	30,789,505	18,284,090
# Sinopower Semiconductor, Inc.....	111,000	357,641
# Sinphar Pharmaceutical Co. Ltd.....	488,147	503,171
Sinyi Realty, Inc.....	1,834,314	1,694,471
Sirtec International Co. Ltd.....	627,000	589,320
Sitronix Technology Corp.....	660,774	4,641,177
# Siward Crystal Technology Co. Ltd.....	1,214,705	1,345,896
Soft-World International Corp.....	344,000	1,106,072
# Solar Applied Materials Technology Corp.....	2,428,531	2,907,905
# Solomon Technology Corp.....	737,000	936,704
# Solteam, Inc.....	454,269	608,261
Solytech Enterprise Corp.....	41,000	19,352
# Sonix Technology Co. Ltd.....	983,000	1,446,078
# Southeast Cement Co. Ltd.....	1,181,000	755,842
# Speed Tech Corp.....	599,000	997,448
# Spirox Corp.....	445,745	614,676
Sporton International, Inc.....	457,844	3,506,494
Sports Gear Co. Ltd.....	47,000	95,731
# St Shine Optical Co. Ltd.....	374,000	2,575,106
# Standard Chemical & Pharmaceutical Co. Ltd.....	535,040	1,097,428
Standard Foods Corp.....	2,731,734	3,452,651
# Stark Technology, Inc.....	597,520	2,362,121
#* STL Technology Co. Ltd.....	43,000	53,660
# Sun Race Sturmev-Archer, Inc.....	249,000	290,626

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#*	Sun Yad Construction Co. Ltd.....	401,288	\$ 150,267
	Sunfun Info Co. Ltd.....	8,760	49,307
#	Sunjuice Holdings Co. Ltd.....	55,000	525,042
#*	Sunko INK Co. Ltd.....	373,800	171,567
#	SunMax Biotechnology Co. Ltd.....	92,000	585,072
#	Sunny Friend Environmental Technology Co. Ltd.....	481,260	2,068,012
#	Sunonwealth Electric Machine Industry Co. Ltd.....	1,322,001	5,571,594
#	Sunplus Innovation Technology, Inc.....	57,000	229,135
	Sunplus Technology Co. Ltd.....	2,976,153	2,921,458
	Sunrex Technology Corp.....	885,145	1,195,208
#	Sunspring Metal Corp.....	947,291	671,027
*	Super Dragon Technology Co. Ltd.....	170,000	128,434
	Superior Plating Technology Co. Ltd.....	87,000	173,689
#	Supreme Electronics Co. Ltd.....	3,230,910	4,969,969
#	Swancor Holding Co. Ltd.....	377,000	1,059,725
	Sweeten Real Estate Development Co. Ltd.....	1,111,353	920,263
#	Symtek Automation Asia Co. Ltd.....	403,257	1,445,675
	Syncmold Enterprise Corp.....	718,000	1,321,398
*	SYNergy ScienTech Corp.....	88,000	70,411
	Syngen Biotech Co. Ltd.....	14,000	75,866
	Synmosa Biopharma Corp.....	126,000	173,710
	Synnex Technology International Corp.....	4,277,732	8,062,381
#	Systex Corp.....	942,293	3,532,734
#	T3EX Global Holdings Corp.....	753,178	1,734,533
#	TA Chen Stainless Pipe.....	10,458,566	13,160,237
#	Ta Liang Technology Co. Ltd.....	309,000	396,537
#	Ta Ya Electric Wire & Cable.....	3,446,854	4,143,734
	Ta Yih Industrial Co. Ltd.....	220,000	257,255
	Tah Hsin Industrial Corp.....	228,378	515,079
#	TAI Roun Products Co. Ltd.....	228,000	106,299
#	TA-I Technology Co. Ltd.....	728,834	1,054,131
#*	Tai Tung Communication Co. Ltd.....	758,813	420,121
	Taichung Commercial Bank Co. Ltd.....	28,356,857	13,461,110
#	TaiDoc Technology Corp.....	543,532	3,198,771
#	Taiflex Scientific Co. Ltd.....	1,200,460	1,608,410
#	Taimide Tech, Inc.....	644,940	1,013,897
#	Tainan Enterprises Co. Ltd.....	643,289	508,431
#	Tainan Spinning Co. Ltd.....	7,949,791	3,937,356
#	Tai-Saw Technology Co. Ltd.....	424,960	377,558
	Taishin Financial Holding Co. Ltd.....	30,445,088	17,711,739
#	TaiSol Electronics Co. Ltd.....	441,000	956,766
#	Taisun Enterprise Co. Ltd.....	852,775	711,012
#	Taita Chemical Co. Ltd.....	1,748,792	1,117,703
#	TAI-TECH Advanced Electronics Co. Ltd.....	274,000	1,017,743
#	Taitien Electronics Co. Ltd.....	94,000	113,847
	Taiwan Business Bank.....	21,973,953	10,088,645
#	Taiwan Cement Corp.....	14,251,055	16,933,233
#	Taiwan Chinsan Electronic Industrial Co. Ltd.....	682,331	781,715
#	Taiwan Cogeneration Corp.....	2,480,578	4,064,025
	Taiwan Cooperative Financial Holding Co. Ltd.....	18,908,140	17,699,785
	Taiwan Environment Scientific Co. Ltd.....	12,000	26,654
#	Taiwan FamilyMart Co. Ltd.....	189,000	1,292,571
	Taiwan Fertilizer Co. Ltd.....	3,060,000	6,254,771
*	Taiwan Fire & Marine Insurance Co. Ltd.....	1,348,880	987,288
	Taiwan FU Hsing Industrial Co. Ltd.....	1,051,000	1,430,665
#*	Taiwan Glass Industry Corp.....	5,166,904	3,553,323
	Taiwan High Speed Rail Corp.....	5,263,000	5,054,571
	Taiwan Hon Chuan Enterprise Co. Ltd.....	2,309,545	7,920,076
#	Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	1,163,000	1,494,053

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Taiwan IC Packaging Corp.....	270,000	\$ 124,888
*†† Taiwan Kolin Co. Ltd.....	508,000	0
†† Taiwan Land Development Corp.....	6,008,009	96,066
# Taiwan Line Tek Electronic.....	390,000	408,989
# Taiwan Mask Corp.....	781,000	1,894,924
Taiwan Mobile Co. Ltd.....	3,990,900	11,991,982
Taiwan Navigation Co. Ltd.....	1,395,720	1,226,681
Taiwan Paiho Ltd.....	2,101,152	3,874,971
# Taiwan PCB Techvest Co. Ltd.....	2,217,816	3,066,896
# Taiwan Pelican Express Co. Ltd.....	95,000	125,476
# Taiwan Sakura Corp.....	1,181,243	2,372,261
Taiwan Sanyo Electric Co. Ltd.....	481,650	593,444
Taiwan Secom Co. Ltd.....	1,465,405	5,107,886
# Taiwan Semiconductor Co. Ltd.....	1,364,000	3,848,860
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	3,191,292	316,416,602
Taiwan Semiconductor Manufacturing Co. Ltd.....	41,855,652	755,812,573
Taiwan Shin Kong Security Co. Ltd.....	1,637,226	2,094,603
# Taiwan Steel Union Co. Ltd.....	141,000	404,962
# Taiwan Styrene Monomer.....	3,139,404	1,639,314
Taiwan Surface Mounting Technology Corp.....	2,304,674	6,643,413
# Taiwan Taxi Co. Ltd.....	168,722	623,809
#* Taiwan TEA Corp.....	4,419,896	4,076,375
# Taiwan Union Technology Corp.....	2,204,000	8,778,401
# Taiwan-Asia Semiconductor Corp.....	2,092,537	3,599,701
Taiyen Biotech Co. Ltd.....	687,910	765,375
#* Tang Eng Iron Works Co. Ltd.....	152,000	145,431
* Tatung Co. Ltd.....	4,436,588	7,000,567
TBI Motion Technology Co. Ltd.....	248,000	307,852
# TCI Co. Ltd.....	665,282	3,640,426
# Te Chang Construction Co. Ltd.....	421,980	1,148,739
Teco Electric & Machinery Co. Ltd.....	5,939,000	10,182,511
# Tehmag Foods Corp.....	114,860	1,049,109
TEKOM Technologies, Inc.....	14,000	49,708
Ten Ren Tea Co. Ltd.....	171,170	206,103
Tera Autotech Corp.....	24,863	26,749
Test Research, Inc.....	1,115,370	2,168,998
Test Rite International Co. Ltd.....	1,531,166	977,283
#* Tex-Ray Industrial Co. Ltd.....	990,000	392,284
Thermaltake Technology Co. Ltd.....	151,391	245,260
# Thinking Electronic Industrial Co. Ltd.....	520,058	2,653,994
Thye Ming Industrial Co. Ltd.....	904,793	1,541,196
Tofu Restaurant Co. Ltd.....	21,280	174,213
Ton Yi Industrial Corp.....	6,584,300	3,734,866
# Tong Hsing Electronic Industries Ltd.....	1,085,875	5,462,001
Tong Ming Enterprise Co. Ltd.....	180,000	199,601
Tong Yang Industry Co. Ltd.....	2,929,341	5,666,851
Tong-Tai Machine & Tool Co. Ltd.....	1,539,804	1,000,387
Top Bright Holding Co. Ltd.....	16,000	52,289
# Top Union Electronics Corp.....	823,485	941,819
* TOPBI International Holdings Ltd.....	255,872	89,430
# Topco Scientific Co. Ltd.....	1,091,707	6,254,228
# Topco Technologies Corp.....	307,468	674,643
# Topkey Corp.....	346,000	1,884,861
# Topoint Technology Co. Ltd.....	1,041,993	1,121,154
Toung Loong Textile Manufacturing.....	610,980	477,062
TPK Holding Co. Ltd.....	2,634,000	3,286,507
Trade-Van Information Services Co.....	378,000	788,564
Transart Graphics Co. Ltd.....	31,000	53,010
Transcend Information, Inc.....	1,258,870	2,854,716

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	93,000	\$ 533,028
	2,287,660	12,314,103
#*	273,000	272,042
	27,000	63,393
#	383,000	301,063
#	455,865	624,194
#	195,570	1,775,543
	249,000	247,816
	4,929,154	3,940,620
	3,600	18,354
	259,000	1,199,109
#	87,460	837,128
	1,548,991	3,773,676
#	4,596,052	8,183,436
	17,000	9,663
#	412,000	1,813,780
#	229,515	822,783
#	2,510,762	7,074,843
	2,046,333	2,172,682
*	3,139,353	903,358
	1,844,413	1,270,456
#	112,200	45,227
#	533,000	1,115,351
	3,440,200	4,666,152
#	373,000	275,556
	108,000	316,628
	5,881,563	34,723,608
	10,578,975	5,238,454
	10,541,734	25,290,325
	543,365	600,414
#*	4,216,516	2,374,320
	1,205,640	8,480,967
#	210,935	1,584,122
#	35,252,441	52,973,803
*	479,468	1,116,609
#	590,000	367,372
#	147,200	387,099
#*	7,174,644	4,070,703
*††	3,736,276	0
#	287,000	235,551
	2,896,143	2,693,420
	32,000	148,388
#*	239,400	2,987,202
	5,461,684	2,917,623
*	38,000	298,809
	279,797	687,937
	6,400,226	4,751,163
#	268,100	322,286
#	438,000	213,326
#	372,000	963,406
#	158,000	278,178
	116,000	369,404
#	4,605,000	11,353,878
	704,524	952,102
#	505,000	1,336,932
	113,000	825,242
*	623,500	254,100
#	395,000	659,692
	11,000	63,888

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	76,000	\$ 559,166
#	697,224	2,949,952
#	246,007	13,727,322
#	4,060,544	5,500,753
#	460,623	1,705,992
	408,280	399,674
	1,395,400	3,597,029
#	7,482,881	9,552,105
#	2,225,496	6,727,392
#	2,036,662	947,248
	4,291,972	6,898,586
#	428,452	176,626
	2,717,000	1,714,555
#	2,797,979	3,080,178
#	624,443	978,704
#	308,463	303,824
#*	557,000	341,097
	370,000	554,924
#	998,248	5,212,852
	17,499,188	16,402,470
#	184,000	817,820
#	523,000	1,406,115
*††	6,349,135	0
#	121,000	3,026,895
#	3,344,849	4,859,599
#	157,000	211,089
#	9,465,169	42,723,230
#	264,367	1,324,980
#	2,124,515	7,557,317
	206,000	11,698,558
#	183,000	224,370
#*	501,000	4,707,200
#	7,265,957	11,678,275
	2,279,789	4,982,253
	1,091,507	1,561,918
#	32,000	86,860
#	275,000	200,893
#	1,135,000	4,531,842
#	926,109	2,088,499
	947,842	13,895,686
	9,223,491	13,682,179
	93,815	837,545
#	2,519,858	2,199,252
	51,000	73,443
#	1,446,954	1,141,929
	2,933,064	1,386,410
#	169,000	248,595
#	588,031	1,084,403
#	740,454	592,525
#	7,719,997	9,062,051
#	1,392,096	770,884
#	125,000	114,808
#	6,669,959	3,180,263
	74,000	90,237
	546,050	553,685
#	669,137	751,186
*	8,000	17,269
#	862,569	1,868,798
#	25,977,808	20,201,059

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	62,145	\$ 106,868
# Yuanta Futures Co. Ltd.....	399,000	229,543
# Yuen Chang Stainless Steel Co. Ltd., Class C.....	351,000	427,112
# Yuen Foong Yu Consumer Products Co. Ltd.....	1,692,403	10,229,494
# Yulon Finance Corp.....	2,443,526	6,390,880
Yulon Motor Co. Ltd.....	385,350	926,138
# Yungshin Construction & Development Co. Ltd.....	813,200	1,962,410
YungShin Global Holding Corp.....	1,309,400	1,821,568
# Yusin Holding Corp.....	48,000	157,567
# Zeng Hsing Industrial Co. Ltd.....	386,733	1,306,002
# Zenitron Corp.....	1,297,000	1,291,285
# Zero One Technology Co. Ltd.....	892,868	1,940,065
# Zhen Ding Technology Holding Ltd.....	3,373,350	11,304,216
* Zhong Yang Technology Co. Ltd.....	98,000	116,489
# Zig Sheng Industrial Co. Ltd.....	3,242,638	1,028,717
* Zinwell Corp.....	2,008,979	1,355,450
# Zippy Technology Corp.....	747,028	1,252,091
Zyxel Group Corp.....	2,120,320	3,657,603
TOTAL TAIWAN.....		<u>4,413,348,738</u>
THAILAND — (2.1%)		
	30,260	29,395
AAPICO Hitech PCL, NVDR.....	1,826,888	1,774,649
AAPICO Hitech PCL.....	12,123,700	662,347
* Absolute Clean Energy PCL.....	2,502,809	16,525,138
Advanced Info Service PCL.....	9,981,650	1,458,080
Advanced Information Technology PCL, Class F.....	620,600	2,828,429
AEON Thana Sinsap Thailand PCL.....	1,505,100	452,910
After You PCL.....	6,175,500	12,899,923
* Airports of Thailand PCL.....	1,739,400	449,730
AJ Plast PCL.....	136,500	154,530
Allianz Ayudhya Capital PCL.....	3,381,900	239,103
Amanah Leasing PCL.....	6,116,300	4,199,191
# Amata Corp. PCL.....	18,007,607	441,921
* Ananda Development PCL.....	19,856,236	7,077,269
AP Thailand PCL.....	4,799,300	378,574
Asia Green Energy PCL.....	18,199,100	1,520,635
Asia Plus Group Holdings PCL.....	1,729,400	196,036
* Asia Precision PCL.....	1,759,450	1,259,366
Asia Sermkij Leasing PCL, NVDR.....	2,470,690	340,698
Asian Insulators PCL.....	1,809,350	422,884
Asian Sea Corp. PCL, Class F.....	1,117,404	381,949
Asphere Innovations PCL.....	14,161,300	1,853,489
Asset World Corp. PCL.....	43,100	10,829
Assetwise PCL.....	2,163,500	2,449,275
B Grimm Power PCL.....	8,034,500	8,978,406
Bangchak Corp. PCL.....	4,767,700	2,145,056
* Bangkok Airways PCL.....	2,449,900	12,274,998
Bangkok Bank PCL.....	201,600	1,010,098
# Bangkok Bank PCL, NVDR.....	5,655,750	2,941,163
Bangkok Chain Hospital PCL.....	5,661,807	1,819,519
Bangkok Commercial Asset Management PCL.....	13,220,800	11,104,642
Bangkok Dusit Medical Services PCL, Class F.....	9,593,455	2,550,500
Bangkok Expressway & Metro PCL.....	134,340	1,208,829
Bangkok Insurance PCL.....	99,286,004	2,349,536
Bangkok Land PCL.....	1,906,340	1,347,798
Bangkok Life Assurance PCL, NVDR.....	2,877,100	240,398
* Bangkok Ranch PCL.....	24,006,113	6,838,100
Banpu PCL.....	2,480,900	1,050,960
# Banpu Power PCL.....		

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	3,673,800	\$ 1,035,742
	5,188,732	1,235,458
	3,230,950	3,303,750
*	28,246,467	536,397
	968,500	265,972
*	614,200	240,449
	13,863,800	3,280,774
	1,199,400	7,568,795
	363,560	58,949
	1,456,600	429,804
#	24,091,738	1,393,613
#	800,400	1,701,175
	2,870,200	5,702,037
*	559,800	772,758
	4,519,817	5,446,954
#	3,616,067	2,271,349
	12,509,200	7,418,815
	1,035,900	148,294
	114,800	24,819
	522,200	36,920
#	32,750,000	2,774,714
	2,336,300	202,036
	1,623,900	34,633
	7,161,800	723,948
#	4,314,400	3,529,290
	5,655,600	194,971
*	23,756,500	256,799
*	14,076,611	308,438
	4,652,400	8,630,972
	3,282,000	10,834,927
*	3,254,900	292,885
*	650,980	0
	3,327,000	4,203,856
	1,260,200	300,059
	260,600	91,362
#	2,769,187	780,708
	32,200	11,853
	26,739,706	1,609,284
*	1,175,700	5,496
	5,917,900	1,141,092
*	12,305	1,071
	4,568,900	622,023
	2,883,388	648,639
	607,200	2,368,220
	2,191,700	3,969,920
*	295,900	40,976
	6,764,400	1,867,541
#	1,343,000	945,588
#	1,252,800	1,116,325
	1,907,949	512,818
	2,261,200	163,832
	109,400	47,303
*	14,624,000	93,994
#	3,485,222	1,232,040
	1,684,700	580,783
#	1,576,226	2,659,374
*	19,913,318	116,354
	2,475,600	3,598,177
#	20,810,100	2,103,581

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Haad Thip PCL.....	456,000	\$ 492,919
Hana Microelectronics PCL.....	2,084,753	3,091,004
Home Product Center PCL.....	17,014,515	7,058,572
Hwa Fong Rubber Thailand PCL, Class F.....	1,113,100	139,183
ICC International PCL.....	51,000	66,304
Ichitan Group PCL.....	5,175,100	2,222,517
Index Livingmall PCL.....	1,399,000	935,970
Indorama Ventures PCL.....	5,400,200	5,403,553
Inet W2.....	252,740	148
Infraset PCL.....	3,353,300	203,772
Interlink Communication PCL.....	2,814,350	591,997
Interlink Telecom PCL.....	4,838,826	313,835
Intouch Holdings PCL, Class F.....	245,400	552,045
IRPC PCL.....	35,140,090	2,504,965
* IT City PCL.....	163,900	14,940
* Italian-Thai Development PCL.....	38,460,970	1,606,813
*†† ITV PLC.....	183,700	0
JAS Asset PCL, Class F.....	2,192,000	153,695
#* Jasmine International PCL.....	24,958,158	1,115,611
* Jasmine Technology Solution PCL.....	53,100	45,764
Jaymart Group Holdings PCL.....	1,045,100	519,058
JMT Network Services PCL.....	615,297	696,571
Jubilee Enterprise PCL.....	210,000	144,177
Kang Yong Electric PCL.....	8,200	70,911
Karmarts PCL.....	4,618,266	1,875,438
Kasikornbank PCL.....	91,000	336,311
Kasikornbank PCL, NVDR.....	714,000	2,628,317
# KCE Electronics PCL.....	2,767,664	3,497,103
KGI Securities Thailand PCL.....	4,424,900	597,248
Khon Kaen Sugar Industry PCL.....	14,945,448	1,336,101
# Kiatnakin Phatra Bank PCL.....	897,407	1,455,095
Krung Thai Bank PCL.....	5,142,475	3,079,889
# Krungthai Card PCL.....	2,212,600	3,038,154
Ladprao General Hospital PCL, Class F.....	1,209,300	189,015
Lalin Property PCL.....	1,613,800	412,541
Lam Soon Thailand PCL.....	2,756,000	399,365
Land & Houses PCL.....	18,502,800	4,594,787
Land & Houses PCL, NVDR.....	3,654,680	907,564
# Lanna Resources PCL.....	2,289,750	1,070,328
LH Financial Group PCL.....	30,810,627	963,149
* Loxley PCL.....	11,146,635	582,916
# LPN Development PCL.....	9,471,996	1,156,716
Major Cineplex Group PCL.....	428,600	191,581
* Master Ad PCL.....	15,996,700	229,000
# MBK PCL.....	6,491,828	3,110,425
MC Group PCL.....	2,034,100	707,177
MCS Steel PCL.....	3,750,900	712,292
* MDX PCL.....	670,700	62,703
Mega Lifesciences PCL.....	2,497,900	2,827,846
* Millcon Steel PCL.....	9,703,884	121,905
Minor International PCL.....	7,077,839	6,823,758
MK Restaurants Group PCL.....	947,600	1,280,400
* Mono Next PCL.....	4,894,400	158,720
Muang Thai Insurance PCL.....	27,600	90,713
Muangthai Capital PCL.....	2,688,700	2,788,558
Namyong Terminal PCL.....	1,074,600	121,811
* Nawarat Patanakarn PCL.....	13,758,800	205,003
Netbay PCL.....	715,100	447,084
Ngern Tid Lor PCL.....	1,989,987	1,273,220

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	5,097,400	\$ 625,471
	72,300	79,210
	10,183,000	1,398,243
	1,225,200	198,659
*	6,971,200	101,833
	7,238,600	2,220,511
	3,286,500	2,808,461
	1,542,500	206,395
	15,262,368	3,812,387
*	2,717,900	239,800
	2,307,687	984,325
*	6,564,800	222,479
	1,030,400	550,891
	9,012,400	2,475,012
	2,480,700	634,149
	8,729,400	1,708,709
*	2,252,900	285,654
	68,971,887	745,560
	5,781,700	2,229,659
*	1,264,800	33,626
#	7,571,700	2,389,055
	6,030,869	28,102,797
	4,581,658	5,287,236
	1,487,400	929,931
	37,349,400	38,190,965
	1,567,100	151,084
	59,883,504	3,988,880
	2,009,300	592,891
*	70,689,781	1,094,565
*	22,409,500	340,443
	1,018,800	833,405
	6,800	8,195
	2,456,401	2,601,455
	3,367,900	595,283
#	16,417,712	1,534,870
#	3,434,000	2,407,800
	6,170,012	1,018,459
#	3,412,760	1,425,774
	1,791,100	221,868
*	8,893,800	743,126
	1,177,215	832,300
	33,600	67,978
	1,664,600	55,926
	1,503,700	470,061
	755,300	678,537
	144,200	19,885
*	791,200	146,781
	93,071,685	5,438,217
	853,900	2,195,324
	14,483,116	1,946,385
	2,083,969	6,849,403
	6,288,800	400,528
	1,832,500	2,168,243
	2,629,900	1,283,112
*	4,373,184	406,288
*	7,662,900	161,189
	4,559,850	396,987
#	3,459,806	732,822
*	15,771,900	188,920

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	595,500	\$5,654,238
	294,588	1,179,084
	24	96
	5,331,447	2,570,029
	5,949,700	1,425,338
	1,165,400	371,117
*	94,600	4,477
	165,800	38,751
#	18,318,660	652,924
#	8,362,787	2,663,094
	242,500	117,606
	627,000	654,866
#*††	4,621,951	0
	1,905,000	567,681
	1,966,925	1,109,058
	3,684,200	1,366,960
	7,312,240	3,482,146
	6,477,400	1,362,518
	333,900	210,707
	347,600	61,439
	3,881,400	478,531
#	2,489,322	3,436,306
	8,065,200	287,464
	3,143,900	725,613
	10,214,200	2,611,087
	134,600	16,988
	4,650,000	624,913
*	9,791,433	1,098,466
	8,474,725	5,248,926
#*	128,979,300	1,884,078
#	4,750,800	502,440
	2,207,400	515,917
	1,429,260	492,722
*	7,690,300	348,244
	2,019,700	265,527
	2,359,800	785,939
	20,449,400	501,844
	168,000	174,239
	5,327,989	7,977,488
*	9,194,700	244,449
	737,200	27,568
	4,674,785	305,928
	7,500	43,385
	239,300	1,384,257
	11,507,060	4,572,063
	3,678,557	2,713,613
	4,164,200	525,562
	4,851,300	1,870,859
#	10,172,100	1,188,720
	4,029,093	390,800
	1,087,000	1,587,846
	2,115,000	429,442
	1,265,600	2,477,309
	11,990,600	2,224,455
	1,259,700	655,083
	4,581,900	2,382,729
	1,584,900	551,008
	90	264
	988,900	2,903,537

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
TKS Technologies PCL.....	1,957,572	\$ 503,280
TMBThanachart Bank PCL.....	67,592,583	3,396,538
TMT Steel PCL.....	2,855,800	604,888
TOA Paint Thailand PCL.....	1,581,500	1,259,055
TPC Power Holding PCL, Class F.....	1,462,300	320,410
TPI Polene PCL.....	53,892,310	2,267,244
# TPI Polene Power PCL.....	15,344,039	1,488,287
TQM Alpha PCL.....	1,428,070	1,105,616
Triple i Logistics PCL.....	1,072,960	382,430
* Triton Holding PCL.....	5,331,300	23,363
True Corp. PCL.....	53,315,184	11,292,702
* TTCL PCL.....	3,006,878	363,685
TTW PCL.....	6,677,600	1,697,261
Union Auction PCL.....	1,586,900	482,161
* Unique Engineering & Construction PCL.....	5,522,405	451,747
United Paper PCL.....	2,099,100	699,112
Univanich Palm Oil PCL.....	4,972,500	1,358,299
Univentures PCL.....	4,855,900	371,689
Vanachai Group PCL.....	5,890,840	733,155
# VGI PCL.....	8,186,700	698,394
Vibhavadi Medical Center PCL.....	2,386,600	167,340
WHA Corp. PCL.....	26,328,800	3,815,239
WHA Utilities & Power PCL.....	5,374,600	568,413
WICE Logistics PCL.....	2,508,600	637,617
Workpoint Entertainment PCL.....	2,023,180	898,436
* Xspring Capital PCL.....	1,372,600	50,527
YGGDRAZIL Group PCL.....	552,000	127,402
* Ziga Innovation PCL.....	2,665,100	142,486
TOTAL THAILAND.....		<u>544,884,132</u>
TURKEY — (1.0%)		
Adel Kalemcilik Ticaret ve Sanayi AS.....	2,851	29,552
Adese Alisveris Merkezleri Ticaret AS.....	4,555,567	300,984
Afyon Cimento Sanayi TAS.....	1,745,696	716,445
Agesa Hayat ve Emeklilik AS.....	182,142	310,683
Akbank TAS.....	15,966,971	16,569,392
Akcansa Cimento AS.....	151,884	599,792
Aksa Akriklik Kimya Sanayii AS.....	1,006,990	3,238,992
Aksa Enerji Uretim AS.....	1,114,060	1,635,642
* Aksigorta AS.....	1,110,706	182,699
Aksu Enerji ve Ticaret AS.....	12,211	22,690
Alarko Holding AS.....	540,663	2,089,811
#* Albaraka Turk Katilim Bankasi AS.....	10,010,147	1,267,071
Alkim Alkali Kimya AS.....	410,247	574,031
* Anadolu Anonim Turk Sigorta Sirketi.....	1,545,831	1,312,347
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	477,505	1,595,891
Anadolu Hayat Emeklilik AS.....	373,014	387,367
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS.....	27,000	222,214
Anatolia Tani VE Biyoteknoloji Urunleri Arastirma Gelistirme Sanayi VE TicaretAS.....	220,598	118,263
#* Arcelik AS.....	372,352	2,134,020
ARD Grup Bilisim Teknolojileri AS.....	857,907	364,954
Aselsan Elektronik Sanayi Ve Ticaret AS.....	638,638	1,768,183
* Aydem Yenilenebilir Enerji AS, Class A.....	627,982	461,530
Ayen Enerji AS.....	242,982	343,886
Aygaz AS.....	265,124	1,168,371
* Bagfas Bandirma Gubre Fabrikalari AS.....	222,502	274,411
* Banvit Bandirma Vitaminli Yem Sanayii AS.....	3,199	10,512
* Baticim Bati Anadolu Cimento Sanayii AS.....	154,090	295,365

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	4,505,677	\$2,489,731
*	431,809	464,911
	1,091,078	8,761,591
*	637,115	491,506
	668,456	643,393
*	206,446	2,382,782
	9,142	653,254
	1,001	258,292
	227,081	598,600
*	3,857,749	1,099,993
*	242,790	194,037
	11,087	346,401
*	456,149	48,093
	1,343,759	568,631
	275,091	1,925,230
	325,192	3,801,280
	174,912	390,294
	6,095,551	3,007,529
*	635,120	218,924
	325,133	2,987,391
	62,586	513,008
	7,433	1,774,243
	67,478	230,477
	701,489	1,109,351
Ω	855,098	1,611,514
	1,861,047	2,321,938
	65,842	407,486
*	2,659,087	4,113,387
	44,960	282,081
	86,267	270,750
#	365,398	238,188
	173,167	6,103,252
	549,596	504,512
	137,250	330,631
*	105,726	101,360
*	310,835	1,093,707
*	2,785,940	1,336,288
	38,193	253,732
*	648,976	698,470
*	1,352,157	842,545
	7,549,099	1,459,866
#*	122,267	1,413,164
*	1,161,525	1,315,909
*	1	0
*	8,785,408	352,198
	171,979	137,816
#*	505,289	926,313
*	1,770,776	753,397
	4,259,914	3,507,901
*	1,322,482	217,610
*	5,314,255	1,750,816
	29,685	164,801
	21,207	59,632
#	1,854,941	1,465,555
	669,421	530,878
	5,350,524	5,028,179
*	482,792	215,218
#	93,341	292,675
*	3,104,831	226,016

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Kerevitas Gıda Sanayi ve Ticaret AS.....	416,578	\$ 174,537
Kervan Gıda Sanayi Ve Ticaret AS.....	170,792	150,972
KOC Holding AS.....	2,585,712	12,961,422
Kontrolmatik Enerji Ve Mühendislik AS.....	126,516	985,340
* Konya Çimento Sanayii AS.....	6,244	1,014,747
Kordsa Teknik Tekstil AS.....	377,818	1,265,936
# Koza Altın İşletmeleri AS.....	1,498,658	1,557,617
* Koza Anadolu Metal Madencilik İşletmeleri AS.....	760,024	1,718,403
LDR Turizm AS.....	15,805	85,524
Logo Yazılım Sanayi Ve Ticaret AS.....	317,548	1,069,400
* Marti Otel İşletmeleri AS.....	481,588	68,242
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	679,253	2,200,331
* Menderes Tekstil Sanayi ve Ticaret AS.....	290,200	102,043
Merit Turizm Yatırım ve İşletme AS.....	6,503	12,025
* Metro Ticari ve Mali Yatırımlar Holding AS.....	1,409,645	121,402
Migros Ticaret AS.....	443,789	4,861,145
*Ω MLP Sağlık Hizmetleri AS.....	311,614	1,117,743
Naturel Yenilenebilir Enerji Ticaret AS.....	18,547	151,243
* NET Holding AS.....	1,606,416	895,593
# Nuh Çimento Sanayi AS.....	316,985	1,980,755
* ODAS Elektrik Üretim ve Sanayi Ticaret AS.....	6,940,111	3,075,583
* Otokar Otomotiv Ve Savunma Sanayi AS.....	185,811	1,989,332
* Oyak Çimento Fabrikaları AS.....	1,031,653	2,144,875
* Oyak Yatırım Menkul Değerler AS.....	58,745	109,199
* Parsan Makina Parçaları Sanayii AS.....	36,367	162,115
* Pegasus Hava Tasımıcılığı AS.....	229,683	7,180,348
* Peker Gayrimenkul Yatırım Ortaklığı AS.....	2,117,317	1,134,801
Penta Teknoloji Ürünleri Dağıtım Ticaret AS.....	21,312	19,100
* Petkim Petrokimya Holding AS.....	4,325,002	2,885,892
Pınar SUT Mamülleri Sanayii AS.....	8,363	21,956
Polisan Holding AS.....	821,711	365,364
* Qua Granite Hayal.....	1,263,415	350,647
#* Reysas Tasımıcılık ve Lojistik Ticaret AS.....	138,184	151,565
Sarkuysan Elektrolitik Bakır Sanayi ve Ticaret AS.....	2,050,103	2,227,920
* Sasa Polyester Sanayi AS.....	427,673	963,600
# Sekerbank Türk AS.....	8,991,445	1,039,364
Selçuk Eczacı Deposu Ticaret ve Sanayi AS.....	730,112	1,198,176
* Sok Marketler Ticaret AS.....	1,623,413	2,741,902
* Suwen Tekstil Sanayi Pazarlama AS.....	99,548	67,262
* TAV Havalimanları Holding AS.....	576,910	2,404,663
Tekfen Holding AS.....	1,480,402	2,463,081
* Teknosa İç Ve Dış Ticaret AS.....	519,448	499,404
Tofas Türk Otomobil Fabrikası AS.....	434,144	4,866,464
* Tukas Gıda Sanayi ve Ticaret AS.....	763,602	314,003
* Tumosan Motor ve Traktör Sanayi AS.....	157,277	420,413
* Turcas Petrol AS.....	450,747	272,256
* Türk Hava Yolları AO.....	1,935,245	16,829,407
Türk Prysmian Kablo ve Sistemleri AS.....	26,465	30,768
* Türk Telekomünikasyon AS.....	1,562,921	1,235,791
Türk Traktör ve Ziraat Makineleri AS.....	102,146	2,666,171
Türkcell İletişim Hizmetleri AS.....	5,704,498	10,943,628
# Türkcell İletişim Hizmetleri AS, ADR.....	7,496	36,056
Türkiye Garanti Bankası AS.....	2,494,929	4,069,283
* Türkiye Halk Bankası AS.....	3,146,949	1,684,810
Türkiye İş Bankası AS, Class C.....	10,408,953	5,843,584
Türkiye Petrol Rafinerileri AS.....	3,728,338	14,312,332
* Türkiye Sigorta AS.....	371,309	228,303
* Türkiye Sınai Kalkınma Bankası AS.....	16,758,592	3,785,954
Türkiye Sise ve Cam Fabrikaları AS.....	2,017,019	3,998,947

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Turkiye Vakiflar Bankasi TAO, Class D.....	5,418,424	\$ 2,429,238
* Ulker Biskuvi Sanayi AS.....	1,179,799	1,711,553
Ulusoy Un Sanayi ve Ticaret AS.....	21,609	26,428
Vakif Finansal Kiralama AS.....	638,306	210,009
Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri AS.....	42,486	103,972
Vestel Beyaz Esva Sanayi ve Ticaret AS.....	1,919,782	1,220,833
* Vestel Elektronik Sanayi ve Ticaret AS.....	1,181,049	2,701,872
Yapi ve Kredi Bankasi AS.....	15,389,317	8,133,810
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	1,000,570	1,314,919
Yunsa Yunlu Sanayi VE Ticare AS.....	64,199	375,379
Ziraat Gayrimenkul Yatirim Ortakligi AS.....	949,311	176,144
* Zorlu Enerji Elektrik Uretim AS.....	9,190,127	1,467,067
TOTAL TURKEY.....		<u>270,381,788</u>
UNITED ARAB EMIRATES — (1.2%)		
Abu Dhabi Commercial Bank PJSC.....	7,319,240	17,499,745
Abu Dhabi Islamic Bank PJSC.....	7,429,440	22,739,823
Abu Dhabi National Hotels.....	132,303	305,612
Abu Dhabi National Insurance Co. PSC.....	124,046	198,580
Abu Dhabi National Oil Co. for Distribution PJSC.....	8,050,141	8,545,908
* Abu Dhabi Ports Co. PJSC.....	223,039	400,904
Abu Dhabi Ship Building Co. PJSC.....	392,560	427,467
ADNOC Drilling Co. PJSC.....	2,632,294	2,822,976
Agthia Group PJSC.....	2,089,426	3,014,634
Air Arabia PJSC.....	15,394,744	11,277,039
* Ajman Bank PJSC.....	7,706,466	4,617,826
* AL Seer Marine Supplies & Equipment Co. LLC.....	157,052	334,919
AL Yah Satellite Communications Co-PJSC-Yah Sat.....	713,129	516,462
Aldar Properties PJSC.....	12,691,142	17,860,209
* Alpha Dhabi Holding PJSC.....	231,253	1,256,908
Amanat Holdings PJSC.....	6,373,582	1,822,117
* Amlak Finance PJSC.....	8,751,512	2,192,548
* Apex Investment Co. PSC.....	1,927,156	1,101,527
*† Arabtec Holding PJSC.....	1,809,860	0
Aramex PJSC.....	4,922,281	4,018,033
Dana Gas PJSC.....	33,898,718	9,037,194
* Deyaar Development PJSC.....	12,094,019	2,403,219
Dubai Electricity & Water Authority PJSC.....	976,365	712,385
Dubai Financial Market PJSC.....	9,485,189	4,288,458
Dubai Investments PJSC.....	10,629,458	7,035,275
Dubai Islamic Bank PJSC.....	14,663,784	22,964,211
Emaar Development PJSC.....	9,262,347	15,987,075
Emaar Properties PJSC.....	21,145,930	38,909,513
Emirates Driving Co.....	10,758	77,770
Emirates Integrated Telecommunications Co. PJSC.....	615,038	924,142
Emirates NBD Bank PJSC.....	2,782,001	12,872,641
Emirates Telecommunications Group Co. PJSC.....	6,085,903	37,111,374
* EMSTEEL Building Materials PJSC.....	8,875,833	3,842,608
* Eshraq Investments PJSC.....	14,907,927	2,366,435
Fertiglobe PLC.....	7,251,660	7,066,126
First Abu Dhabi Bank PJSC.....	6,033,169	24,044,717
* Ghitha Holding PJSC.....	40,222	468,441
* Gulf Navigation Holding PJSC.....	1,311,731	2,363,483
* Gulf Pharmaceutical Industries PSC.....	1,145,332	271,112
* International Holding Co. PJSC.....	16,916	1,819,684
* Islamic Arab Insurance Co.....	2,171,392	425,848
* Manazel PJSC.....	13,742,502	2,083,866
* Multiply Group PJSC.....	1,972,924	1,734,809
National Corp. for Tourism & Hotels.....	98,976	83,538

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
* Palms Sports PrJSC.....	83,026	\$ 225,505
* RAK Properties PJSC.....	10,352,831	3,326,157
Ras Al Khaimah Ceramics.....	2,692,564	1,971,915
* Shuaa Capital PSC.....	10,563,309	1,185,354
* Union Properties PJSC.....	17,458,545	1,938,655
TOTAL UNITED ARAB EMIRATES.....		<u>308,494,747</u>
UNITED STATES — (0.0%)		
*†† Rexlot Holdings.....	3,197,569	0
Sempra.....	38,717	5,863,238
TOTAL UNITED STATES.....		<u>5,863,238</u>
TOTAL COMMON STOCKS.....		<u>25,472,088,454</u>
PREFERRED STOCKS — (1.2%)		
BRAZIL — (1.2%)		
* Alpargatas SA.....	53,700	109,359
Banco ABC Brasil SA, 8.291%.....	644,330	2,548,025
Ω Banco BMG SA, 13.811%.....	737,200	434,954
Banco Bradesco SA, 6.050%.....	5,395,541	19,009,191
Banco do Estado do Rio Grande do Sul SA Class B, 6.032%.....	1,623,428	5,008,895
Banco Pan SA, 2.703%.....	1,485,901	2,922,311
* Braskem SA Class A.....	30,700	164,902
Centrais Eletricas Brasileiras SA Class B, 3.424%.....	630,303	5,815,516
Centrais Eletricas de Santa Catarina SA, 9.255%.....	65,563	843,810
Cia de Ferro Ligas da Bahia FERBASA, 7.363%.....	393,782	4,226,156
Cia de Saneamento do Parana, 8.871%.....	5,415,406	4,821,329
Cia Energetica de Minas Gerais, 8.914%.....	4,215,319	11,294,336
Cia Energetica do Ceara Class A, 1.619%.....	74,403	823,684
Cia Paranaense de Energia, 4.394%.....	5,225,310	9,237,873
CTEEP-Cia de Transmissao de Energia Eletrica Paulista, 4.233%.....	705,895	3,746,860
Eucatex SA Industria e Comercio, 6.083%.....	249,359	684,996
Gerdau SA, 11.707%.....	2,405,052	14,876,610
Itau Unibanco Holding SA, 5.352%.....	7,909,063	47,901,785
Marcopolo SA, 5.813%.....	3,726,545	4,121,561
Petroleo Brasileiro SA, 15.666%.....	22,001,222	144,743,963
Raizen SA, 5.623%.....	2,618,925	2,303,934
Randon SA Implementos e Participacoes, 4.114%.....	1,783,426	4,691,688
Schulz SA, 4.413%.....	760,787	1,081,150
Taurus Armas SA, 8.725%.....	426,525	1,339,444
Track & Field Co. SA, 1.647%.....	175,100	501,740
Unipar Carbocloro SA Class B, 14.689%.....	521,137	8,920,075
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 4.547%.....	3,842,167	5,874,463
TOTAL BRAZIL.....		<u>308,048,610</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B, 4.112%.....	329,325	500,497
Embotelladora Andina SA Class B, 6.537%.....	1,123,248	3,086,390
TOTAL CHILE.....		<u>3,586,887</u>
COLOMBIA — (0.0%)		
Banco Davivienda SA, 5.244%.....	372,883	1,887,714
Bancolombia SA, 11.116%.....	110,509	843,826
Grupo Argos SA, 8.600%.....	93,838	149,576
Grupo Aval Acciones y Valores SA, 3.557%.....	9,901,271	1,277,746

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Grupo de Inversiones Suramericana SA, 7.419%	201,662	\$ 715,409
TOTAL COLOMBIA.....		<u>4,874,271</u>
INDIA — (0.0%)		
* Sundaram-Clayton Ltd.....	2,138,460	<u>265,199</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%	1,187,747	<u>776,338</u>
SOUTH KOREA — (0.0%)		
* Hanwha Galleria Corp.....	1,285	4,570
* Hanwha Solutions Corp.....	1,139	<u>24,985</u>
TOTAL SOUTH KOREA.....		<u>29,555</u>
TOTAL PREFERRED STOCKS.....		<u>317,580,860</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 08/03/23.....	31,607	28,073
* Diagnosticos da America SA Warrants 04/30/25.....	2,115	<u>1,373</u>
TOTAL BRAZIL.....		<u>29,446</u>
CAYMAN ISLANDS — (0.0%)		
* Ruifeng Renew Rates Rights 08/02/23.....	466,000	<u>3,824</u>
MALAYSIA — (0.0%)		
#* Yinson Holdings Bhd Rights.....	1,004,862	<u>142,628</u>
SOUTH KOREA — (0.0%)		
* CJ CGV Co. Ltd. Rights 09/07/23.....	46,205	123,609
* Macquarie Korea Infrastructure Fund Rights 08/02/23.....	73,895	<u>0</u>
TOTAL SOUTH KOREA.....		<u>123,609</u>
TAIWAN — (0.0%)		
* Jinan Acetate Chemical Co. Ltd. Rights 08/15/23.....	5,118	66,279
* PChome Online, Inc. Rights.....	70,565	11,339
* Pegavision Corp. Rights 07/17/23.....	20,914	46,251
* Shih Wei Navigation Co. Ltd. Rights.....	117,140	5,778
* Symtek Automation Asia Co. Ltd. Rights 06/26/23.....	16,301	10,115
* TrueLight Corp. Rights 08/21/23.....	53,547	<u>22,662</u>
TOTAL TAIWAN.....		<u>162,424</u>
THAILAND — (0.0%)		
* Bangkok Ranch PCL Warrants 09/01/26.....	1,173,700	6,172
* Better World Green PCL Warrants 03/13/24.....	4,479,216	0
* Ekachai Medical Care PCL Warrants 11/14/24.....	21,725	1,079
* JKN Global Group PCL Rights 04/19/23.....	992,550	0
* Millcon Steel PCL Warrants 12/13/24.....	2,425,971	4,253
* Nusa W5 Warrants 06/13/24.....	1,115,400	0
* Sav Rates Rec (F) Rights.....	7,912	<u>0</u>
TOTAL THAILAND.....		<u>11,504</u>
UNITED ARAB EMIRATES — (0.0%)		
* Ajman Bank PJSC Rights.....	1,950,016	<u>520,302</u>
TOTAL RIGHTS/WARRANTS.....		<u>993,737</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MUTUAL FUNDS — (0.0%)		
UNITED STATES — (0.0%)		
BRPR Corporate Offices Fundo de Investimento Imobiliario.....	15,204	\$ 224,260
TOTAL INVESTMENT SECURITIES		
(Cost \$19,144,156,077).....		<u>25,790,887,311</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.9%)		
@§ The DFA Short Term Investment Fund.....	21,232,119	245,591,916
TOTAL INVESTMENTS — (100.0%)		
(Cost \$19,389,729,236)^.....		<u>\$26,036,479,227</u>

As of July 31, 2023, Emerging Markets Core Equity Portfolio had entered into the following outstanding futures contracts:

Description	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	1,048	09/15/23	\$235,215,988	\$241,799,800	\$6,583,812
Total Futures Contracts.....			<u>\$235,215,988</u>	<u>\$241,799,800</u>	<u>\$6,583,812</u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$1,112,423,336	\$ 7,051,723	—	\$ 1,119,475,059
Chile.....	32,672,359	98,771,507	—	131,443,866
China.....	669,604,616	6,076,240,090	\$ 17,342,575	6,763,187,281
Colombia.....	25,694,900	897,537	—	26,592,437
Czech Republic.....	—	32,103,290	—	32,103,290
Egypt.....	80,845	7,247,408	—	7,328,253
Greece.....	773,508	109,267,720	—	110,041,228
Hong Kong.....	—	464,608	61,642	526,250
Hungary.....	—	40,181,777	—	40,181,777
India.....	167,321,861	4,141,674,024	1,607,962	4,310,603,847
Indonesia.....	9,434,996	485,513,886	455,509	495,404,391
Kuwait.....	33,662,604	3,556,643	—	37,219,247
Malaysia.....	—	380,583,535	—	380,583,535
Mexico.....	694,822,698	2,814,012	—	697,636,710
Peru.....	22,414,112	—	—	22,414,112
Philippines.....	2,899,259	191,338,385	609,202	194,846,846
Poland.....	—	260,001,345	—	260,001,345
Qatar.....	—	194,548,673	—	194,548,673
Saudi Arabia.....	1,462,572	996,642,437	3,805	998,108,814
South Africa.....	102,566,996	759,047,494	—	861,614,490
South Korea.....	80,811,912	3,161,943,610	2,498,838	3,245,254,360
Taiwan.....	323,197,928	4,089,596,888	553,922	4,413,348,738
Thailand.....	506,023,837	38,860,295	—	544,884,132
Turkey.....	36,056	270,345,732	—	270,381,788
United Arab Emirates.....	—	308,494,747	—	308,494,747
United States.....	—	5,863,238	—	5,863,238

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Preferred Stocks				
Brazil.....	\$ 307,613,656	\$ 434,954	—	\$ 308,048,610
Chile.....	—	3,586,887	—	3,586,887
Colombia.....	4,874,271	—	—	4,874,271
India.....	265,199	—	—	265,199
Philippines.....	—	776,338	—	776,338
South Korea.....	—	29,555	—	29,555
Rights/Warrants				
Brazil.....	—	29,446	—	29,446
Cayman Islands.....	—	3,824	—	3,824
Malaysia.....	—	142,628	—	142,628
South Korea.....	—	123,609	—	123,609
Taiwan.....	—	162,424	—	162,424
Thailand.....	—	11,504	—	11,504
United Arab Emirates.....	—	520,302	—	520,302
Mutual Funds.....	224,260	—	—	224,260
Securities Lending Collateral.....	—	245,591,916	—	245,591,916
Futures Contracts**.....	6,583,812	—	—	6,583,812
TOTAL.....	\$4,105,465,593	\$21,914,463,991	\$23,133,455[^]	\$26,043,063,039

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

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

U.S. LARGE CAP EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.1%)		
COMMUNICATION SERVICES — (8.1%)		
* Activision Blizzard, Inc.....	33,967	\$ 3,150,779
* Alphabet, Inc., Class A.....	200,763	26,645,265
* Alphabet, Inc., Class C.....	178,649	23,779,968
AT&T, Inc.....	260,553	3,783,229
* Atlanta Braves Holdings, Inc., Class C.....	476	19,365
* Charter Communications, Inc., Class A.....	5,189	2,102,531
Comcast Corp., Class A.....	192,293	8,703,181
Electronic Arts, Inc.....	17,089	2,330,085
* Endeavor Group Holdings, Inc., Class A.....	7,973	188,163
Fox Corp., Class A.....	18,977	634,781
Fox Corp., Class B.....	16,321	512,643
» GCI Liberty, Inc.....	11,378	10,291
Interpublic Group of Cos., Inc.....	48,814	1,670,903
* Liberty Broadband Corp., Class A.....	2,108	187,254
* Liberty Broadband Corp., Class C.....	8,740	778,996
* Liberty Media Corp.-Liberty Formula One, Class A.....	1,915	123,096
* Liberty Media Corp.-Liberty Formula One, Class C.....	14,506	1,053,136
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	8,443	267,643
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	17,636	561,354
* Live Nation Entertainment, Inc.....	7,530	660,757
* Match Group, Inc.....	9,968	463,612
* Meta Platforms, Inc., Class A.....	99,762	31,784,173
* Netflix, Inc.....	11,850	5,201,794
News Corp., Class A.....	32,133	636,876
News Corp., Class B.....	17,470	351,322
Omnicom Group, Inc.....	21,759	1,841,247
Paramount Global, Class A.....	4,394	84,628
Paramount Global, Class B.....	67,372	1,079,973
* Pinterest, Inc., Class A.....	23,644	685,440
* ROBLOX Corp., Class A.....	12,728	499,574
* Roku, Inc.....	3,727	358,798
# Sirius XM Holdings, Inc.....	38,728	197,513
#* Snap, Inc., Class A.....	24,862	282,432
* Spotify Technology SA.....	5,364	801,435
* Take-Two Interactive Software, Inc.....	7,107	1,086,945
* T-Mobile U.S., Inc.....	26,178	3,606,543
* Trade Desk, Inc., Class A.....	10,796	985,243
Verizon Communications, Inc.....	201,828	6,878,298
* Walt Disney Co.....	57,180	5,082,730
* Warner Bros Discovery, Inc.....	112,168	1,466,036
Warner Music Group Corp., Class A.....	2,458	77,550
* ZoomInfo Technologies, Inc., Class A.....	7,801	199,472
TOTAL COMMUNICATION SERVICES.....		<u>140,815,054</u>
CONSUMER DISCRETIONARY — (10.9%)		
* Airbnb, Inc., Class A.....	10,645	1,620,063
* Amazon.com, Inc.....	376,141	50,282,529
* Aptiv PLC.....	13,328	1,459,283
Aramark.....	23,172	935,454
* AutoZone, Inc.....	616	1,528,739
Best Buy Co., Inc.....	21,374	1,775,111
* Booking Holdings, Inc.....	1,637	4,863,200
BorgWarner, Inc.....	24,939	1,159,663

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Burlington Stores, Inc.....	2,158	\$ 383,304
* Caesars Entertainment, Inc.....	17,667	1,042,706
* CarMax, Inc.....	11,086	915,814
#* Carnival Corp.....	40,917	770,876
#* Chewy, Inc., Class A.....	5,985	202,891
* Chipotle Mexican Grill, Inc.....	1,099	2,156,546
Churchill Downs, Inc.....	3,818	442,315
Darden Restaurants, Inc.....	6,141	1,037,338
* Deckers Outdoor Corp.....	2,348	1,276,584
Dick's Sporting Goods, Inc.....	7,783	1,097,403
Domino's Pizza, Inc.....	1,361	539,963
* DoorDash, Inc., Class A.....	16,211	1,471,797
DR Horton, Inc.....	29,065	3,691,836
* DraftKings, Inc., Class A.....	12,531	398,235
eBay, Inc.....	46,386	2,064,641
* Etsy, Inc.....	4,630	470,639
* Expedia Group, Inc.....	5,821	713,247
* Five Below, Inc.....	3,506	730,440
#* Floor & Decor Holdings, Inc., Class A.....	7,925	910,186
Ford Motor Co.....	145,104	1,916,824
Garmin Ltd.....	14,209	1,504,591
General Motors Co.....	57,422	2,203,282
Genuine Parts Co.....	10,106	1,573,706
Hilton Worldwide Holdings, Inc.....	8,690	1,351,208
Home Depot, Inc.....	41,719	13,927,471
# Hyatt Hotels Corp., Class A.....	3,073	388,274
* Las Vegas Sands Corp.....	9,783	585,121
Lear Corp.....	5,632	871,608
Lennar Corp., Class A.....	22,658	2,873,714
# Lennar Corp., Class B.....	1,823	209,481
LKQ Corp.....	27,616	1,513,081
Lowe's Cos., Inc.....	19,315	4,524,925
#* Lucid Group, Inc.....	15,691	119,408
* Lululemon Athletica, Inc.....	4,788	1,812,402
Marriott International, Inc., Class A.....	11,437	2,308,101
McDonald's Corp.....	24,121	7,072,277
MGM Resorts International.....	18,488	938,636
NIKE, Inc., Class B.....	44,993	4,966,777
* Norwegian Cruise Line Holdings Ltd.....	6,851	151,202
* NVR, Inc.....	295	1,860,400
* O'Reilly Automotive, Inc.....	2,116	1,958,972
* Penske Automotive Group, Inc.....	12,500	2,017,750
* Phinia, Inc.....	4,987	141,481
Pool Corp.....	2,189	842,196
PulteGroup, Inc.....	23,572	1,989,241
Ralph Lauren Corp.....	1,009	132,512
#* Rivian Automotive, Inc., Class A.....	7,555	208,820
Ross Stores, Inc.....	20,312	2,328,568
* Royal Caribbean Cruises Ltd.....	7,900	861,969
Service Corp. International.....	20,541	1,369,058
Starbucks Corp.....	38,591	3,919,688
Tapestry, Inc.....	32,399	1,398,017
* Tesla, Inc.....	85,213	22,788,513
TJX Cos., Inc.....	50,987	4,411,905
Tractor Supply Co.....	6,831	1,530,076
* Ulta Beauty, Inc.....	3,201	1,423,805
Vail Resorts, Inc.....	3,391	798,547
Whirlpool Corp.....	5,779	833,678
# Williams-Sonoma, Inc.....	8,562	1,187,036

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Wynn Resorts Ltd.....	1,775	\$ 193,439
Yum! Brands, Inc.....	9,486	1,305,938
TOTAL CONSUMER DISCRETIONARY.....		<u>188,254,501</u>
CONSUMER STAPLES — (6.6%)		
Albertsons Cos., Inc., Class A.....	8,917	193,766
Altria Group, Inc.....	56,799	2,579,811
Archer-Daniels-Midland Co.....	18,321	1,556,552
# Brown-Forman Corp., Class A.....	3,116	224,072
Brown-Forman Corp., Class B.....	13,915	982,399
Bunge Ltd.....	13,483	1,465,198
Campbell Soup Co.....	21,365	978,944
Casey's General Stores, Inc.....	2,576	650,852
* Celsius Holdings, Inc.....	1,534	221,970
Church & Dwight Co., Inc.....	12,985	1,242,275
Clorox Co.....	5,263	797,239
Coca-Cola Co.....	139,387	8,632,237
Colgate-Palmolive Co.....	26,905	2,051,775
Conagra Brands, Inc.....	33,550	1,100,775
Constellation Brands, Inc., Class A.....	6,081	1,658,897
Costco Wholesale Corp.....	16,380	9,183,775
* Coty, Inc., Class A.....	66,131	796,217
* Darling Ingredients, Inc.....	17,563	1,216,238
Dollar General Corp.....	8,903	1,503,361
* Dollar Tree, Inc.....	23,856	3,681,696
Estee Lauder Cos., Inc., Class A.....	8,103	1,458,540
General Mills, Inc.....	26,209	1,958,861
Hershey Co.....	6,595	1,525,489
Hormel Foods Corp.....	29,988	1,225,909
J M Smucker Co.....	8,290	1,248,888
Kellogg Co.....	23,950	1,602,015
Keurig Dr Pepper, Inc.....	23,660	804,677
Kimberly-Clark Corp.....	12,559	1,621,367
Kraft Heinz Co.....	24,761	895,853
Kroger Co.....	91,614	4,456,105
Lamb Weston Holdings, Inc.....	9,433	977,542
McCormick & Co., Inc.....	13,674	1,223,549
McCormick & Co., Inc.....	612	53,923
Molson Coors Beverage Co., Class B.....	9,470	660,722
Mondelez International, Inc., Class A.....	45,815	3,396,266
* Monster Beverage Corp.....	22,868	1,314,681
PepsiCo, Inc.....	59,360	11,127,626
* Performance Food Group Co.....	13,200	788,832
Philip Morris International, Inc.....	51,239	5,109,553
Procter & Gamble Co.....	89,222	13,945,399
Sysco Corp.....	23,113	1,763,753
Target Corp.....	23,229	3,170,062
Tyson Foods, Inc., Class A.....	18,794	1,047,202
* U.S. Foods Holding Corp.....	20,101	858,916
Walgreens Boots Alliance, Inc.....	42,673	1,278,910
Walmart, Inc.....	61,417	9,818,122
TOTAL CONSUMER STAPLES.....		<u>114,050,811</u>
ENERGY — (5.9%)		
APA Corp.....	14,486	586,538
Baker Hughes Co.....	65,841	2,356,449
Cheniere Energy, Inc.....	8,489	1,374,030
# Chesapeake Energy Corp.....	16,921	1,427,117

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Chevron Corp.....	80,363	\$ 13,152,209
ConocoPhillips.....	68,072	8,013,436
Coterra Energy, Inc.....	72,604	1,999,514
Devon Energy Corp.....	62,810	3,391,740
Diamondback Energy, Inc.....	15,074	2,220,702
EOG Resources, Inc.....	33,415	4,428,490
EQT Corp.....	31,137	1,313,359
Exxon Mobil Corp.....	208,006	22,306,563
Halliburton Co.....	84,969	3,320,589
Hess Corp.....	20,302	3,080,422
Kinder Morgan, Inc.....	117,037	2,072,725
Marathon Oil Corp.....	62,489	1,641,586
Marathon Petroleum Corp.....	29,033	3,861,970
Occidental Petroleum Corp.....	67,646	4,270,492
ONEOK, Inc.....	41,588	2,788,060
Ovintiv, Inc.....	31,458	1,449,899
Phillips 66.....	17,787	1,984,140
Pioneer Natural Resources Co.....	11,126	2,510,804
Schlumberger NV.....	60,479	3,528,345
Targa Resources Corp.....	15,887	1,302,575
Texas Pacific Land Corp.....	363	546,787
Valero Energy Corp.....	32,149	4,144,328
Vitesse Energy, Inc.....	739	18,615
Williams Cos., Inc.....	79,930	2,753,588
TOTAL ENERGY.....		<u>101,845,072</u>
FINANCIALS — (12.9%)		
Aflac, Inc.....	20,960	1,516,246
Allstate Corp.....	19,226	2,166,386
Ally Financial, Inc.....	38,862	1,186,845
American Express Co.....	31,456	5,312,289
American Financial Group, Inc.....	9,624	1,170,375
American International Group, Inc.....	31,331	1,888,633
Ameriprise Financial, Inc.....	7,442	2,593,165
Aon PLC, Class A.....	7,027	2,238,099
Apollo Global Management, Inc.....	14,286	1,167,309
* Arch Capital Group Ltd.....	26,543	2,062,126
Ares Management Corp., Class A.....	4,814	477,645
Arthur J Gallagher & Co.....	9,166	1,968,857
Bank of America Corp.....	241,739	7,735,648
Bank of New York Mellon Corp.....	27,444	1,244,860
* Berkshire Hathaway, Inc., Class B.....	61,526	21,654,691
BlackRock, Inc.....	5,066	3,743,014
Blackstone, Inc.....	16,201	1,697,703
* Block, Inc.....	15,720	1,265,932
Brown & Brown, Inc.....	20,872	1,470,432
Capital One Financial Corp.....	16,483	1,928,841
# Carlyle Group, Inc.....	26,272	936,597
Cboe Global Markets, Inc.....	8,205	1,146,074
Charles Schwab Corp.....	54,310	3,589,891
Chubb Ltd.....	13,657	2,791,627
Cincinnati Financial Corp.....	11,930	1,283,429
Citigroup, Inc.....	60,757	2,895,679
Citizens Financial Group, Inc.....	29,073	937,895
CME Group, Inc.....	12,398	2,466,706
CNA Financial Corp.....	4,083	159,890
* Coinbase Global, Inc., Class A.....	1,100	108,471
Discover Financial Services.....	28,814	3,041,318
Equitable Holdings, Inc.....	51,585	1,479,974

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,552	\$ 344,482
	2,916	1,051,247
#	2,683	70,295
	1,691	735,653
	31,686	1,241,141
	18,623	1,124,457
	48,790	1,419,789
	862	1,233,781
*	20,623	2,602,829
*	4,575	1,138,763
	16,632	486,320
	13,611	1,500,613
	9,864	1,106,445
	11,325	4,030,228
	30,658	2,203,697
	90,043	1,102,126
	2,406	210,116
	18,862	2,165,358
	4,492	752,724
	109,615	17,314,785
	711	264,940
	18,869	1,120,441
	17,071	1,069,498
	5,241	1,202,076
	9,905	1,385,313
*	959	1,390,272
	2,035	547,863
	20,867	3,931,760
	35,432	13,970,129
	23,135	1,456,811
	6,614	2,333,088
	42,040	3,849,182
	3,764	867,527
	2,761	1,513,249
	29,103	1,469,410
	13,439	1,076,733
*	33,458	2,536,786
	13,135	1,798,050
	20,000	1,597,400
	17,380	2,189,532
	29,328	2,829,859
	19,609	2,158,363
	74,541	1,518,400
	7,129	1,000,555
	2,053	383,418
*	31,027	399,007
#*	9,767	106,753
	10,372	4,091,858
	18,771	1,182,385
	23,778	1,722,478
	49,494	1,709,523
	14,676	1,808,964
#*	11,923	263,141
	6,784	554,863
	14,953	2,581,037
	42,954	1,426,932
	50,369	1,998,642
	25,182	1,224,097
#	61,047	14,512,703

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
W R Berkley Corp.....	22,549	\$ 1,391,048
Wells Fargo & Co.....	115,540	5,333,326
Willis Towers Watson PLC.....	8,655	1,829,061
TOTAL FINANCIALS.....		<u>222,757,969</u>
HEALTH CARE — (13.3%)		
Abbott Laboratories.....	62,251	6,930,404
AbbVie, Inc.....	75,944	11,359,703
Agilent Technologies, Inc.....	13,245	1,612,844
#* agilon health, Inc.....	14,233	272,562
* Align Technology, Inc.....	2,967	1,121,200
* Alnylam Pharmaceuticals, Inc.....	2,986	583,464
AmerisourceBergen Corp.....	6,986	1,305,683
Amgen, Inc.....	23,156	5,421,977
* Avantor, Inc.....	39,036	802,971
Baxter International, Inc.....	28,681	1,297,242
Becton Dickinson & Co.....	10,071	2,805,982
* Biogen, Inc.....	6,528	1,763,800
* BioMarin Pharmaceutical, Inc.....	11,388	1,001,347
* Bio-Rad Laboratories, Inc., Class A.....	1,741	705,732
Bio-Techne Corp.....	6,217	518,498
* Boston Scientific Corp.....	46,887	2,431,091
Bristol-Myers Squibb Co.....	105,905	6,586,232
Bruker Corp.....	14,654	1,007,023
Cardinal Health, Inc.....	10,174	930,616
* Catalent, Inc.....	965	46,822
* Centene Corp.....	25,911	1,764,280
* Charles River Laboratories International, Inc.....	4,149	869,381
Chemed Corp.....	1,024	533,596
Cigna Group.....	11,209	3,307,776
† Contra Abiomed, Inc.....	2,233	34,857
Cooper Cos., Inc.....	2,424	948,414
CVS Health Corp.....	44,233	3,303,763
Danaher Corp.....	24,167	6,164,035
* DaVita, Inc.....	9,824	1,001,950
DENTSPLY SIRONA, Inc.....	5,971	247,916
* DexCom, Inc.....	9,544	1,188,801
* Edwards Lifesciences Corp.....	17,420	1,429,659
Elevance Health, Inc.....	9,780	4,612,541
Eli Lilly & Co.....	36,750	16,704,712
* Exact Sciences Corp.....	6,175	602,309
* Fortrea Holdings, Inc.....	7,957	254,306
* GE HealthCare Technologies, Inc.....	27,278	2,127,684
Gilead Sciences, Inc.....	75,102	5,718,266
HCA Healthcare, Inc.....	7,074	1,929,858
* Henry Schein, Inc.....	13,610	1,072,332
* Hologic, Inc.....	22,842	1,814,112
* Horizon Therapeutics PLC.....	16,733	1,677,818
Humana, Inc.....	5,082	2,321,610
* IDEXX Laboratories, Inc.....	3,700	2,052,501
* Illumina, Inc.....	5,052	970,742
* Incyte Corp.....	15,787	1,005,948
* Insulet Corp.....	1,723	476,840
* Intuitive Surgical, Inc.....	8,233	2,670,785
* IQVIA Holdings, Inc.....	12,127	2,713,538
* Jazz Pharmaceuticals PLC.....	2,143	279,490
Johnson & Johnson.....	115,332	19,321,570
Laboratory Corp. of America Holdings.....	7,957	1,702,241
McKesson Corp.....	4,572	1,839,773

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Medtronic PLC.....	41,709	\$ 3,660,382
Merck & Co., Inc.....	127,000	13,544,550
* Mettler-Toledo International, Inc.....	803	1,009,748
* Moderna, Inc.....	13,260	1,560,172
* Molina Healthcare, Inc.....	3,901	1,187,815
* Neurocrine Biosciences, Inc.....	3,826	389,831
* Penumbra, Inc.....	1,006	305,180
Pfizer, Inc.....	266,253	9,601,083
Quest Diagnostics, Inc.....	10,300	1,392,663
* Regeneron Pharmaceuticals, Inc.....	4,566	3,387,561
* Repligen Corp.....	3,917	672,001
ResMed, Inc.....	5,315	1,181,790
Revvity, Inc.....	6,423	789,708
Royalty Pharma PLC, Class A.....	19,043	597,569
* Sarepta Therapeutics, Inc.....	2,275	246,587
* Seagen, Inc.....	5,271	1,010,872
* Shockwave Medical, Inc.....	1,392	362,755
STERIS PLC.....	7,072	1,595,090
Stryker Corp.....	10,433	2,956,817
Teleflex, Inc.....	2,812	706,290
Thermo Fisher Scientific, Inc.....	15,127	8,299,580
* United Therapeutics Corp.....	4,400	1,067,968
UnitedHealth Group, Inc.....	42,003	21,269,059
Universal Health Services, Inc., Class B.....	4,314	599,473
* Veeva Systems, Inc., Class A.....	4,424	903,469
* Vertex Pharmaceuticals, Inc.....	8,838	3,113,981
Viatis, Inc.....	57,635	606,897
* Waters Corp.....	2,690	743,005
West Pharmaceutical Services, Inc.....	2,654	976,778
Zimmer Biomet Holdings, Inc.....	9,584	1,324,030
Zoetis, Inc.....	18,191	3,421,545
TOTAL HEALTH CARE.....		229,652,846
INDUSTRIALS — (11.0%)		
3M Co.....	24,083	2,685,254
Advanced Drainage Systems, Inc.....	1,287	157,001
AECOM.....	11,249	978,663
AGCO Corp.....	4,533	603,342
Allegion PLC.....	8,851	1,034,328
* American Airlines Group, Inc.....	15,896	266,258
AMETEK, Inc.....	17,254	2,736,484
AO Smith Corp.....	13,701	995,104
Automatic Data Processing, Inc.....	18,282	4,520,407
* Avis Budget Group, Inc.....	254	55,954
* Axon Enterprise, Inc.....	2,386	443,629
* Boeing Co.....	18,991	4,536,000
Booz Allen Hamilton Holding Corp.....	6,553	793,437
Broadridge Financial Solutions, Inc.....	6,452	1,083,420
* Builders FirstSource, Inc.....	23,377	3,376,340
Carlisle Cos., Inc.....	4,922	1,364,378
Carrier Global Corp.....	65,734	3,914,460
Caterpillar, Inc.....	23,334	6,187,477
* Ceridian HCM Holding, Inc.....	9,635	682,254
CH Robinson Worldwide, Inc.....	10,105	1,012,319
Cintas Corp.....	3,641	1,827,928
* Copart, Inc.....	27,257	2,409,246
CSX Corp.....	103,942	3,463,347
Cummins, Inc.....	12,538	3,269,910
Deere & Co.....	14,121	6,066,382

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Delta Air Lines, Inc.....	53,288	\$2,465,103
Dover Corp.....	9,740	1,421,748
Eaton Corp. PLC.....	13,996	2,873,659
Emerson Electric Co.....	20,298	1,854,222
Equifax, Inc.....	8,509	1,736,517
Expeditors International of Washington, Inc.....	13,235	1,684,815
Fastenal Co.....	29,308	1,717,742
FedEx Corp.....	13,476	3,637,846
Ferguson PLC.....	5,155	833,151
Fortive Corp.....	24,937	1,953,814
Fortune Brands Innovations, Inc.....	12,825	911,473
General Dynamics Corp.....	9,569	2,139,437
General Electric Co.....	31,299	3,575,598
Genpact Ltd.....	18,844	680,080
Graco, Inc.....	11,855	940,457
* GXO Logistics, Inc.....	1,696	113,751
HEICO Corp.....	1,837	323,275
HEICO Corp., Class A.....	3,397	476,769
Honeywell International, Inc.....	31,812	6,175,664
Howmet Aerospace, Inc.....	26,972	1,379,348
Hubbell, Inc.....	3,796	1,184,352
Huntington Ingalls Industries, Inc.....	3,466	796,036
IDEX Corp.....	4,354	983,177
Illinois Tool Works, Inc.....	13,091	3,447,122
Ingersoll Rand, Inc.....	29,247	1,908,952
Jacobs Solutions, Inc.....	9,377	1,175,970
JB Hunt Transport Services, Inc.....	8,635	1,761,022
Johnson Controls International PLC.....	22,693	1,578,298
Knight-Swift Transportation Holdings, Inc.....	20,768	1,261,656
L3Harris Technologies, Inc.....	7,671	1,453,578
Leidos Holdings, Inc.....	12,144	1,135,828
Lennox International, Inc.....	1,509	554,467
Lincoln Electric Holdings, Inc.....	3,611	724,764
Lockheed Martin Corp.....	9,936	4,435,132
Masco Corp.....	7,236	439,080
Nordson Corp.....	3,436	864,532
Norfolk Southern Corp.....	11,222	2,621,347
Northrop Grumman Corp.....	5,251	2,336,695
Old Dominion Freight Line, Inc.....	4,687	1,966,150
Otis Worldwide Corp.....	13,947	1,268,619
Owens Corning.....	12,012	1,681,560
PACCAR, Inc.....	26,362	2,270,559
Parker-Hannifin Corp.....	6,511	2,669,575
Paychex, Inc.....	13,136	1,648,174
Paycom Software, Inc.....	2,244	827,497
* Paylocity Holding Corp.....	2,600	589,810
Pentair PLC.....	21,752	1,511,764
Quanta Services, Inc.....	12,289	2,477,708
Regal Rexnord Corp.....	5,531	863,832
Republic Services, Inc.....	12,964	1,958,990
Robert Half, Inc.....	5,379	398,853
Rockwell Automation, Inc.....	5,091	1,712,052
Rollins, Inc.....	15,673	639,929
RTX Corp.....	50,121	4,407,140
* Saia, Inc.....	468	198,029
Snap-on, Inc.....	5,139	1,400,069
Southwest Airlines Co.....	34,300	1,171,688
SS&C Technologies Holdings, Inc.....	15,765	918,311
Stanley Black & Decker, Inc.....	9,873	980,093

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INDUSTRIALS — (Continued)			
#*	Symbotic, Inc.....	1,576	\$ 100,139
	Tetra Tech, Inc.....	4,200	710,682
	Textron, Inc.....	16,164	1,257,074
	Toro Co.....	10,242	1,041,099
	Trane Technologies PLC.....	9,772	1,948,928
	TransDigm Group, Inc.....	1,949	1,753,554
	TransUnion.....	9,035	719,999
*	Uber Technologies, Inc.....	29,580	1,463,027
#	U-Haul Holding Co.....	2,400	146,064
	U-Haul Holding Co., Non Voting.....	22,600	1,292,946
	Union Pacific Corp.....	27,046	6,275,213
*	United Airlines Holdings, Inc.....	24,289	1,319,136
	United Parcel Service, Inc., Class B.....	32,630	6,106,052
	United Rentals, Inc.....	8,970	4,168,180
	Verisk Analytics, Inc.....	6,169	1,412,331
	Vertiv Holdings Co., Class A.....	6,113	158,999
	Waste Management, Inc.....	17,006	2,785,413
#	Watsco, Inc.....	2,383	901,227
	Westinghouse Air Brake Technologies Corp.....	13,555	1,605,454
*	WillScot Mobile Mini Holdings Corp.....	20,680	991,606
	WW Grainger, Inc.....	3,240	2,392,708
	Xylem, Inc.....	10,338	1,165,609
TOTAL INDUSTRIALS.....			<u>191,295,641</u>
INFORMATION TECHNOLOGY — (24.4%)			
	Accenture PLC, Class A.....	27,337	8,648,060
*	Adobe, Inc.....	17,341	9,471,134
*	Advanced Micro Devices, Inc.....	54,976	6,289,254
*	Akamai Technologies, Inc.....	14,245	1,346,153
	Amdocs Ltd.....	16,085	1,506,199
	Amphenol Corp., Class A.....	25,376	2,240,955
	Analog Devices, Inc.....	18,365	3,664,368
*	ANSYS, Inc.....	4,116	1,408,084
	Apple, Inc.....	467,445	91,829,570
	Applied Materials, Inc.....	34,847	5,282,457
*	AppLovin Corp., Class A.....	16,057	504,190
*	Arista Networks, Inc.....	7,496	1,162,555
*	Aspen Technology, Inc.....	3,683	657,416
*	Atlassian Corp., Class A.....	3,630	660,442
*	Autodesk, Inc.....	9,105	1,930,169
#	Bentley Systems, Inc., Class B.....	7,957	428,723
*	Bills Holdings, Inc.....	411	51,515
*	Black Knight, Inc.....	11,932	839,058
	Broadcom, Inc.....	19,205	17,258,573
*	Cadence Design Systems, Inc.....	9,306	2,177,697
	CDW Corp.....	6,151	1,150,668
	Cisco Systems, Inc.....	178,752	9,302,254
*	Cloudflare, Inc., Class A.....	3,637	250,116
	Cognex Corp.....	9,379	512,281
	Cognizant Technology Solutions Corp., Class A.....	36,029	2,378,995
#*	Confluent, Inc., Class A.....	4,300	148,522
	Corning, Inc.....	69,592	2,361,952
*	CrowdStrike Holdings, Inc., Class A.....	4,868	786,961
*	Datadog, Inc., Class A.....	4,330	505,398
	Dell Technologies, Inc., Class C.....	8,265	437,384
*	DocuSign, Inc.....	4,816	259,197
	Dolby Laboratories, Inc., Class A.....	6,404	567,458
*	Dropbox, Inc., Class A.....	10,423	280,900
*	Dynatrace, Inc.....	8,589	469,732

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Enphase Energy, Inc.....	4,650	\$ 706,010
# Entegris, Inc.....	7,773	852,776
* EPAM Systems, Inc.....	2,830	670,172
* F5, Inc.....	6,243	987,892
* Fair Isaac Corp.....	992	831,266
* First Solar, Inc.....	7,786	1,614,816
* Flex Ltd.....	52,100	1,425,456
* Fortinet, Inc.....	24,244	1,884,244
* Gartner, Inc.....	2,756	974,494
Gen Digital, Inc.....	41,565	808,439
#* GLOBALFOUNDRIES, Inc.....	2,443	155,595
* GoDaddy, Inc., Class A.....	5,302	408,731
Hewlett Packard Enterprise Co.....	91,810	1,595,658
HP, Inc.....	33,630	1,104,073
* HubSpot, Inc.....	1,208	701,304
Intel Corp.....	130,932	4,683,438
International Business Machines Corp.....	50,806	7,325,209
Intuit, Inc.....	7,577	3,877,151
Jabil, Inc.....	23,278	2,576,176
Juniper Networks, Inc.....	28,163	782,931
* Keysight Technologies, Inc.....	9,163	1,475,976
KLA Corp.....	6,070	3,119,676
Lam Research Corp.....	6,162	4,427,335
* Lattice Semiconductor Corp.....	9,435	858,019
* Manhattan Associates, Inc.....	1,874	357,222
Marvell Technology, Inc.....	33,710	2,195,532
Microchip Technology, Inc.....	28,855	2,710,639
Micron Technology, Inc.....	37,236	2,658,278
Microsoft Corp.....	264,903	88,986,216
#* MongoDB, Inc.....	1,556	658,810
Monolithic Power Systems, Inc.....	1,525	853,222
Motorola Solutions, Inc.....	6,025	1,726,946
NetApp, Inc.....	11,183	872,386
NVIDIA Corp.....	78,353	36,613,573
NXP Semiconductors NV.....	10,711	2,388,339
* Okta, Inc.....	4,590	352,787
* ON Semiconductor Corp.....	34,453	3,712,311
Oracle Corp.....	55,977	6,562,184
* Palantir Technologies, Inc., Class A.....	58,655	1,163,715
#* Palo Alto Networks, Inc.....	7,398	1,849,204
* Procure Technologies, Inc.....	835	63,335
* PTC, Inc.....	6,165	898,919
* Pure Storage, Inc., Class A.....	15,710	581,113
* Qorvo, Inc.....	12,090	1,330,142
QUALCOMM, Inc.....	52,811	6,980,030
Roper Technologies, Inc.....	3,578	1,764,133
* Salesforce, Inc.....	32,588	7,332,626
* Samsara, Inc., Class A.....	6,978	194,965
# Seagate Technology Holdings PLC.....	8,085	513,398
* ServiceNow, Inc.....	4,528	2,639,824
Skyworks Solutions, Inc.....	10,026	1,146,674
* Snowflake, Inc., Class A.....	3,815	677,964
* SolarEdge Technologies, Inc.....	1,688	407,584
* Splunk, Inc.....	3,957	428,662
* Super Micro Computer, Inc.....	500	165,135
* Synopsys, Inc.....	4,293	1,939,577
TE Connectivity Ltd.....	13,553	1,944,720
* Teledyne Technologies, Inc.....	3,310	1,272,794
Teradyne, Inc.....	11,940	1,348,504

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Texas Instruments, Inc.....	34,618	\$ 6,231,240
* Trimble, Inc.....	17,675	950,915
* Twilio, Inc., Class A.....	8,933	589,846
* Tyler Technologies, Inc.....	1,743	691,326
#* UiPath, Inc., Class A.....	17,382	314,267
* Unity Software, Inc.....	22,470	1,030,025
* VeriSign, Inc.....	3,746	790,219
* VMware, Inc., Class A.....	7,951	1,253,316
* Western Digital Corp.....	20,636	878,268
* Workday, Inc., Class A.....	3,528	836,595
* Zebra Technologies Corp., Class A.....	3,118	960,219
* Zoom Video Communications, Inc., Class A.....	10,259	752,498
* Zscaler, Inc.....	2,717	435,752
TOTAL INFORMATION TECHNOLOGY.....		<u>421,621,176</u>
MATERIALS — (3.7%)		
Air Products & Chemicals, Inc.....	8,086	2,468,898
Albemarle Corp.....	6,251	1,326,962
Amcor PLC.....	141,765	1,454,509
AptarGroup, Inc.....	8,457	1,027,187
Avery Dennison Corp.....	4,736	871,471
Ball Corp.....	19,115	1,121,859
Berry Global Group, Inc.....	7,192	471,579
# Celanese Corp.....	15,715	1,970,504
CF Industries Holdings, Inc.....	16,618	1,364,006
Corteva, Inc.....	25,393	1,432,927
Crown Holdings, Inc.....	14,348	1,330,921
Dow, Inc.....	43,139	2,436,059
DuPont de Nemours, Inc.....	18,431	1,430,799
Eastman Chemical Co.....	15,556	1,331,283
Ecolab, Inc.....	9,119	1,670,054
FMC Corp.....	8,248	793,705
Freeport-McMoRan, Inc.....	61,406	2,741,778
International Flavors & Fragrances, Inc.....	11,034	933,587
International Paper Co.....	30,074	1,084,469
Linde PLC.....	18,643	7,283,261
LyondellBasell Industries NV, Class A.....	41,038	4,057,017
Martin Marietta Materials, Inc.....	4,677	2,088,093
Mosaic Co.....	28,274	1,152,448
Newmont Corp.....	35,737	1,533,832
Nucor Corp.....	20,037	3,448,167
Packaging Corp. of America.....	12,109	1,856,915
PPG Industries, Inc.....	14,198	2,043,092
Reliance Steel & Aluminum Co.....	8,877	2,599,718
RPM International, Inc.....	13,194	1,363,072
Sherwin-Williams Co.....	10,823	2,992,560
Southern Copper Corp.....	5,635	492,724
Steel Dynamics, Inc.....	26,812	2,857,623
Vulcan Materials Co.....	9,940	2,191,770
Westlake Corp.....	6,774	931,425
WestRock Co.....	5,591	186,124
TOTAL MATERIALS.....		<u>64,340,398</u>
REAL ESTATE — (0.3%)		
* CBRE Group, Inc., Class A.....	27,838	2,319,184
* CoStar Group, Inc.....	21,040	1,766,729
* Zillow Group, Inc., Class A.....	5,703	303,513

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* Zillow Group, Inc., Class C.....	6,095	\$ 330,105
TOTAL REAL ESTATE.....		<u>4,719,531</u>
UTILITIES — (2.0%)		
AES Corp.....	21,998	475,817
Alliant Energy Corp.....	8,692	467,108
Ameren Corp.....	8,985	769,745
American Electric Power Co., Inc.....	17,907	1,517,439
American Water Works Co., Inc.....	6,163	908,611
Atmos Energy Corp.....	5,126	623,885
# Avangrid, Inc.....	2,608	96,705
Brookfield Renewable Corp., Class A.....	12,100	377,157
CenterPoint Energy, Inc.....	22,462	675,882
CMS Energy Corp.....	10,354	632,319
Consolidated Edison, Inc.....	11,744	1,114,036
Constellation Energy Corp.....	11,580	1,119,207
Dominion Energy, Inc.....	26,956	1,443,494
DTE Energy Co.....	6,698	765,581
Duke Energy Corp.....	25,857	2,420,732
Edison International.....	8,123	584,531
Entergy Corp.....	7,258	745,397
Essential Utilities, Inc.....	9,352	395,496
Evergy, Inc.....	7,152	428,905
Eversource Energy.....	11,615	840,113
Exelon Corp.....	33,009	1,381,757
FirstEnergy Corp.....	20,207	795,954
NextEra Energy, Inc.....	66,209	4,853,120
NiSource, Inc.....	14,351	399,532
NRG Energy, Inc.....	12,308	467,581
* PG&E Corp.....	45,405	799,582
Pinnacle West Capital Corp.....	1,600	132,512
PPL Corp.....	18,293	503,606
Public Service Enterprise Group, Inc.....	16,884	1,065,718
Sempra.....	10,837	1,614,930
Southern Co.....	36,657	2,651,767
Vistra Corp.....	60,172	1,688,426
WEC Energy Group, Inc.....	10,814	971,746
Xcel Energy, Inc.....	19,112	1,198,896
TOTAL UTILITIES.....		<u>34,927,287</u>
TOTAL COMMON STOCKS		
Cost (\$772,103,822).....		<u>1,714,280,286</u>
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	4,782,798	<u>4,782,798</u>
SECURITIES LENDING COLLATERAL — (0.6%)		
@§ The DFA Short Term Investment Fund.....	901,914	<u>10,432,443</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$787,318,452)^.....		<u>\$1,729,495,527</u>

U.S. LARGE CAP EQUITY PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 140,804,763	\$ 10,291	—	\$ 140,815,054
Consumer Discretionary.....	188,254,501	—	—	188,254,501
Consumer Staples.....	114,050,811	—	—	114,050,811
Energy.....	101,845,072	—	—	101,845,072
Financials.....	222,757,969	—	—	222,757,969
Health Care.....	229,617,989	—	\$ 34,857	229,652,846
Industrials.....	191,295,641	—	—	191,295,641
Information Technology.....	421,621,176	—	—	421,621,176
Materials.....	64,340,398	—	—	64,340,398
Real Estate.....	4,719,531	—	—	4,719,531
Utilities.....	34,927,287	—	—	34,927,287
Temporary Cash Investments.....	4,782,798	—	—	4,782,798
Securities Lending Collateral.....	—	10,432,443	—	10,432,443
TOTAL.....	\$1,719,017,936	\$10,442,734	\$34,857[^]	\$1,729,495,527

[^] 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
July 31, 2023
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (65.4%)			CANADA — (Continued)		
AUSTRALIA — (2.4%)			Quebec, Province of		
APA Infrastructure Ltd.			Canada		
Ω 4.200%, 03/23/25.....	4,000	\$ 3,893,579	4.200%, 03/10/25..... AUD	2,000	\$ 1,332,112
Glencore Funding LLC			Royal Bank of Canada		
Ω 4.125%, 03/12/24.....	2,225	2,195,817	2.333%, 12/05/23..... CAD	5,000	3,753,801
Ω 4.625%, 04/29/24.....	7,350	7,282,179	0.650%, 07/29/24.....	1,750	1,664,885
Macquarie Bank Ltd.			Royal Bank of Canada,		
Ω 3.231%, 03/21/25.....	12,425	11,967,373	Floating Rate Note,		
Westpac Banking Corp.			SOFR + 0.360%, FRN		
3.250%, 11/16/23..... AUD	10,000	<u>6,691,327</u>	#(r) 5.695%, 07/29/24.....	7,750	7,725,333
TOTAL AUSTRALIA.....		<u>32,030,275</u>	Thomson Reuters Corp.		
			3.850%, 09/29/24.....	5,000	4,853,296
CANADA — (7.8%)			Toronto-Dominion Bank		
Bank of Montreal			2.850%, 03/08/24..... CAD	10,000	7,464,073
2.500%, 06/28/24.....	3,000	2,915,773	0.700%, 09/10/24.....	3,000	<u>2,839,915</u>
0.625%, 07/09/24.....	1,350	1,287,055	TOTAL CANADA.....		<u>105,388,821</u>
Bank of Montreal, Floating			DENMARK — (0.5%)		
Rate Note, SOFR +			Danske Bank AS		
0.320%, FRN			Ω..... 5.375,01/12/24.....	7,132	<u>7,094,622</u>
(r) 5.598%, 07/09/24.....	2,000	1,992,460	FRANCE — (4.3%)		
Bank of Nova Scotia			Banque Federative du		
# 0.700%, 04/15/24.....	11,620	11,213,525	Credit Mutuel SA		
0.650%, 07/31/24.....	600	570,578	Ω 2.375%, 11/21/24.....	5,000	4,770,746
Bank of Nova Scotia, Floating			BNP Paribas SA		
Rate Note,			Ω 3.375%, 01/09/25.....	7,000	6,766,053
(r) SOFR + 0.380%,			BPCE SA		
FRN, 5.715%,			4.000%, 04/15/24.....	500	493,669
07/31/24.....	1,000	997,005	#,Ω... 2.375,01/14/25.....	14,485	13,662,645
(r) SOFR + 0.460%,			Credit Agricole SA		
FRN, 5.738%,			Ω 3.875%, 04/15/24.....	3,550	3,496,597
01/10/25.....	1,205	1,200,245	# 3.250%, 10/04/24.....	5,000	4,853,662
Brookfield Corp.			Societe Generale SA		
4.000%, 01/15/25.....	6,200	6,040,402	Ω 3.875%, 03/28/24.....	9,500	9,361,556
Brookfield Finance, Inc.			Ω 2.625%, 01/22/25.....	1,840	1,747,340
4.000%, 04/01/24.....	1,066	1,051,778	TotalEnergies Capital		
Canadian Imperial Bank of			International SA		
Commerce			3.750%, 04/10/24.....	13,004	<u>12,833,821</u>
3.100%, 04/02/24.....	4,500	4,418,741	TOTAL FRANCE.....		<u>57,986,089</u>
1.000%, 10/18/24.....	5,000	4,725,522	GERMANY — (3.4%)		
2.250%, 01/28/25.....	5,000	4,762,146	Bayer U.S. Finance II LLC		
Canadian Natural			Ω 3.875%, 12/15/23.....	3,500	3,476,550
Resources Ltd.			Bayer U.S. Finance LLC		
3.900%, 02/01/25.....	8,300	8,048,722	Ω 3.375%, 10/08/24.....	6,000	5,816,447
Enbridge, Inc.			BMW U.S. Capital LLC		
4.000%, 10/01/23.....	7,000	6,976,090	Ω 0.800%, 04/01/24.....	2,000	1,935,529
2.500%, 01/15/25.....	1,920	1,834,958			
ITC Holdings Corp.					
3.650%, 06/15/24.....	9,000	8,838,075			
National Bank of Canada					
0.750%, 08/06/24.....	9,350	8,882,331			

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
GERMANY — (Continued)			JAPAN — (Continued)		
BMW U.S. Capital LLC, Floating Rate Note, SOFR + 0.530%, FRN (r)Ω 5.791%, 04/01/24.....	8,000	\$ 8,007,800	#Ω 0.850%, 03/25/24.....	750	\$ 726,063
EMD Finance LLC 3.250%, 03/19/25.....	5,697	5,476,260	Ω 0.800%, 09/16/24.....	643	607,517
Kreditanstalt fuer Wiederaufbau 5.000%, 03/19/24..... AUD	2,000	1,347,648	Toyota Motor Credit Corp. 2.500%, 03/22/24.....	10,000	9,804,408
1.500%, 07/24/24..... AUD	8,800	5,743,299	0.625%, 09/13/24.....	1,600	1,516,338
Landwirtschaftliche Rentenbank 4.750%, 04/08/24..... AUD	15,000	10,091,081	Toyota Motor Credit Corp., Floating Rate Note, (r) SOFR + 0.380%, FRN, 5.631%, 02/22/24.....	800	800,230
Mercedes-Benz Finance North America LLC Ω 0.750%, 03/01/24.....	1,500	1,453,321	(r) SOFR + 0.890%, FRN, 5.976%, 05/18/26.....	2,100	2,113,965
NRW Bank 1.600%, 07/31/24..... AUD	4,000	2,603,213	TOTAL JAPAN.....		77,046,401
TOTAL GERMANY.....		45,951,148	NETHERLANDS — (0.9%) Cooperatieve Rabobank UA Ω 2.625%, 07/22/24.....	6,940	6,729,086
IRELAND — (0.9%) AerCap Ireland Capital DAC/AerCap Global Aviation Trust 4.875%, 01/16/24.....	7,150	7,107,192	ING Groep NV 3.550%, 04/09/24.....	5,000	4,921,527
# 2.875%, 08/14/24.....	2,450	2,367,356	TOTAL NETHERLANDS.....		11,650,613
3.500%, 01/15/25.....	3,000	2,895,222	NEW ZEALAND — (2.5%) Bank of New Zealand Ω 3.500%, 02/20/24.....	5,250	5,180,625
TOTAL IRELAND.....		12,369,770	New Zealand Government Bond 0.500%, 05/15/24..... NZD	45,900	27,387,376
ITALY — (0.7%) Republic of Italy Government International Bond 0.875%, 05/06/24.....	8,000	7,686,240	New Zealand Local Government Funding Agency Bond 2.250%, 04/15/24..... NZD	1,500	908,972
2.375%, 10/17/24.....	2,000	1,915,132	TOTAL NEW ZEALAND.....		33,476,973
TOTAL ITALY.....		9,601,372	SPAIN — (0.9%) Banco Santander SA 3.496%, 03/24/25.....	7,000	6,736,179
JAPAN — (5.7%) American Honda Finance Corp. 3.550%, 01/12/24.....	3,000	2,971,471	Santander Holdings USA, Inc. 3.500%, 06/07/24.....	5,000	4,882,246
0.550%, 07/12/24.....	8,000	7,630,672	TOTAL SPAIN.....		11,618,425
Mitsubishi UFJ Financial Group, Inc. 2.193%, 02/25/25.....	9,800	9,275,468	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.4%) African Development Bank 4.750%, 03/06/24..... AUD	12,000	8,066,725
MUFG Bank Ltd. #Ω 3.250%, 09/08/24.....	2,000	1,945,375	Asian Development Bank 1.100%, 08/15/24..... AUD	6,200	4,020,893
Nomura Holdings, Inc. 2.648%, 01/16/25.....	8,390	7,979,011	European Investment Bank 4.750%, 08/07/24..... AUD	1,000	673,189
5.099%, 07/03/25.....	3,000	2,955,724	Inter-American Development Bank 4.750%, 08/27/24..... AUD	1,000	673,046
ORIX Corp. 3.250%, 12/04/24.....	5,000	4,815,463	International Finance Corp. 1.450%, 07/22/24..... AUD	4,000	2,609,128
Sumitomo Mitsui Financial Group, Inc. 2.696%, 07/16/24.....	9,500	9,222,018			
2.348%, 01/15/25.....	5,500	5,236,612			
Sumitomo Mitsui Trust Bank Ltd. #Ω 0.800%, 09/12/23.....	9,500	9,446,066			

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED STATES — (Continued)		
Nordic Investment Bank			Broadcom Corp./Broadcom		
4.750%, 02/28/24..... AUD	13,500	\$ 9,077,429	Cayman Finance Ltd.		
0.375%, 09/20/24.....	7,550	<u>7,133,872</u>	3.625%, 01/15/24.....	8,000	\$ 7,912,601
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>32,254,282</u>	Campbell Soup Co.		
			3.300%, 03/19/25.....	9,600	9,260,641
SWEDEN — (1.8%)			Capital One Financial Corp.		
Skandinaviska Enskilda Banken			3.300%, 10/30/24.....	1,486	1,435,237
AB			3.200%, 02/05/25.....	6,400	6,110,571
#Ω 0.650%, 09/09/24.....	26,136	<u>24,696,617</u>	Cardinal Health, Inc.		
SWITZERLAND — (0.2%)			3.079%, 06/15/24.....	9,750	9,520,369
UBS AG			Charles Schwab Corp.		
Ω 1.375%, 01/13/25.....	3,000	<u>2,819,444</u>	0.750%, 03/18/24.....	7,335	7,100,510
UNITED KINGDOM — (3.1%)			Charles Schwab Corp., Floating		
BAT Capital Corp.			Rate Note,		
3.222%, 08/15/24.....	10,700	10,413,548	(r) SOFR + 0.500%,		
Lloyds Banking Group PLC			FRN, 5.721%,		
4.450%, 05/08/25.....	7,000	6,821,263	03/18/24.....	3,073	3,066,655
LSEGA Financing PLC			(r) SOFR + 0.520%,		
#Ω 0.650%, 04/06/24.....	3,000	2,892,267	FRN, 5.646%,		
NatWest Markets PLC			05/13/26.....	2,000	1,973,359
Ω 0.800%, 08/12/24.....	12,000	11,383,728	Cigna Group		
Reckitt Benckiser Treasury			3.500%, 06/15/24.....	11,773	11,561,764
Services PLC			CNA Financial Corp.		
Ω 2.750%, 06/26/24.....	10,158	<u>9,897,798</u>	7.250%, 11/15/23.....	1,390	1,394,531
TOTAL UNITED KINGDOM..		<u>41,408,604</u>	3.950%, 05/15/24.....	2,000	1,969,652
UNITED STATES — (27.9%)			Constellation Energy		
Aetna, Inc.			Generation LLC		
3.500%, 11/15/24.....	1,200	1,170,840	3.250%, 06/01/25.....	14,900	14,265,751
Ancor Flexibles North			Devon Energy Corp.		
America, Inc.			5.250%, 09/15/24.....	400	398,254
4.000%, 05/17/25.....	3,200	3,097,925	Discover Bank		
American Tower Corp.			2.450%, 09/12/24.....	3,900	3,722,620
3.375%, 05/15/24.....	1,900	1,863,631	Discover Financial Services		
4.000%, 06/01/25.....	3,500	3,398,474	3.950%, 11/06/24.....	2,796	2,720,947
Ameriprise Financial, Inc.			Eastern Energy Gas		
3.000%, 04/02/25.....	5,000	4,802,622	Holdings LLC		
Apple, Inc.			2.500%, 11/15/24.....	6,727	6,447,980
3.350%, 01/10/24..... AUD	1,500	1,001,958	Edison International		
Arizona Public Service Co.			3.550%, 11/15/24.....	3,000	2,907,290
3.350%, 06/15/24.....	4,328	4,219,042	4.950%, 04/15/25.....	6,920	6,815,403
Arrow Electronics, Inc.			Elevance Health, Inc.		
3.250%, 09/08/24.....	1,500	1,455,860	3.500%, 08/15/24.....	3,000	2,933,528
Bank of America Corp.			2.375%, 01/15/25.....	13,500	12,906,695
4.125%, 01/22/24.....	5,000	4,975,345	Energy Transfer LP		
Booking Holdings, Inc.			4.050%, 03/15/25.....	1,804	1,757,053
3.650%, 03/15/25.....	6,300	6,143,243	Energy		
Boston Scientific Corp.			Transfer LP/Regency		
3.450%, 03/01/24.....	875	863,149	Energy Finance Corp.		
			4.500%, 11/01/23.....	9,000	8,962,386
			Equifax, Inc.		
			2.600%, 12/01/24.....	2,600	2,486,096
			Fidelity & Guaranty Life		
			Holdings, Inc.		
			Ω 5.500%, 05/01/25.....	2,000	1,944,552
			Fiserv, Inc.		
			2.750%, 07/01/24.....	5,000	4,859,370

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)		
Five Corners Funding Trust			National Rural Utilities		
Ω 4.419%, 11/15/23.....	3,228	\$ 3,209,220	Cooperative Finance		
Flex Ltd.			Corp.		
4.750%, 06/15/25.....	1,000	978,734	0.350%, 02/08/24.....	5,683	\$ 5,527,199
General Motors Financial Co.,			Nuveen Finance LLC		
Inc.			Ω 4.125%, 11/01/24.....	11,250	10,960,677
5.100%, 01/17/24.....	2,000	1,993,572	Oracle Corp.		
1.200%, 10/15/24.....	2,000	1,895,529	2.950%, 11/15/24.....	10,000	9,690,586
3.800%, 04/07/25.....	3,500	3,398,058	2.500%, 04/01/25.....	2,200	2,098,356
Georgia-Pacific LLC			Penske Truck Leasing Co.		
Ω 3.600%, 03/01/25.....	2,000	1,936,863	LP/PTL Finance Corp.		
Gilead Sciences, Inc.			Ω 4.125%, 08/01/23.....	2,022	2,022,000
3.500%, 02/01/25.....	2,885	2,811,240	Philip Morris International,		
GlaxoSmithKline Capital			Inc.		
PLC			2.875%, 05/01/24.....	10,000	9,802,798
3.000%, 06/01/24.....	4,361	4,269,503	Phillips 66		
Global Payments, Inc.			3.850%, 04/09/25.....	354	344,301
2.650%, 02/15/25.....	2,600	2,478,385	Realty Income Corp.		
Goldman Sachs Group, Inc.			3.875%, 07/15/24.....	9,457	9,279,834
3.500%, 01/23/25.....	5,000	4,840,022	RTX Corp.		
Hewlett Packard Enterprise			3.200%, 03/15/24.....	4,040	3,979,504
Co.			Ryder System, Inc.		
1.450%, 04/01/24.....	10,750	10,430,215	# 3.650%, 03/18/24.....	8,033	7,922,499
Host Hotels & Resorts LP			Simon Property Group LP		
3.875%, 04/01/24.....	2,000	1,964,017	2.000%, 09/13/24.....	7,937	7,622,170
International Business Machines			Truist Financial Corp.		
Corp.			2.500%, 08/01/24.....	280	270,954
3.625%, 02/12/24.....	1,750	1,731,079	UnitedHealth Group, Inc.		
3.000%, 05/15/24.....	11,000	10,792,594	# 3.500%, 02/15/24.....	12,000	11,867,310
John Deere Capital Corp.			Ventas Realty LP		
2.050%, 01/09/25.....	4,100	3,925,951	2.650%, 01/15/25.....	1,000	947,031
JPMorgan Chase & Co.			3.500%, 02/01/25.....	9,600	9,220,231
3.625%, 05/13/24.....	493	485,442	Verizon Communications,		
Kemper Corp.			Inc., Floating Rate Note,		
4.350%, 02/15/25.....	7,500	7,265,438	SOFR + 0.500%, FRN		
Kimco Realty OP LLC			(r) 5.737%, 03/22/24.....	811	811,415
2.700%, 03/01/24.....	1,000	981,671	Wells Fargo & Co.		
Kinder Morgan, Inc.			3.300%, 09/09/24.....	5,000	4,885,134
Ω 5.625%, 11/15/23.....	4,336	4,332,131	Welltower OP LLC		
Laboratory Corp. of America			4.500%, 01/15/24.....	8,500	8,425,016
Holdings			Williams Cos., Inc.		
3.600%, 02/01/25.....	763	741,104	3.900%, 01/15/25.....	2,843	2,775,848
Lazard Group LLC			Zimmer Biomet Holdings,		
3.750%, 02/13/25.....	3,085	2,977,871	Inc.		
Lennar Corp.			3.550%, 04/01/25.....	3,000	2,903,813
4.500%, 04/30/24.....	5,000	4,963,144	TOTAL UNITED STATES....		<u>375,449,823</u>
LyondellBasell Industries			TOTAL BONDS.....		<u>880,843,279</u>
NV			U.S. TREASURY OBLIGATIONS — (33.5%)		
5.750%, 04/15/24.....	570	568,922	U.S. Treasury Bills		
Marathon Petroleum Corp.			~∞ 5.422%, 10/26/23	15,000	14,811,418
3.625%, 09/15/24.....	7,000	6,836,791	U.S. Treasury Notes		
Morgan Stanley			~« 0.125%, 08/15/23	35,500	35,426,910
3.875%, 04/29/24.....	7,253	7,157,495	~« 0.125%, 09/15/23	21,000	20,865,469
MPLX LP			0.500%, 11/30/23	68,000	66,910,938
4.875%, 12/01/24.....	3,750	3,702,252			

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
0.750%, 12/31/23	43,000	\$ 42,183,672	UNITED STATES — (Continued)		
U.S. Treasury Notes, Floating Rate Note,			Walt Disney Co.		
(r)~« 3M USTMMR + 0.140%, FRN, 5.491%, 10/31/24 ...	85,000	85,109,251	Ω 5.354%, 09/06/23.....	2,500	\$ 2,486,246
(r) 3M USTMMR + 0.200%, FRN, 5.551%, 01/31/25 ...	25,000	25,052,379	TOTAL UNITED STATES....		<u>4,483,515</u>
(r)~« 3M USTMMR + 0.169%, FRN, 5.510%, 04/30/25 ...	160,000	<u>160,170,931</u>	TOTAL COMMERCIAL PAPER (Cost \$5,981,783).....		<u>5,980,441</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>450,530,968</u>	TOTAL INVESTMENT SECURITIES (Cost \$1,372,894,361)....		<u>1,337,354,688</u>
COMMERCIAL PAPER — (0.4%)			Shares		
SWEDEN — (0.1%) Skandinaviska Enskilda Banken AB			SECURITIES LENDING COLLATERAL — (0.7%) @§ The DFA Short Term Investment Fund....	824,947	<u>9,542,157</u>
Ω 5.336%, 08/14/23.....	1,500	<u>1,496,926</u>	TOTAL INVESTMENTS — (100.0%) (Cost \$1,382,435,801)^^.		<u>\$1,346,896,845</u>
UNITED STATES — (0.3%) Parker-Hannifin Corp.					
Ω 5.540%, 08/09/23.....	2,000	1,997,269			

As of July 31, 2023, DFA Commodity Strategy Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying consolidated financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
NZD 45,366,157	USD 27,988,651	State Street Bank and Trust	08/01/23	\$ 188,264
USD 55,429,292	AUD 81,235,790	HSBC Bank	08/18/23	833,224
Total Appreciation				\$ 1,021,488
USD 27,235,355	NZD 45,366,157	State Street Bank and Trust	08/01/23	\$ (941,560)
USD 11,290,195	CAD 14,908,996	Citibank, N.A.	08/22/23	(19,348)
USD 28,149,826	NZD 45,626,072	State Street Bank and Trust	08/29/23	(189,857)
Total (Depreciation)				\$(1,150,765)
Total Appreciation (Depreciation)				\$ (129,277)

As of July 31, 2023, DFA Commodity Strategy 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:					
CBOT Corn Futures.....	144	12/14/23	\$ 3,913,952	\$ 3,693,600	\$ (220,352)

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
CBOT Soybean Futures.....	66	11/14/23	\$ 4,190,238	\$ 4,394,775	\$ 204,537
CBOT Soybean Meal Futures.....	63	12/14/23	2,389,105	2,494,170	105,065
CBOT Soybean Oil Futures.....	74	12/14/23	2,482,920	2,663,556	180,636
CBOT Wheat Futures.....	64	12/14/23	2,376,241	2,213,600	(162,641)
CME Lean Hogs Futures.....	47	10/13/23	1,490,608	1,616,800	126,192
CME Live Cattle Futures.....	45	10/31/23	3,190,991	3,231,450	40,459
COMEX Copper Futures.....	46	12/27/23	4,531,158	4,628,750	97,592
COMEX Gold 100 Troy Oz. Futures.....	68	12/27/23	13,339,934	13,662,560	322,626
COMEX Silver Futures.....	33	12/27/23	4,068,509	4,180,275	111,766
ICE Brent Crude Oil Futures.....	79	09/29/23	5,904,471	6,711,050	806,579
ICE Gas Oil Futures.....	28	11/10/23	2,279,970	2,328,900	48,930
KCBT Hard Red Winter Wheat Futures.....	36	12/14/23	1,598,804	1,493,100	(105,704)
LME Lead Futures.....	30	09/18/23	1,558,525	1,616,250	57,725
LME Lead Futures.....	15	11/13/23	808,380	806,156	(2,224)
LME Nickel Futures.....	28	09/18/23	3,452,940	3,729,936	276,996
LME Nickel Futures.....	14	11/13/23	1,878,723	1,877,232	(1,491)
LME Primary Aluminum Futures.....	123	09/18/23	6,770,235	6,974,131	203,896
LME Primary Aluminum Futures.....	61	11/13/23	3,407,125	3,493,409	86,284
LME Zinc Futures.....	67	09/18/23	3,928,121	4,296,894	368,773
LME Zinc Futures.....	33	11/13/23	2,123,080	2,118,237	(4,843)
NYBOT CSC 'C' Coffee Futures.....	41	12/18/23	2,490,415	2,529,957	39,542
NYBOT CSC No. 11 World Sugar Futures.....	103	09/29/23	2,616,048	2,781,329	165,281
NYBOT CTN No. 2 Cotton Futures.....	31	12/06/23	1,203,720	1,313,160	109,440
NYMEX Henry Hub Natural Gas Futures.....	201	10/27/23	6,317,006	6,317,430	424
NYMEX Light Sweet Crude Oil Futures.....	90	10/20/23	7,114,780	7,275,600	160,820
NYMEX NY Harbor ULSD Futures.....	15	10/31/23	1,779,091	1,829,268	50,177
NYMEX Reformulated Gasoline Blend Futures.....	20	10/31/23	2,077,592	2,107,476	29,884
Total.....			\$ 99,282,682	\$102,379,051	\$3,096,369
Short Position contracts:					
LME Lead Futures.....	(30)	09/18/23	(1,590,346)	(1,616,250)	(25,904)
LME Nickel Futures.....	(28)	09/18/23	(3,656,208)	(3,729,936)	(73,728)
LME Primary Aluminum Futures.....	(123)	09/18/23	(6,764,968)	(6,974,131)	(209,163)
LME Zinc Futures.....	(67)	09/18/23	(4,135,056)	(4,296,894)	(161,838)
Total.....			\$(16,146,578)	\$(16,617,211)	\$(470,633)
Total Futures Contracts.....			\$ 83,136,104	\$ 85,761,840	\$2,625,736

As of July 31, 2023, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund***	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Commodity MLBXPDDM Total Return Index (1)	Bank of America Corp.	USD 172,642,775	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	08/29/23	—	—	\$ (375,193)	\$ (375,193)
BofA Merrill Lynch Total Return Index (2)	Bank of America Corp.	USD 290,004,927	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	08/29/23	—	—	(74,177)	(74,177)
Citi Commodities Pre-Roll RS Total Return Index (3)	Citibank, N.A.	USD 331,706,973	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	09/27/23	—	—	(2,035,556)	(2,035,556)

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund***	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Citi Custom CIVICS H Total Return Index (4)	Citibank, N.A.	USD 132,270,396	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	09/27/23	—	—	\$(1,127,103)	\$(1,127,103)
UBS UBSIB190 Custom Strategy (5)	UBS AG	USD 480,083,759	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	10/27/23	—	—	1,641,513	1,641,513
Total					<u>—</u>	<u>—</u>	<u>\$(1,970,516)</u>	<u>\$(1,970,516)</u>

* Portfolio receives the price appreciation of the reference entity at maturity.

*** Payments received (paid) by the Fund are exchanged at maturity.

(1) The following table represents the individual positions within the Total Return Swap as of July 31, 2023:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.10%	\$ 5,349,977
CBOT Corn Futures	4.32%	7,462,313
NYMEX Light Sweet Crude Oil Futures	8.48%	14,641,848
ICE Brent Crude Oil Futures	7.81%	13,485,533
NYBOT CTN No. 2 Cotton Futures	1.54%	2,659,798
COMEX Gold 100 Troy Oz. Futures	15.95%	27,541,929
COMEX Copper Futures	5.38%	9,285,634
NYMEX NY Harbor ULSD Futures	2.08%	3,599,232
NYBOT CSC 'C' Coffee Futures	2.97%	5,126,148
KCBT Hard Red Winter Wheat Futures	1.75%	3,018,019
LME Primary Aluminum Futures	4.09%	7,059,979
CME Live Cattle Futures	3.80%	6,557,508
CME Lean Hogs Futures	1.87%	3,222,496
LME Lead Futures	0.91%	1,573,755
LME Nickel Futures	2.21%	3,822,236
LME Zinc Futures	2.46%	4,249,526
NYMEX Henry Hub Natural Gas Futures	7.35%	12,693,174
ICE Gasoil Futures	2.70%	4,657,284
CBOT Soybean Futures	5.16%	8,905,488
NYBOT CSC No. 11 World Sugar Futures	3.25%	5,608,287
COMEX Silver Futures	4.85%	8,367,376
CBOT Soybean Meal Futures	2.92%	5,046,985
CBOT Wheat Futures	2.60%	4,485,404
NYMEX Reformulated Gasoline Blend Futures	2.45%	4,222,846
Total Notional Amount		<u>\$ 172,642,775</u>

(2) The following table represents the individual positions within the Total Return Swap as of July 31, 2023:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.76%	\$ 10,906,807
CBOT Corn Futures	3.45%	9,995,289
NYMEX Light Sweet Crude Oil Futures	10.37%	30,074,163

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
ICE Brent Crude Oil Futures	7.89%	22,866,490
NYBOT CTN No. 2 Cotton Futures	1.56%	4,516,989
COMEX Gold 100 Troy Oz. Futures	12.90%	37,400,727
COMEX Copper Futures	5.40%	15,652,471
NYMEX NY Harbor ULSD Futures	2.51%	7,287,259
NYBOT CSC 'C' Coffee Futures	2.99%	8,685,369
KCBT Hard Red Winter Wheat Futures	1.78%	5,149,167
LME Primary Aluminum Futures	3.26%	9,458,922
CME Live Cattle Futures	3.84%	11,131,008
CME Lean Hogs Futures	2.26%	6,564,010
LME Lead Futures	0.92%	2,682,409
LME Nickel Futures	2.22%	6,447,208
LME Zinc Futures	2.48%	7,204,454
NYMEX Henry Hub Natural Gas Futures	7.59%	22,003,497
ICE Gasoil Futures	3.36%	9,734,107
CBOT Soybean Futures	5.25%	15,229,125
NYBOT CSC No. 11 World Sugar Futures	3.29%	9,541,058
COMEX Silver Futures	3.86%	11,201,665
CBOT Soybean Meal Futures	3.55%	10,280,820
CBOT Wheat Futures	2.07%	6,017,247
NYMEX Reformulated Gasoline Blend Futures	3.44%	9,974,664
Total Notional Amount		<u>\$ 290,004,927</u>

(3) The following table represents the individual positions within the Total Return Swap as of July 31, 2023:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.76%	\$ 12,475,181
CBOT Corn Futures	3.45%	11,432,588
NYMEX Light Sweet Crude Oil Futures	10.37%	34,398,759
ICE Brent Crude Oil Futures	7.88%	26,154,639
NYBOT CTN No. 2 Cotton Futures	1.56%	5,166,522
COMEX Gold 100 Troy Oz. Futures	12.90%	42,778,867
COMEX Copper Futures	5.40%	17,903,261
NYMEX NY Harbor ULSD Futures	2.51%	8,335,150
NYBOT CSC 'C' Coffee Futures	3.00%	9,934,305
KCBT Hard Red Winter Wheat Futures	1.78%	5,889,606
LME Primary Aluminum Futures	3.26%	10,819,093
CME Live Cattle Futures	3.84%	12,731,622
CME Lean Hogs Futures	2.26%	7,507,900
LME Lead Futures	0.92%	3,068,134
LME Nickel Futures	2.22%	7,374,302
LME Zinc Futures	2.48%	8,240,438
NYMEX Henry Hub Natural Gas Futures	7.59%	25,167,550
ICE Gasoil Futures	3.36%	11,133,850
CBOT Soybean Futures	5.25%	17,419,038
NYBOT CSC No. 11 World Sugar Futures	3.29%	10,913,041
COMEX Silver Futures	3.86%	12,812,439
CBOT Soybean Meal Futures	3.55%	11,759,178
CBOT Wheat Futures	2.07%	6,882,514
NYMEX Reformulated Gasoline Blend Futures	3.44%	11,408,998
Total Notional Amount		<u>\$ 331,706,973</u>

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

(4) The following table represents the individual positions within the Total Return Swap as of July 31, 2023:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.10%	\$ 4,098,889
CBOT Corn Futures	4.32%	5,717,257
NYMEX Light Sweet Crude Oil Futures	8.48%	11,217,864
ICE Brent Crude Oil Futures	7.81%	10,331,952
NYBOT CTN No. 2 Cotton Futures	1.54%	2,037,806
COMEX Gold 100 Troy Oz. Futures	15.95%	21,101,270
COMEX Copper Futures	5.38%	7,114,195
NYMEX NY Harbor ULSD Futures	2.08%	2,757,554
NYBOT CSC 'C' Coffee Futures	2.97%	3,927,402
KCBT Hard Red Winter Wheat Futures	1.75%	2,312,258
LME Primary Aluminum Futures	4.09%	5,409,008
CME Live Cattle Futures	3.80%	5,024,040
CME Lean Hogs Futures	1.87%	2,468,918
LME Lead Futures	0.91%	1,205,733
LME Nickel Futures	2.21%	2,928,409
LME Zinc Futures	2.46%	3,255,778
NYMEX Henry Hub Natural Gas Futures	7.35%	9,724,885
ICE Gasoil Futures	2.70%	3,568,182
CBOT Soybean Futures	5.16%	6,822,946
NYBOT CSC No. 11 World Sugar Futures	3.25%	4,296,793
COMEX Silver Futures	4.85%	6,410,672
CBOT Soybean Meal Futures	2.92%	3,866,752
CBOT Wheat Futures	2.60%	3,436,496
NYMEX Reformulated Gasoline Blend Futures	2.45%	3,235,337
Total Notional Amount		\$ 132,270,396

(5) The following table represents the individual positions within the Total Return Swap as of July 31, 2023:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.10%	\$ 14,877,177
CBOT Corn Futures	4.32%	20,751,146
NYMEX Light Sweet Crude Oil Futures	8.48%	40,715,945
ICE Brent Crude Oil Futures	7.81%	37,500,471
NYBOT CTN No. 2 Cotton Futures	1.54%	7,396,347
COMEX Gold 100 Troy Oz. Futures	15.95%	76,588,394
COMEX Copper Futures	5.38%	25,821,422
NYMEX NY Harbor ULSD Futures	2.08%	10,008,717
NYBOT CSC 'C' Coffee Futures	2.97%	14,254,754
KCBT Hard Red Winter Wheat Futures	1.75%	8,392,485
LME Primary Aluminum Futures	4.09%	19,632,336
CME Live Cattle Futures	3.80%	18,235,069
CME Lean Hogs Futures	1.87%	8,961,093
LME Lead Futures	0.91%	4,376,285
LME Nickel Futures	2.21%	10,628,847
LME Zinc Futures	2.46%	11,817,052
NYMEX Henry Hub Natural Gas Futures	7.35%	35,297,084
ICE Gasoil Futures	2.70%	12,950,942
CBOT Soybean Futures	5.16%	24,764,315
NYBOT CSC No. 11 World Sugar Futures	3.25%	15,595,483
COMEX Silver Futures	4.85%	23,267,938
CBOT Soybean Meal Futures	2.92%	14,034,619
CBOT Wheat Futures	2.60%	12,472,980

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Reformulated Gasoline Blend Futures	2.45%	11,742,859
Total Notional Amount		\$ 480,083,759

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Australia.....	—	\$ 32,030,275	—	\$ 32,030,275
Canada.....	—	105,388,821	—	105,388,821
Denmark.....	—	7,094,622	—	7,094,622
France.....	—	57,986,089	—	57,986,089
Germany.....	—	45,951,148	—	45,951,148
Ireland.....	—	12,369,770	—	12,369,770
Italy.....	—	9,601,372	—	9,601,372
Japan.....	—	77,046,401	—	77,046,401
Netherlands.....	—	11,650,613	—	11,650,613
New Zealand.....	—	33,476,973	—	33,476,973
Spain.....	—	11,618,425	—	11,618,425
Supranational Organization Obligations.....	—	32,254,282	—	32,254,282
Sweden.....	—	24,696,617	—	24,696,617
Switzerland.....	—	2,819,444	—	2,819,444
United Kingdom.....	—	41,408,604	—	41,408,604
United States.....	—	375,449,823	—	375,449,823
U.S. Treasury Obligations.....	—	450,530,968	—	450,530,968
Commercial Paper.....	—	5,980,441	—	5,980,441
Securities Lending Collateral.....	—	9,542,157	—	9,542,157
Forward Currency Contracts**.....	—	(129,277)	—	(129,277)
Futures Contracts**.....	\$2,625,736	—	—	2,625,736
Swap Agreements**.....	—	(1,970,516)	—	(1,970,516)
TOTAL.....	\$2,625,736	\$1,344,797,052	—	\$1,347,422,788

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

DFA ONE-YEAR FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(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%)			Cooperatieve Rabobank		
Federal Home Loan Bank			UA, Floating Rate Note,		
Discount Notes			SOFR + 0.700%, FRN		
∞ 5.576%, 02/26/24.....	13,000	\$12,627,853	(r) 5.829%, 07/18/25.....	31,807	\$31,891,607
			CPPIB Capital, Inc.		
BONDS — (42.8%)			3.125%, 09/25/23.....	5,000	4,982,037
African Development Bank			Ω 3.000%, 06/13/24.....	17,344	16,946,930
3.000%, 09/20/23.....	4,750	4,734,196	Dexia Credit Local SA		
Agence Francaise de			3.250%, 09/26/23.....	29,000	28,898,225
Developpement EPIC			Erste Abwicklungsanstalt		
3.125%, 06/30/24.....	97,200	94,962,627	0.250%, 08/25/23.....	5,000	4,983,620
Amazon.com, Inc.			0.250%, 03/01/24.....	4,000	3,875,152
2.730%, 04/13/24.....	57,205	56,084,391	European Investment Bank		
0.450%, 05/12/24.....	6,490	6,240,153	2.875%, 08/15/23.....	10,000	9,990,266
Asian Development Bank			Export Development		
# 1.625%, 03/15/24.....	88,600	86,492,821	Canada		
Asian Infrastructure			# 2.625%, 02/21/24.....	11,175	10,995,798
Investment Bank			0.496%, 04/08/24.....	11,400	11,013,317
0.250%, 09/29/23.....	77,611	76,965,726	FMS Wertmanagement		
Australia & New Zealand			0.375%, 05/06/24.....	13,800	13,263,425
Banking Group Ltd.,			Inter-American		
Floating Rate Note,			Development Bank		
SOFR + 0.750%, FRN			# 3.000%, 10/04/23.....	56,834	56,588,153
(r)Ω 5.858%, 07/03/25.....	19,780	19,824,852	0.250%, 11/15/23.....	52,700	51,913,406
BNG Bank NV			2.625%, 01/16/24.....	10,000	9,864,634
3.000%, 09/20/23.....	67,050	66,825,136	# 3.000%, 02/21/24.....	13,917	13,717,354
Caisse d'Amortissement de			Inter-American Investment		
la Dette Sociale			Corp., Floating Rate		
3.375%, 03/20/24.....	5,795	5,710,271	Note, SOFR + 0.270%,		
0.375%, 05/27/24.....	45,880	43,925,971	FRN		
Canadian Imperial Bank of			(r) 5.492%, 03/22/24.....	75,000	74,986,434
Commerce			International Bank for		
3.500%, 09/13/23.....	29,475	29,393,491	Reconstruction &		
CDP Financial, Inc.,			Development		
Floating Rate Note,			3.000%, 09/27/23.....	51,468	51,269,167
SOFR + 0.400%, FRN			Kommunalbanken AS		
(r)Ω 5.483%, 05/19/25.....	41,250	41,270,419	0.250%, 12/08/23.....	1,800	1,767,366
Commonwealth Bank of			2.750%, 02/05/24.....	33,400	32,905,613
Australia, Floating Rate			Kommunalbanken AS,		
Note, SOFR + 0.400%,			Floating Rate Note,		
FRN			SOFR + 0.160%, FRN		
(r)Ω 5.684%, 07/07/25.....	19,988	19,910,906	(r)Ω 5.476%, 10/27/23.....	99,000	98,977,230
Commonwealth Bank of			Kommunekredit		
Australia, Floating Rate			1.000%, 12/15/23.....	9,000	8,848,135
Note, SOFR + 0.740%,			Kommuninvest I Sverige AB		
FRN			Ω 0.250%, 08/09/23.....	3,373	3,369,696
(r) 5.839%, 03/14/25.....	13,100	13,134,476	0.250%, 09/15/23.....	4,000	3,975,546
Cooperatieve Rabobank			3.250%, 01/16/24.....	21,302	21,069,349
UA, Floating Rate Note,			0.375%, 02/16/24.....	12,600	12,248,586
SOFR + 0.300%, FRN			Ω 0.375%, 02/16/24.....	33,000	32,079,960
(r) 5.590%, 01/12/24.....	90,475	90,471,381	1.375%, 05/08/24.....	11,750	11,375,645

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Kreditanstalt fuer Wiederaufbau			5.350%, 10/18/24.....	88,450	\$ 88,246,941
# 0.250%, 03/08/24.....	11,662	\$ 11,298,961	TOTAL BONDS.....		<u>2,050,741,204</u>
Kuntarahoitus Oyj			U.S. TREASURY OBLIGATIONS — (42.1%)		
2.500%, 11/15/23.....	8,322	8,248,567	U.S. Treasury Notes		
Landeskreditbank			0.250%, 09/30/23.....	302,000	299,428,283
Baden-Wuerttemberg			0.125%, 10/15/23.....	357,000	353,206,875
Foerderbank			0.375%, 10/31/23.....	355,000	350,673,437
0.250%, 02/12/24.....	55,500	53,934,900	0.250%, 11/15/23.....	207,500	204,476,661
Landwirtschaftliche			0.500%, 11/30/23.....	220,000	216,476,564
Rentenbank			U.S. Treasury Notes,		
# 3.125%, 11/14/23.....	3,300	3,277,927	Floating Rate Note,, 3M		
2.375%, 01/23/24.....	19,000	18,707,704	USTMMR + 0.169%,		
National Australia Bank Ltd.			FRN		
5.132%, 11/22/24.....	24,475	24,387,573	(r) 5.510%, 04/30/25.....	224,000	224,239,304
National Australia Bank			U.S. Treasury Notes,		
Ltd., Floating Rate Note,			Floating Rate Note,, 3M		
SOFR + 0.760%, FRN			USTMMR + 0.200%,		
#(r)Ω 5.838%, 05/13/25.....	11,110	11,142,768	FRN		
Nordea Bank Abp			(r) 5.551%, 01/31/25.....	371,750	<u>372,528,872</u>
#Ω 0.625%, 05/24/24.....	17,000	16,313,567	TOTAL U.S. TREASURY		
Oesterreichische			OBLIGATIONS.....		<u>2,021,029,996</u>
Kontrollbank AG			COMMERCIAL PAPER — (14.0%)		
# 3.125%, 11/07/23.....	404	401,416	Australia & New Zealand		
OMERS Finance Trust			Banking Group Ltd.		
2.500%, 05/02/24.....	10,000	9,760,750	Ω 5.658%, 11/08/23.....	25,000	24,629,097
Ontario Teachers' Finance			Ω 5.660%, 12/12/23.....	3,850	3,772,429
Trust			Ω 5.799%, 01/08/24.....	29,350	28,634,897
0.375%, 09/29/23.....	22,085	21,900,174	Ω 5.465%, 02/20/24.....	49,000	47,485,051
Province of Alberta Canada			Ω 0.010%, 02/20/24.....	16,500	15,989,864
# 3.350%, 11/01/23.....	47,013	46,753,816	Bank of Montreal		
2.950%, 01/23/24.....	80,347	79,323,841	5.804%, 01/18/24.....	10,000	9,736,185
Province of Ontario Canada			5.831%, 01/19/24.....	50,000	48,672,733
# 3.400%, 10/17/23.....	13,700	13,636,589	5.846%, 02/07/24.....	25,000	24,260,406
3.050%, 01/29/24.....	125,100	123,495,269	5.884%, 02/12/24.....	50,000	48,481,272
Province of Quebec			Bank of Nova Scotia		
Canada			Ω 5.547%, 08/24/23.....	35,000	34,876,660
2.500%, 04/09/24.....	15,715	15,379,665	Canadian Imperial Bank of		
Roche Holdings, Inc.			Commerce		
#Ω 1.882%, 03/08/24.....	83,000	81,111,309	Ω 5.746%, 01/05/24.....	10,000	9,757,558
Roche Holdings, Inc.,			Ω 5.731%, 01/09/24.....	50,000	48,756,650
Floating Rate Note,			Ω 5.779%, 12/01/23.....	25,000	24,537,042
SOFR + 0.330%, FRN			Ω 5.770%, 01/18/24.....	25,000	24,342,956
(r)Ω 5.532%, 09/11/23.....	34,000	33,997,246	Cooperatieve Rabobank UA		
Svensk Exportkredit AB			5.805%, 02/15/24.....	15,000	14,515,250
0.250%, 09/29/23.....	2,500	2,478,225	DNB Bank ASA		
0.500%, 11/10/23.....	36,585	36,086,117	Ω 5.763%, 01/03/24.....	15,000	14,642,175
# 1.750%, 12/12/23.....	32,519	32,076,901	Ω 5.693%, 12/07/23.....	25,000	24,511,771
0.375%, 03/11/24.....	6,000	5,813,485	Ω 5.784%, 01/10/24.....	50,000	48,752,144
Svenska Handelsbanken			Ω 5.779%, 01/19/24.....	25,000	24,340,428
AB			Ω 5.818%, 01/31/24.....	25,000	24,293,133
3.900%, 11/20/23.....	2,933	2,916,323	Export Development		
Ω 0.550%, 06/11/24.....	12,750	12,186,757	Canada		
Swedbank AB			5.716%, 01/17/24.....	15,000	14,612,967
Ω 0.600%, 09/25/23.....	6,000	5,951,340			
Westpac Banking Corp.					
# 3.300%, 02/26/24.....	14,350	14,169,605			

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
Royal Bank of Canada 5.798%, 02/20/24.....	25,000	\$ 24,201,000	TEMPORARY CASH INVESTMENTS — (0.2%)		
Ω 5.779%, 02/08/24.....	25,000	24,210,333	State Street Institutional U.S. Government Money Market Fund		
Toronto-Dominion Bank Ω 5.733%, 01/17/24.....	35,200	34,279,295	5.190%.....	12,760,237	\$ 12,760,237
Ω 5.714%, 11/27/23.....	30,000	<u>29,459,740</u>	SECURITIES LENDING COLLATERAL — (0.6%)		
TOTAL COMMERCIAL PAPER (Cost \$671,857,712).....		<u>671,751,036</u>	@\$ The DFA Short Term Investment Fund ...	2,377,395	<u>27,499,332</u>
TOTAL INVESTMENT SECURITIES (Cost \$4,785,181,633)...		<u>4,756,150,089</u>	TOTAL INVESTMENTS — (100.0%) (Cost \$4,825,441,202)^..		<u>\$4,796,409,658</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 12,627,853	—	\$ 12,627,853
Bonds.....	—	2,050,741,204	—	2,050,741,204
U.S. Treasury Obligations.....	—	2,021,029,996	—	2,021,029,996
Commercial Paper.....	—	671,751,036	—	671,751,036
Temporary Cash Investments.....	\$12,760,237	—	—	12,760,237
Securities Lending Collateral.....	—	27,499,332	—	27,499,332
TOTAL.....	<u>\$12,760,237</u>	<u>\$4,783,649,421</u>	<u>—</u>	<u>\$4,796,409,658</u>

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
CANADA — (Continued)			FINLAND — (0.7%)		
CDP Financial, Inc.			Finland Government Bond		
3.150%, 07/24/24.....	23,431	\$ 22,853,698	Δ 0.000%, 09/15/24..... EUR	5,200	\$ 5,502,794
CDP Financial, Inc.,			Kuntarahoitus Oyj		
Floating Rate Note,			2.500%, 11/15/23.....	7,568	7,501,220
SOFR + 0.400%, FRN			0.125%, 03/07/24..... EUR	9,400	10,122,872
(r)Ω 5.483%, 05/19/25.....	36,750	36,768,191	5.000%, 03/20/24..... AUD	6,000	4,035,158
CPPIB Capital, Inc.			OP Corporate Bank PLC		
Ω 3.000%, 06/13/24.....	16,481	16,103,687	0.125%, 07/01/24..... EUR	6,000	6,368,944
0.375%, 06/20/24..... EUR	9,300	9,919,616	TOTAL FINLAND.....		<u>33,530,988</u>
Export Development Canada			FRANCE — (2.8%)		
2.625%, 02/21/24.....	13,000	12,791,533	Agence Francaise de		
0.496%, 04/08/24.....	3,400	3,284,674	Developpement EPIC		
OMERS Finance Trust			3.125%, 01/04/24..... EUR	8,500	9,307,342
2.500%, 05/02/24.....	10,000	9,760,750	3.125%, 06/30/24.....	6,200	6,057,287
0.450%, 05/13/25..... EUR	6,000	6,217,464	BNP Paribas SA		
Ontario Teachers' Finance Trust			2.875%, 09/26/23..... EUR	8,222	9,024,362
0.375%, 09/29/23.....	7,874	7,808,734	2.375%, 05/20/24..... EUR	2,000	2,172,956
0.500%, 05/06/25..... EUR	5,200	5,391,620	Bpifrance		
Ontario, Province of Canada			0.750%, 11/25/24..... EUR	12,000	12,700,417
0.375%, 06/14/24..... EUR	4,700	5,014,018	Caisse d'Amortissement de la		
4.250%, 08/22/24..... AUD	3,200	2,135,812	Dette Sociale		
0.875%, 01/21/25..... EUR	5,500	5,799,339	0.125%, 10/25/23..... EUR	7,600	8,285,326
Province of Alberta Canada			3.375%, 03/20/24.....	18,287	18,019,626
3.350%, 11/01/23.....	12,000	11,933,844	0.375%, 05/27/24.....	5,720	5,476,385
2.950%, 01/23/24.....	52,089	51,425,686	1.375%, 11/25/24..... EUR	18,300	19,537,554
Province of Ontario Canada			Dexia Credit Local SA		
3.400%, 10/17/23.....	4,500	4,479,171	0.625%, 02/03/24..... EUR	9,000	9,736,503
3.050%, 01/29/24.....	124,500	122,902,965	Δ 0.000%, 05/29/24..... EUR	16,800	17,897,361
# 3.200%, 05/16/24.....	7,200	7,062,021	SFIL SA		
Province of Quebec			Δ 0.000%, 05/24/24..... EUR	2,000	2,130,651
1.500%, 12/15/23..... GBP	7,731	9,765,226	0.125%, 10/18/24..... EUR	3,800	4,000,114
Province of Quebec			SNCF Reseau		
Canada			4.500%, 01/30/24..... EUR	2,400	2,643,899
0.875%, 01/15/25..... EUR	29,492	31,120,781	Unedic Asseo		
Quebec, Province of			2.375%, 05/25/24..... EUR	4,000	4,344,777
Canada			TOTAL FRANCE.....		<u>131,334,560</u>
4.200%, 03/10/25..... AUD	26,115	17,394,047	GERMANY — (4.7%)		
Royal Bank of Canada			Erste Abwicklungsanstalt		
2.333%, 12/05/23..... CAD	127,600	95,797,008	0.010%, 11/03/23..... EUR	5,000	5,446,309
Toronto-Dominion Bank			0.250%, 03/01/24.....	30,400	29,451,155
2.850%, 03/08/24..... CAD	119,000	88,822,470	FMS Wertmanagement		
TOTAL CANADA.....		<u>606,515,366</u>	0.625%, 12/15/23..... GBP	2,000	2,518,943
DENMARK — (3.4%)			0.375%, 05/06/24.....	5,000	4,805,589
Denmark Government Bond			Kreditanstalt fuer Wiederaufbau		
1.500%, 11/15/23..... DKK	435,667	63,849,829	1.250%, 08/28/23..... NOK	293,700	28,903,241
Δ 0.000%, 11/15/24..... DKK	421,500	59,572,464	1.250%, 12/29/23..... GBP	10,596	13,355,232
Kommunekredit			0.250%, 03/08/24.....	15,900	15,405,032
0.125%, 08/28/23..... EUR	3,200	3,509,577	1.625%, 04/03/24..... NOK	318,400	30,749,780
1.000%, 12/15/23.....	10,300	10,126,200	Δ 0.000%, 07/04/24..... EUR	3,900	4,154,093
0.250%, 02/16/24..... EUR	9,000	9,709,587	0.875%, 07/18/24..... GBP	1,750	2,149,087
2.000%, 06/25/24..... GBP	2,700	3,352,146	1.500%, 07/24/24..... AUD	15,200	9,920,243
0.750%, 08/15/24..... GBP	7,732	9,432,470	Land Berlin		
TOTAL DENMARK.....		<u>159,552,273</u>	0.010%, 11/21/23..... EUR	1,165	1,266,956
			0.500%, 02/10/25..... EUR	1,300	1,364,787

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
GERMANY — (Continued)			NEW ZEALAND — (0.6%)		
Landeskreditbank			New Zealand Government		
Baden-Wuerttemberg			Bond		
Foerderbank			0.500%, 05/15/24..... NZD	28,200	\$ 16,826,231
1.375%, 12/15/23..... GBP	840	\$ 1,060,701	New Zealand Local		
0.250%, 02/12/24.....	18,062	17,552,651	Government Funding		
2.000%, 07/23/24.....	30,000	28,959,000	Agency Bond		
Landwirtschaftliche Rentenbank			2.250%, 04/15/24..... NZD	23,200	14,058,773
5.375%, 04/23/24..... NZD	4,150	2,567,831	TOTAL NEW ZEALAND.....		<u>30,885,004</u>
0.400%, 09/23/24..... AUD	5,500	3,525,893			
4.250%, 01/09/25..... AUD	20,300	13,583,949	NORWAY — (4.0%)		
NRW Bank			DNB Bank ASA		
1.375%, 12/15/23..... GBP	300	378,868	0.600%, 09/25/23..... EUR	5,100	5,581,142
1.600%, 07/31/24..... AUD	4,000	2,603,213	0.050%, 11/14/23..... EUR	300	326,263
0.250%, 03/10/25..... EUR	1,547	1,612,159	0.250%, 04/09/24..... EUR	5,700	6,104,106
State of North			Equinor ASA		
Rhine-Westphalia			2.650%, 01/15/24.....	30,915	30,572,070
Δ 0.000%, 04/02/24..... EUR	369	<u>395,920</u>	3.700%, 03/01/24.....	2,678	2,645,470
TOTAL GERMANY.....		<u>221,730,632</u>	Kommunalbanken AS		
			2.750%, 02/05/24.....	13,200	13,004,613
IRELAND — (0.8%)			5.250%, 07/15/24..... AUD	2,900	1,958,544
Ireland Government Bond			0.500%, 10/08/24..... AUD	7,300	4,667,418
3.400%, 03/18/24..... EUR	35,000	<u>38,487,039</u>	4.250%, 07/16/25..... AUD	11,500	7,662,856
			Norway Government Bond		
NETHERLANDS — (3.6%)			3.000%, 03/14/24..... NOK	1,121,500	109,833,204
BNG Bank NV			1.750%, 03/13/25..... NOK	68,800	<u>6,526,973</u>
3.000%, 09/20/23.....	17,000	16,942,987	TOTAL NORWAY.....		<u>188,882,659</u>
0.750%, 11/13/23..... AUD	3,500	2,327,481			
2.000%, 04/12/24..... GBP	18,495	23,129,295	SINGAPORE — (0.1%)		
5.250%, 05/20/24..... AUD	16,050	10,830,086	United Overseas Bank Ltd.,		
0.250%, 06/07/24..... EUR	6,300	6,730,268	Floating Rate Note,		
3.250%, 07/15/25..... AUD	11,800	7,720,173	(r) 3M Swap + 0.350%,		
Cooperatieve Rabobank UA			FRN, 4.267%,		
5.500%, 04/11/24..... AUD	2,280	1,537,320	05/20/24..... AUD	4,500	<u>3,019,640</u>
1.375%, 01/10/25.....	4,468	4,214,377			
Cooperatieve Rabobank			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (14.5%)		
UA, Floating Rate Note,			African Development Bank		
SOFR + 0.700%, FRN			4.000%, 01/10/25..... AUD	39,000	25,954,939
(r) 5.829%, 07/18/25.....	34,481	34,572,719	Asian Development Bank		
Nederlandse			4.500%, 09/05/23..... AUD	11,500	7,726,270
Financierings-Maatschappij			1.375%, 12/15/23..... GBP	31,416	39,672,623
voor Ontwikkelingslanden			2.450%, 01/17/24..... AUD	4,185	2,785,799
NV			1.625%, 03/15/24.....	22,561	22,024,430
4.250%, 07/08/25..... AUD	5,000	3,317,708	3.500%, 05/30/24..... NZD	91,000	55,441,376
Nederlandse Waterschapsbank			1.100%, 08/15/24..... AUD	17,250	11,187,162
NV			Asian Infrastructure		
0.125%, 09/25/23..... EUR	272	297,529	Investment Bank		
1.125%, 03/15/24.....	10,600	10,306,655	0.250%, 09/29/23.....	24,500	24,296,302
3.400%, 07/22/25..... AUD	7,540	4,940,836	European Bank for		
Netherlands Government Bond			Reconstruction &		
Δ 0.000%, 01/15/24..... EUR	11,200	12,124,762	Development		
2.000%, 07/15/24..... EUR	16,900	18,334,403	0.500%, 09/01/23..... AUD	9,500	6,360,411
Shell International Finance BV			European Financial Stability		
0.500%, 05/11/24..... EUR	4,835	5,173,082	Facility		
0.750%, 05/12/24..... EUR	5,800	<u>6,222,662</u>	0.125%, 10/17/23..... EUR	1,900	2,074,653
TOTAL NETHERLANDS.....		<u>168,722,343</u>	2.125%, 02/19/24..... EUR	2,300	2,508,898

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

		Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)				SWEDEN — (Continued)		
Δ	0.000%, 04/19/24.....	EUR 44,601	\$ 47,832,658	Skandinaviska Enskilda Banken AB		
	1.750%, 06/27/24.....	EUR 2,695	2,915,376	#Ω 0.650%, 09/09/24.....	33,603	\$ 31,752,388
European Investment Bank				Svensk Exportkredit AB		
	0.500%, 08/10/23.....	AUD 12,950	8,691,207	# 1.750%, 12/12/23.....	51,871	51,165,809
Δ	0.000%, 10/16/23.....	EUR 6,933	7,570,193	1.375%, 12/15/23.....	GBP 5,000	6,312,552
	0.500%, 11/15/23.....	EUR 1,960	2,137,005	# 3.625%, 09/03/24.....	16,700	16,332,850
	0.875%, 12/15/23.....	GBP 2,080	2,622,354	Svenska Handelsbanken AB		
	2.125%, 01/15/24.....	EUR 4,866	5,315,018	3.900%, 11/20/23.....	60,431	60,087,398
	1.500%, 01/26/24.....	NOK 152,610	14,816,724	0.125%, 06/18/24.....	EUR 1,000	1,063,674
Δ	0.000%, 03/15/24.....	EUR 23,034	24,785,437	1.000%, 04/15/25.....	EUR 2,200	2,304,971
	2.625%, 03/15/24.....	14,300	14,039,481	Swedbank AB		
	4.125%, 04/15/24.....	EUR 6,000	6,621,240	Ω 0.600%, 09/25/23.....	7,000	6,943,230
	4.750%, 08/07/24.....	AUD 38,772	26,100,856	Sweden Government Bond		
	1.700%, 11/15/24.....	AUD 24,846	16,103,706	1.500%, 11/13/23.....	SEK 521,000	49,197,933
European Stability Mechanism				TOTAL SWEDEN.....		
	0.125%, 04/22/24.....	EUR 22,573	24,213,214			340,892,231
European Union				UNITED KINGDOM — (0.1%)		
	1.875%, 04/04/24.....	EUR 7,400	8,046,348	Network Rail Infrastructure		
Inter-American Development Bank				Finance PLC		
	3.000%, 10/04/23.....	25,000	24,891,857	4.750%, 01/22/24.....	GBP 5,469	6,985,257
	0.250%, 11/15/23.....	15,000	14,776,112	UNITED STATES — (3.2%)		
	1.250%, 12/15/23.....	GBP 38,780	48,962,443	Abbott Ireland Financing		
	2.625%, 01/16/24.....	17,480	17,243,381	DAC		
	4.750%, 08/27/24.....	AUD 30,150	20,292,344	0.100%, 11/19/24.....	EUR 3,600	3,767,535
International Bank for Reconstruction & Development				Amazon.com, Inc.		
	1.250%, 09/07/23.....	GBP 13,244	16,923,628	2.730%, 04/13/24.....	55,000	53,922,585
	0.500%, 10/10/23.....	SEK 49,000	4,624,496	0.450%, 05/12/24.....	6,490	6,240,153
	0.625%, 12/15/23.....	GBP 13,844	17,436,229	Apple, Inc.		
	2.500%, 01/24/24.....	NZD 64,858	39,659,477	1.375%, 01/17/24.....	EUR 2,100	2,283,996
	2.500%, 03/19/24.....	3,934	3,857,664	Exxon Mobil Corp.		
	2.250%, 03/28/24.....	6,572	6,429,200	0.142%, 06/26/24.....	EUR 1,000	1,062,524
International Finance Corp.				Procter & Gamble Co.		
	1.450%, 07/22/24.....	AUD 30,390	19,822,851	0.625%, 10/30/24.....	EUR 700	740,283
	4.000%, 04/03/25.....	AUD 5,141	3,422,182	Roche Holdings, Inc.		
Nordic Investment Bank				Ω 1.882%, 03/08/24.....		
	1.875%, 04/10/24.....	NOK 100,000	9,666,889	Sanofi		
	1.500%, 03/13/25.....	NOK 166,500	15,588,890	0.625%, 04/05/24.....	EUR 4,700	5,059,586
	1.050%, 05/12/25.....	SEK 100,000	9,011,343	TOTAL UNITED STATES....		
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....						150,523,303
				TOTAL BONDS.....		
						3,144,626,119
SWEDEN — (7.2%)				U.S. TREASURY OBLIGATIONS — (19.0%)		
Kommuninvest I Sverige AB				U.S. Treasury Notes		
	1.000%, 11/13/23.....	SEK 288,000	27,131,894	0.375%, 10/31/23.....	82,000	81,000,625
	3.250%, 01/16/24.....	18,274	18,074,420	0.250%, 11/15/23.....	320,000	315,337,501
	0.375%, 02/16/24.....	18,340	17,828,498	U.S. Treasury Notes, Floating Rate Note		
Ω....	1.375,05/08/24.....	21,800	21,105,332	(r) 3M USTMMR +		
Ω	2.875%, 07/03/24.....	12,872	12,551,449	0.125%, FRN,		
	1.000%, 10/02/24.....	SEK 113,000	10,365,542	5.476%, 07/31/25 ...	10,000	10,000,242
	1.000%, 05/12/25.....	SEK 96,000	8,674,291			

DFA TWO-YEAR GLOBAL FIXED INCOME 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,			NORWAY — (Continued)		
(r) 3M USTMMR +			Ω 5.784%, 01/10/24.....	25,000	\$ 24,376,072
0.140%, FRN,			Ω 5.779%, 01/19/24.....	25,000	24,340,428
5.491%, 10/31/24 ...	5,000	\$ 5,006,427	Ω 5.818%, 01/31/24.....	25,000	24,293,133
(r) 3M USTMMR +			TOTAL NORWAY.....		<u>112,163,579</u>
0.200%, FRN,			UNITED STATES — (1.4%)		
5.551%, 01/31/25 ...	306,500	307,142,163	SANOFI		
(r) 3M USTMMR +			Ω 5.435%, 11/08/23.....	40,000	39,398,667
0.169%, FRN,			XXD002694277		
5.510%, 04/30/25 ...	178,000	<u>178,190,161</u>	5.520%, 02/08/24.....	25,000	<u>24,210,333</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>896,677,119</u>	TOTAL UNITED STATES....		<u>63,609,000</u>
COMMERCIAL PAPER — (12.1%)			TOTAL COMMERCIAL PAPER		
AUSTRALIA — (2.6%)			(Cost \$571,729,322).....		<u>571,567,847</u>
Australia & New Zealand			FOREIGN SOVEREIGN OBLIGATIONS — (2.4%)		
Banking Group Ltd.			BELGIUM — (0.2%)		
Ω 5.658%, 11/08/23.....	25,000	24,629,097	Kingdom of Belgium		
Ω 5.290%, 12/12/23.....	21,600	21,164,795	Treasury Bills		
Ω 5.465%, 02/20/24.....	75,500	73,165,742	∞ 2.750%, 11/09/23..... EUR	10,000	<u>10,888,703</u>
Commonwealth Bank of Australia			FINLAND — (0.1%)		
Ω 5.730%, 01/23/24.....	5,000	<u>4,865,775</u>	Finland T-Bills		
TOTAL AUSTRALIA.....		<u>123,825,409</u>	∞ 2.687%, 08/14/23..... EUR	4,000	<u>4,393,286</u>
CANADA — (4.4%)			FRANCE — (0.1%)		
Bank of Montreal			France Treasury Bills BTF		
5.804%, 01/18/24.....	50,000	48,680,925	∞ 3.166%, 08/16/23..... EUR	2,700	<u>2,964,616</u>
5.846%, 02/07/24.....	25,000	24,260,405	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.1%)		
5.884%, 02/12/24.....	50,000	48,481,272	European Union Bills		
Canadian Imperial Bank of Commerce			∞ 3.160%, 08/04/23..... EUR	2,700	2,968,086
Ω 5.746%, 01/05/24.....	10,000	9,757,558	∞ 3.277%, 10/06/23..... EUR	2,656	<u>2,901,699</u>
Ω 5.731%, 01/09/24.....	5,000	4,875,665	TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>5,869,785</u>
Ω 5.779%, 12/01/23.....	25,000	24,537,042	UNITED KINGDOM — (1.9%)		
Ω 5.768%, 01/22/24.....	25,000	24,327,222	U.K. Treasury Bills		
Export Development Canada			∞ 4.797%, 11/20/23..... GBP	15,000	18,934,681
5.716%, 01/17/24.....	15,000	14,612,967	∞ 5.067%, 12/04/23..... GBP	57,500	<u>72,424,581</u>
Royal Bank of Canada			TOTAL UNITED KINGDOM..		<u>91,359,262</u>
5.798%, 02/20/24.....	10,000	<u>9,680,400</u>	TOTAL FOREIGN SOVEREIGN OBLIGATIONS.....		<u>115,475,652</u>
TOTAL CANADA.....		<u>209,213,456</u>	TOTAL INVESTMENT SECURITIES		
NETHERLANDS — (1.3%)			(Cost \$4,787,073,864)....		<u>4,728,346,737</u>
Cooperatieve Rabobank UA					
5.805%, 02/15/24.....	15,000	14,515,250			
5.811%, 03/05/24.....	50,000	<u>48,241,153</u>			
TOTAL NETHERLANDS....		<u>62,756,403</u>			
NORWAY — (2.4%)					
DNB Bank ASA					
Ω 5.763%, 01/03/24.....	15,000	14,642,175			
Ω 5.693%, 12/07/23.....	25,000	24,511,771			

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Shares	Value†
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	127,882	\$ 1,479,214
TOTAL INVESTMENTS — (100.0%)		
(Cost \$4,788,552,977)^..		<u>\$4,729,825,951</u>

As of July 31, 2023, 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)
EUR 5,316,764	USD 5,784,629	Bank of New York Mellon	08/07/23	\$ 62,545
USD 5,335,054	AUD 7,894,883	Bank of New York Mellon	08/11/23	30,419
USD 140,535,023	GBP 108,817,792	Citibank, N.A.	08/14/23	875,303
USD 75,653,080	EUR 68,549,756	Citibank, N.A.	08/14/23	239,450
GBP 12,446,854	USD 15,960,252	UBS AG	08/14/23	14,379
USD 77,225,932	EUR 70,000,000	State Street Bank and Trust	08/15/23	213,156
USD 120,850,217	AUD 177,043,118	HSBC Bank	08/21/23	1,852,767
USD 103,024,888	GBP 80,000,000	State Street Bank and Trust	08/21/23	347,369
USD 48,575,320	GBP 37,720,904	UBS AG	08/22/23	161,485
USD 36,246,861	CAD 47,672,625	Barclays Capital	08/23/23	83,257
USD 3,451,796	AUD 5,122,083	Australia & New Zealand Banking Group Ltd.	08/28/23	8,222
USD 78,893,445	EUR 71,322,375	Barclays Capital	08/28/23	376,919
USD 43,142,836	CAD 56,856,076	State Street Bank and Trust	08/28/23	9,872
USD 99,066,766	AUD 146,670,406	UBS AG	08/28/23	460,322
USD 85,262,222	GBP 65,757,395	Bank of New York Mellon	08/29/23	861,508
USD 86,526,520	EUR 77,587,021	Bank of New York Mellon	08/29/23	1,109,351
USD 82,465,041	NOK 823,638,742	HSBC Bank	08/30/23	1,119,093
USD 35,722,513	CAD 47,041,580	HSBC Bank	08/30/23	34,182
USD 59,985,919	NZD 96,497,476	HSBC Bank	09/07/23	47,831
CAD 48,353,306	USD 36,547,582	Bank of America Corp.	09/11/23	141,531
Total Appreciation				\$ 8,048,961
EUR 3,548,463	USD 3,955,081	Australia & New Zealand Banking Group Ltd.	08/03/23	\$ (53,359)
EUR 4,737,160	USD 5,273,639	Bank of New York Mellon	08/03/23	(64,882)
EUR 7,562,982	USD 8,471,024	Citibank, N.A.	08/03/23	(155,127)
USD 105,259,357	EUR 96,505,268	UBS AG	08/03/23	(853,267)
USD 121,097,552	AUD 181,945,137	Societe Generale	08/04/23	(1,123,405)
EUR 5,170,643	USD 5,814,047	Bank of New York Mellon	08/07/23	(127,571)
USD 106,637,822	EUR 97,857,400	Citibank, N.A.	08/07/23	(982,008)
EUR 5,065,617	USD 5,663,435	Citibank, N.A.	08/07/23	(92,463)
USD 121,419,440	AUD 182,576,673	HSBC Bank	08/11/23	(1,255,283)
AUD 10,605,778	USD 7,147,750	HSBC Bank	08/11/23	(21,644)
GBP 39,835,528	USD 51,248,765	Bank of New York Mellon	08/14/23	(122,763)
USD 65,808,194	NOK 702,559,987	Bank of America Corp.	08/21/23	(3,558,673)
USD 42,179,547	CAD 55,698,674	Citibank, N.A.	08/22/23	(71,894)
USD 1,906,930	AUD 2,862,847	Citibank, N.A.	08/28/23	(17,761)
USD 63,723,373	NOK 688,343,256	Bank of America Corp.	08/29/23	(4,257,966)
USD 43,458,564	CAD 57,487,002	Citibank, N.A.	08/29/23	(153,640)
USD 68,923,437	NZD 111,400,775	UBS AG	09/06/23	(271,607)
USD 43,922,886	CAD 58,284,765	HSBC Bank	09/11/23	(301,935)
USD 76,811,662	DKK 519,987,729	Societe Generale	09/27/23	(168,179)
USD 60,272,901	SEK 646,890,307	State Street Bank and Trust	09/27/23	(1,347,221)
DKK 189,022,918	USD 28,525,780	State Street Bank and Trust	09/27/23	(542,515)
USD 75,493,584	DKK 511,463,579	State Street Bank and Trust	09/28/23	(228,876)
USD 47,129,174	SEK 509,704,043	Bank of America Corp.	10/02/23	(1,434,881)

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 75,787,747	EUR 69,232,388	HSBC Bank	10/02/23	\$ (560,581)
Total (Depreciation)				<u>\$(17,767,501)</u>
Total Appreciation (Depreciation)				<u>\$ (9,718,540)</u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Australia.....	—	\$ 289,095,764	—	\$ 289,095,764
Austria.....	—	9,605,159	—	9,605,159
Belgium.....	—	80,411,235	—	80,411,235
Canada.....	—	606,515,366	—	606,515,366
Denmark.....	—	159,552,273	—	159,552,273
Finland.....	—	33,530,988	—	33,530,988
France.....	—	131,334,560	—	131,334,560
Germany.....	—	221,730,632	—	221,730,632
Ireland.....	—	38,487,039	—	38,487,039
Netherlands.....	—	168,722,343	—	168,722,343
New Zealand.....	—	30,885,004	—	30,885,004
Norway.....	—	188,882,659	—	188,882,659
Singapore.....	—	3,019,640	—	3,019,640
Supranational Organization Obligations.....	—	684,452,666	—	684,452,666
Sweden.....	—	340,892,231	—	340,892,231
United Kingdom.....	—	6,985,257	—	6,985,257
United States.....	—	150,523,303	—	150,523,303
U.S. Treasury Obligations.....	—	896,677,119	—	896,677,119
Commercial Paper.....	—	571,567,847	—	571,567,847
Foreign Sovereign Obligations.....	—	115,475,652	—	115,475,652
Securities Lending Collateral.....	—	1,479,214	—	1,479,214
Forward Currency Contracts**.....	—	(9,718,540)	—	(9,718,540)
TOTAL.....	—	<u>\$4,720,107,411</u>	—	<u>\$4,720,107,411</u>

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

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (81.0%)			BELGIUM — (1.1%)		
AUSTRALIA — (2.3%)			Belfius Bank SA		
ASB Bank Ltd.			0.010%, 10/15/25..... EUR	1,500	\$ 1,514,886
0.750%, 03/13/24..... EUR	500	\$ 537,955	Δ 0.000%, 08/28/26..... EUR	1,500	1,468,978
BHP Billiton Finance Ltd.			Dexia Credit Local SA		
3.000%, 05/29/24..... EUR	4,800	5,235,202	1.625%, 12/08/23..... GBP	1,400	1,770,583
Glencore Funding LLC			0.500%, 01/17/25..... EUR	5,000	5,246,475
Ω 4.125%, 03/12/24.....	825	814,179	Groupe Bruxelles Lambert NV		
Ω 4.625%, 04/29/24.....	1,200	1,188,927	1.375%, 05/23/24..... EUR	200	215,044
Ω 1.625%, 09/01/25.....	450	416,008	1.875%, 06/19/25..... EUR	1,000	1,055,903
Ω 1.625%, 04/27/26.....	5,530	5,005,451			<u>11,271,869</u>
Macquarie Bank Ltd.,			TOTAL BELGIUM.....		
Floating Rate Note, 3M			CANADA — (9.7%)		
Swap + 0.480%, FRN			Alimentation Couche-Tard, Inc.		
(r) 4.687%, 12/09/25..... AUD	500	333,405	3.056%, 07/26/24..... CAD	3,500	2,588,962
National Australia Bank Ltd.,			1.875%, 05/06/26..... EUR	4,500	4,667,660
Floating Rate Note,			Bank of Montreal		
(r) 3M Swap + 0.920%,			2.850%, 03/06/24..... CAD	5,000	3,732,492
FRN, 4.850%,			2.280%, 07/29/24..... CAD	5,500	4,036,336
11/25/25..... AUD	1,500	1,012,874	2.750%, 06/15/27..... EUR	200	211,327
(r) 3M Swap + 0.780%,			Bank of Montreal, Floating		
FRN, 4.665%,			Rate Note, 3M Swap +		
05/12/26..... AUD	2,200	1,479,140	1.000%, FRN		
Suncorp-Metway Ltd.,			(r) 5.298%, 07/17/24..... AUD	2,000	1,347,119
Floating Rate Note, 3M			Bank of Nova Scotia		
Swap + 0.780%, FRN			2.290%, 06/28/24..... CAD	21,000	15,482,812
(r) 5.135%, 01/25/27..... AUD	3,500	2,335,784	1.050%, 03/02/26.....	6,200	5,559,589
Telstra Corp. Ltd.			Bank of Nova Scotia,		
2.500%, 09/15/23..... EUR	1,000	1,097,350	Floating Rate Note,		
Westpac Banking Corp., Floating			SOFR + 1.090%, FRN		
Rate Note,			(r) 6.168%, 06/12/25.....	3,500	3,510,413
(r) 3M Swap + 0.690%,			Bell Telephone Co. of		
FRN, 5.005%,			Canada or Bell Canada		
03/17/25..... AUD	3,500	2,354,960	2.700%, 02/27/24..... CAD	9,500	7,088,708
(r) 3M Swap + 0.800%,			Canadian Imperial Bank of		
FRN, 4.674%,			Commerce		
08/11/25..... AUD	2,000	1,346,898	2.350%, 08/28/24..... CAD	12,500	9,151,594
TOTAL AUSTRALIA.....		<u>23,158,133</u>	Canadian Natural Resources Ltd.		
AUSTRIA — (0.8%)			1.450%, 11/16/23..... CAD	500	374,789
Erste Group Bank AG			3.900%, 02/01/25.....	1,110	1,076,395
1.500%, 04/07/26..... EUR	2,200	2,281,197	Canadian Pacific Railway		
HYPONOE Landesbank			Co.		
fuer Niederoesterreich			1.589%, 11/24/23..... CAD	8,000	5,993,645
und Wien AG			CDP Financial, Inc.,		
1.375%, 04/14/25..... EUR	3,300	3,445,069	Floating Rate Note,		
OMV AG			SOFR + 0.400%, FRN		
Δ 0.000%, 07/03/25..... EUR	2,236	2,285,268	(r)Ω 5.483%, 05/19/25.....	3,700	3,701,832
TOTAL AUSTRIA.....		<u>8,011,534</u>	Enbridge, Inc.		
			4.000%, 10/01/23.....	3,000	2,989,753
			2.150%, 02/16/24.....	100	97,877
			ITC Holdings Corp.		
			3.650%, 06/15/24.....	1,099	1,079,227

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			FRANCE — (Continued)		
National Bank of Canada			0.010%, 03/07/25..... EUR	4,900	\$ 5,043,610
2.983%, 03/04/24..... CAD	2,000	\$ 1,494,164	1.000%, 05/23/25..... EUR	1,200	1,250,393
2.545%, 07/12/24..... CAD	6,050	4,456,074	1.625%, 01/19/26..... EUR	1,000	1,036,753
Ontario, Province of			1.000%, 07/16/26..... GBP	200	222,534
Canada			Banque Federative du		
0.500%, 12/15/23..... GBP	100	125,881	Credit Mutuel SA,		
Quebec, Province of			Floating Rate Note,		
Canada			SOFR + 0.410%, FRN		
2.375%, 01/22/24..... EUR	200	218,336	(r)Ω 5.510%, 02/04/25.....	1,000	992,910
Rogers Communications, Inc.			Banque Stellantis France SACA		
4.000%, 03/13/24..... CAD	8,600	6,453,864	0.625%, 06/21/24..... EUR	822	876,016
3.625%, 12/15/25.....	100	95,220	Δ 0.000%, 01/22/25..... EUR	3,500	3,620,281
Royal Bank of Canada			3.875%, 01/19/26..... EUR	1,500	1,640,015
3.296%, 09/26/23..... CAD	3,000	2,267,842	BNP Paribas SA		
2.352%, 07/02/24..... CAD	4,000	2,945,558	1.000%, 06/27/24..... EUR	3,000	3,211,605
Royal Bank of Canada,			BPCE SA		
Floating Rate Note,			1.000%, 07/15/24..... EUR	2,000	2,138,920
SOFR + 0.340%, FRN			Ω 2.375%, 01/14/25.....	1,500	1,414,841
(r) 5.616%, 10/07/24.....	1,500	1,493,845	0.625%, 04/28/25..... EUR	3,000	3,111,113
Toronto-Dominion Bank			0.250%, 01/15/26..... EUR	2,000	2,008,356
2.850%, 03/08/24..... CAD	1,500	1,119,611	0.375%, 02/02/26..... EUR	1,000	1,005,933
0.750%, 01/06/26.....	3,040	2,725,518	Bpifrance		
1.200%, 06/03/26.....	2,102	1,872,204	0.125%, 11/25/23..... EUR	1,700	1,846,769
Toronto-Dominion Bank ,			Credit Agricole SA		
Floating Rate Note, 3M			2.375%, 05/20/24..... EUR	2,000	2,169,587
Swap + 1.000%, FRN			0.500%, 06/24/24..... EUR	2,000	2,133,163
(r) 5.310%, 07/10/24..... AUD	1,000	673,615	1.375%, 03/13/25..... EUR	1,100	1,159,089
TOTAL CANADA.....		<u>98,632,262</u>	1.000%, 09/18/25..... EUR	1,000	1,038,021
			1.250%, 04/14/26..... EUR	500	514,849
			1.375%, 05/03/27..... EUR	800	805,424
DENMARK — (0.3%)			Dexia Credit Local SA		
AP Moller - Maersk AS			0.625%, 02/03/24..... EUR	5,400	5,841,901
1.750%, 03/16/26..... EUR	750	782,825	Δ 0.000%, 05/29/24..... EUR	5,000	5,326,596
Danske Bank AS			LeasePlan Corp. NV		
0.625%, 05/26/25..... EUR	2,170	2,245,719	Ω 2.875%, 10/24/24.....	1,000	957,687
TOTAL DENMARK.....		<u>3,028,544</u>	Regie Autonome des		
			Transports Parisiens		
FINLAND — (0.8%)			0.375%, 06/15/24..... EUR	1,300	1,385,730
Kuntarahoitus Oyj			Societe Generale SA		
0.125%, 03/07/24..... EUR	2,700	2,907,633	1.875%, 10/03/24..... GBP	900	1,097,161
1.500%, 09/02/24..... NOK	30,000	2,853,494	0.125%, 02/24/26..... EUR	1,600	1,589,490
OP Corporate Bank PLC			TotalEnergies Capital		
0.375%, 06/19/24..... EUR	1,000	1,063,309	International SA		
0.250%, 03/24/26..... EUR	740	738,337	2.875%, 11/19/25..... EUR	1,000	1,079,487
1.375%, 09/04/26..... GBP	500	552,076	TOTAL FRANCE.....		<u>60,578,976</u>
TOTAL FINLAND.....		<u>8,114,849</u>			
FRANCE — (6.0%)			GERMANY — (4.5%)		
Airbus SE			BMW Canada, Inc.		
1.625%, 04/07/25..... EUR	500	531,025	2.410%, 11/27/23..... CAD	2,000	1,502,188
Arval Service Lease SA			BMW Finance NV		
0.875%, 02/17/25..... EUR	2,400	2,502,850	0.500%, 02/22/25..... EUR	494	516,778
4.125%, 04/13/26..... EUR	2,500	2,740,622	Δ 0.000%, 01/11/26..... EUR	240	242,685
Banque Federative du Credit			BMW U.S. Capital LLC		
Mutuel SA			1.000%, 04/20/27..... EUR	822	822,060
Ω 2.375%, 11/21/24.....	300	286,245			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			GERMANY — (Continued)		
Daimler Truck Finance Canada, Inc.			VW Credit Canada, Inc.		
1.850%, 12/15/23..... CAD	7,500	\$5,610,738	1.200%, 09/25/23..... CAD	2,000	\$ 1,507,102
2.140%, 12/13/24..... CAD	1,000	721,192	2.050%, 12/10/24..... CAD	1,500	1,081,879
Daimler Truck Finance North America LLC, Floating Rate Note, SOFR + 0.750%, FRN (r)Ω 5.968%, 12/13/24.....	1,000	998,461	TOTAL GERMANY.....		<u>45,327,733</u>
Daimler Truck International Finance BV			IRELAND — (0.9%)		
1.250%, 04/06/25..... EUR	2,000	2,100,798	AerCap Ireland Capital		
Deutsche Bank AG			DAC/AerCap Global Aviation Trust		
3.700%, 05/30/24.....	748	732,526	# 2.875%, 08/14/24.....	5,000	4,831,339
E.ON International Finance BV			1.750%, 01/30/26.....	2,700	2,439,268
5.625%, 12/06/23..... GBP	1,600	2,049,252	4.450%, 04/03/26.....	150	143,983
FMS Wertmanagement			ESB Finance DAC		
0.625%, 12/15/23..... GBP	100	125,947	2.125%, 06/08/27..... EUR	1,000	1,032,363
HOWOGE			GAS Networks Ireland		
Wohnungsbaugesellschaft mbH			0.125%, 12/04/24..... EUR	800	835,004
Δ 0.000%, 11/01/24..... EUR	2,900	3,011,618	TOTAL IRELAND.....		<u>9,281,957</u>
Kreditanstalt fuer Wiederaufbau			ITALY — (1.4%)		
1.250%, 12/29/23..... GBP	1,500	1,890,605	Enel Finance International NV		
Landeskreditbank Baden-Wuerttemberg			5.625%, 08/14/24..... GBP	4,787	6,114,803
Foerderbank			Intesa Sanpaolo SpA		
4.250%, 08/07/25..... AUD	7,500	4,982,992	Ω 3.250%, 09/23/24.....	1,000	963,787
Landwirtschaftliche Rentenbank			Republic of Italy Government International Bond		
1.125%, 12/15/23..... GBP	955	1,204,889	6.875%, 09/27/23.....	2,500	2,503,155
Mercedes-Benz Finance North America LLC			2.375%, 10/17/24.....	4,562	4,368,416
Ω 1.450%, 03/02/26.....	7,345	6,699,950	TOTAL ITALY.....		<u>13,950,161</u>
Merck Financial Services GmbH			JAPAN — (4.9%)		
0.125%, 07/16/25..... EUR	200	205,061	Development Bank of Japan, Inc.		
NRW Bank			0.010%, 10/15/24..... EUR	2,000	2,096,914
1.050%, 03/31/26..... AUD	2,800	1,705,557	0.010%, 09/09/25..... EUR	400	406,742
Siemens			0.875%, 10/10/25..... EUR	400	413,610
Financieringsmaatschappij NV			East Japan Railway Co.		
Δ 0.000%, 09/05/24..... EUR	240	253,169	2.614%, 09/08/25..... EUR	4,900	5,250,730
1.000%, 02/20/25..... GBP	500	599,273	Honda Canada Finance, Inc.		
2.250%, 03/10/25..... EUR	200	214,749	3.176%, 08/28/23..... CAD	3,000	2,271,550
Volkswagen Financial Services NV			JT International Financial Services BV		
1.625%, 02/10/24..... GBP	400	501,174	1.125%, 09/28/25..... EUR	400	413,385
2.125%, 06/27/24..... GBP	600	743,427	Mitsubishi Corp.		
Volkswagen Group of America Finance LLC			3.375%, 07/23/24.....	250	243,727
Ω 2.850%, 09/26/24.....	1,000	966,404	Mitsubishi UFJ Financial Group, Inc.		
Volkswagen Leasing GmbH			0.978%, 06/09/24..... EUR	3,000	3,213,083
Δ 0.000%, 07/19/24..... EUR	3,633	3,845,131	0.339%, 07/19/24..... EUR	2,999	3,184,696
0.375%, 07/20/26..... EUR	500	492,128	Mizuho Financial Group, Inc.		
			0.523%, 06/10/24..... EUR	3,000	3,201,288
			0.118%, 09/06/24..... EUR	3,623	3,826,907
			0.214%, 10/07/25..... EUR	100	101,988
			1.631%, 04/08/27..... EUR	3,277	3,321,289

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 — (0.0%)		
Nomura Holdings, Inc.			EDP - Energias de Portugal SA		
1.653%, 07/14/26.....	5,828	\$ 5,160,483	2.875%, 06/01/26..... EUR	200	\$ 214,152
NTT Finance Corp.			SPAIN — (1.7%)		
0.010%, 03/03/25..... EUR	1,700	1,758,497	Autonomous Community of		
ORIX Corp.			Madrid		
4.050%, 01/16/24.....	300	296,919	4.125%, 05/21/24..... EUR	4,000	4,401,107
1.919%, 04/20/26..... EUR	500	519,866	1.826%, 04/30/25..... EUR	1,250	1,331,555
Sumitomo Mitsui Financial Group, Inc.			Banco Bilbao Vizcaya Argentaria SA		
0.934%, 10/11/24..... EUR	2,000	2,122,929	1.750%, 11/26/25..... EUR	7,000	7,307,398
1.546%, 06/15/26..... EUR	3,040	3,132,279	3.375%, 09/20/27..... EUR	500	537,573
Takeda Pharmaceutical Co. Ltd.			Banco Santander SA		
2.250%, 11/21/26..... EUR	2,500	2,616,657	0.250%, 06/19/24..... EUR	100	106,338
Toyota Finance Australia Ltd.			CaixaBank SA		
0.250%, 04/09/24..... EUR	1,000	1,072,233	0.375%, 02/03/25..... EUR	1,000	1,038,368
2.004%, 10/21/24..... EUR	1,400	1,505,251	Iberdrola Finanzas SA		
0.064%, 01/13/25..... EUR	2,700	2,805,328	7.375%, 01/29/24..... GBP	1,900	2,452,999
Toyota Motor Credit Corp.			TOTAL SPAIN.....		17,175,338
0.750%, 11/19/26..... GBP	733	807,286			
TOTAL JAPAN.....		49,743,637	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.2%)		
NETHERLANDS — (1.5%)			African Development Bank		
BNG Bank NV			1.125%, 06/18/25..... GBP	2,100	2,481,840
3.250%, 07/15/25..... AUD	5,000	3,271,260	Asian Infrastructure Investment Bank		
Cooperatieve Rabobank UA			1.000%, 05/06/26..... AUD	200	120,918
Ω 2.625%, 07/22/24.....	1,000	969,609	Asian Infrastructure Investment Bank, Floating Rate Note, SOFR + 0.620%, FRN (r) 5.703%, 08/16/27.....	1,000	1,002,422
de Volksbank NV			European Investment Bank		
0.010%, 09/16/24..... EUR	1,000	1,050,223	0.875%, 12/15/23..... GBP	1,400	1,765,046
Enexis Holding NV			Inter-American Development Bank		
0.875%, 04/28/26..... EUR	1,600	1,633,302	1.250%, 12/15/23..... GBP	400	505,028
ING Groep NV			3.000%, 02/21/24.....	5,000	4,928,273
1.125%, 02/14/25..... EUR	4,600	4,844,014	International Finance Corp.		
JAB Holdings BV			1.250%, 12/15/23..... GBP	1,250	1,578,199
1.625%, 04/30/25..... EUR	2,000	2,105,363	TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		12,381,726
Royal Schiphol Group NV					
2.000%, 10/05/26..... EUR	526	546,697	SWEDEN — (2.4%)		
Shell International Finance BV			Lansforsakringar Bank AB		
1.125%, 04/07/24..... EUR	600	646,753	0.125%, 02/19/25..... EUR	2,000	2,061,849
TOTAL NETHERLANDS.....		15,067,221	SBAB Bank AB		
NORWAY — (0.7%)			1.875%, 12/10/25..... EUR	2,877	3,014,614
Kommunalbanken AS			Skandinaviska Enskilda Banken AB		
4.250%, 07/16/25..... AUD	90	59,970	0.050%, 07/01/24..... EUR	1,400	1,485,182
SpareBank 1 SMN			4.000%, 11/09/26..... EUR	1,000	1,093,803
3.125%, 12/22/25..... EUR	1,000	1,072,246	1.750%, 11/11/26..... EUR	600	616,304
Statkraft AS			TOTAL NORWAY.....		6,611,190
1.125%, 03/20/25..... EUR	3,500	3,673,510			
Statnett SF					
0.875%, 03/08/25..... EUR	500	522,970			
Telenor ASA					
2.625%, 12/06/24..... EUR	1,000	1,080,017			
0.750%, 05/31/26..... EUR	200	202,477			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWEDEN — (Continued)			UNITED KINGDOM — (Continued)		
Svenska Handelsbanken			1.750%, 09/23/24. EUR	600	\$ 643,646
AB			1.000%, 04/22/25. EUR	1,000	1,047,934
1.000%, 04/15/25. EUR	670	\$ 701,968	2.375%, 05/20/26. EUR	1,000	1,063,699
Svenska Handelsbanken			HSBC Continental Europe		
AB, Floating Rate Note,			SA		
SOFR + 1.250%, FRN			0.250%, 05/17/24. EUR	400	426,641
(r)Ω 6.328%, 06/15/26.	500	503,300	HSBC Holdings PLC		
Swedbank AB			3.196%, 12/05/23. CAD	4,000	3,008,926
0.250%, 10/09/24. EUR	800	840,648	Lloyds Bank Corporate Markets		
0.250%, 11/02/26. EUR	1,600	1,558,775	PLC		
1.300%, 02/17/27. EUR	300	297,066	1.750%, 07/11/24. GBP	4,000	4,929,807
Vattenfall AB			0.375%, 01/28/25. EUR	100	103,937
3.250%, 04/18/24. EUR	1,900	2,077,745	Lloyds Bank PLC		
Volvo Treasury AB			7.500%, 04/15/24. GBP	250	323,876
0.125%, 09/17/24. EUR	250	263,248	London Stock Exchange		
0.625%, 02/14/25. EUR	1,000	1,045,788	Group PLC		
1.625%, 09/18/25. EUR	3,690	3,868,020	0.875%, 09/19/24. EUR	330	350,431
2.625%, 02/20/26. EUR	2,750	2,931,974	Lseg Netherlands BV		
2.000%, 08/19/27. EUR	2,159	2,222,224	Δ 0.000%, 04/06/25. EUR	740	761,844
TOTAL SWEDEN.		24,582,508	LSEGA Financing PLC		
SWITZERLAND — (1.0%)			#Ω 0.650%, 04/06/24.	800	771,271
ABB Finance BV			Motability Operations Group PLC		
0.625%, 03/31/24. EUR	988	1,062,501	0.875%, 03/14/25. EUR	2,470	2,587,017
Argentum Netherlands BV			0.375%, 01/03/26. EUR	2,100	2,126,918
for Givaudan SA			Nationwide Building Society		
1.125%, 09/17/25. EUR	700	725,796	1.250%, 03/03/25. EUR	600	631,635
UBS AG			0.250%, 07/22/25. EUR	850	868,768
0.010%, 03/31/26. EUR	1,270	1,249,739	Ω 1.500%, 10/13/26.	9,000	7,876,193
UBS Group AG			2.000%, 04/28/27. EUR	920	939,229
Ω 4.125%, 09/24/25.	2,000	1,924,366	NatWest Group PLC		
Ω 4.125%, 04/15/26.	5,000	4,784,343	4.800%, 04/05/26.	668	650,369
1.250%, 09/01/26. EUR	240	240,089	Reckitt Benckiser Treasury		
TOTAL SWITZERLAND.		9,986,834	Services Nederland BV		
UNITED KINGDOM — (5.7%)			0.375%, 05/19/26. EUR	200	202,207
Barclays PLC			Reckitt Benckiser Treasury		
3.125%, 01/17/24. GBP	1,230	1,556,282	Services PLC		
3.650%, 03/16/25.	500	482,403	Ω 2.750%, 06/26/24.	700	682,069
4.375%, 01/12/26.	3,300	3,189,766	Unilever Finance		
BAT Capital Corp.			Netherlands BV		
3.222%, 08/15/24.	3,500	3,406,301	0.750%, 02/28/26. EUR	1,775	1,822,588
BAT International Finance PLC			TOTAL UNITED KINGDOM..		57,951,000
0.875%, 10/13/23. EUR	3,000	3,277,061	UNITED STATES — (34.1%)		
1.668%, 03/25/26.	930	842,858	Altria Group, Inc.		
BP Capital Markets PLC			2.200%, 06/15/27. EUR	1,000	1,024,385
1.876%, 04/07/24. EUR	3,593	3,892,037	Amazon.com, Inc.		
2.972%, 02/27/26. EUR	2,341	2,530,297	1.000%, 05/12/26.	378	341,319
2.213%, 09/25/26. EUR	2,500	2,622,495	American Express Co.		
CNH Industrial Capital LLC			2.500%, 07/30/24.	2,500	2,423,227
4.200%, 01/15/24.	380	376,935	American Honda Finance		
3.950%, 05/23/25.	3,800	3,690,014	Corp.		
CNH Industrial NV			1.950%, 10/18/24. EUR	1,710	1,836,500
4.500%, 08/15/23.	80	79,947	American Medical Systems		
Diageo Finance PLC			Europe BV		
0.500%, 06/19/24. EUR	174	185,599	0.750%, 03/08/25. EUR	1,000	1,043,630

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
American Tower Corp.			Discover Financial Services		
4.000%, 06/01/25.....	2,000	\$1,941,985	# 4.500%, 01/30/26.....	4,517	\$4,351,318
Amgen, Inc.			Discovery Communications LLC		
2.000%, 02/25/26..... EUR	1,700	1,788,964	2.500,09/20/24..... GBP	2,200	2,705,273
Aon Global Ltd.			3.450%, 03/15/25.....	200	192,084
2.875%, 05/14/26..... EUR	1,500	1,594,331	Dover Corp.		
Archer-Daniels-Midland Co.			0.750%, 11/04/27..... EUR	465	448,269
1.000%, 09/12/25..... EUR	5,250	5,436,355	DXC Capital Funding DAC		
Assurant, Inc.			0.450%, 09/15/27..... EUR	1,286	1,189,478
4.200%, 09/27/23.....	250	248,803	DXC Technology Co.		
AT&T, Inc.			1.800%, 09/15/26.....	285	250,857
2.850%, 05/25/24..... CAD	8,000	5,928,670	Eaton Capital UnLtd Co.		
Avnet, Inc.			0.750%, 09/20/24..... EUR	500	530,616
4.625%, 04/15/26.....	2,000	1,934,178	0.128%, 03/08/26..... EUR	2,500	2,506,883
Bank of America Corp.			Ecolab, Inc.		
2.375%, 06/19/24..... EUR	1,000	1,083,701	1.000%, 01/15/24..... EUR	510	552,662
Becton Dickinson & Co.			Edison International		
3.020%, 05/24/25..... GBP	1,000	1,222,147	4.950%, 04/15/25.....	6,000	5,909,309
Boardwalk Pipelines LP			Elevance Health, Inc.		
4.950%, 12/15/24.....	355	349,610	2.375%, 01/15/25.....	1,000	956,051
5.950%, 06/01/26.....	200	201,013	Emerson Electric Co.		
Boeing Co.			1.250%, 10/15/25..... EUR	1,100	1,143,073
3.100%, 05/01/26.....	1,100	1,038,659	Energy Transfer LP		
Booking Holdings, Inc.			4.050%, 03/15/25.....	300	292,193
2.375%, 09/23/24..... EUR	3,700	3,994,941	2.900%, 05/15/25.....	6,319	6,021,057
0.100%, 03/08/25..... EUR	4,280	4,427,839	Equinix, Inc.		
1.800%, 03/03/27..... EUR	1,700	1,749,267	2.625%, 11/18/24.....	4,000	3,843,333
Brown & Brown, Inc.			ERAC USA Finance LLC		
4.200%, 09/15/24.....	1,429	1,401,856	Ω 3.850%, 11/15/24.....	4,000	3,908,907
Capital One Financial Corp.			Eversource Energy		
3.900%, 01/29/24.....	90	89,038	3.800%, 12/01/23.....	1,200	1,192,414
3.750%, 04/24/24.....	700	688,173	Exelon Corp.		
3.200%, 02/05/25.....	1,000	954,777	3.950%, 06/15/25.....	1,338	1,298,694
Carrier Global Corp.			Expedia Group, Inc.		
2.242%, 02/15/25.....	436	414,184	5.000%, 02/15/26.....	3,000	2,972,695
Celanese U.S. Holdings LLC			Experian Finance PLC		
1.400%, 08/05/26.....	970	848,550	1.375%, 06/25/26..... EUR	2,553	2,617,522
Chubb INA Holdings, Inc.			Fidelity & Guaranty Life Holdings, Inc.		
0.300%, 12/15/24..... EUR	1,166	1,215,860	Ω 5.500%, 05/01/25.....	721	701,011
Citigroup, Inc.			Flex Ltd.		
2.375%, 05/22/24..... EUR	3,000	3,257,171	3.750%, 02/01/26.....	7,750	7,394,138
1.750%, 01/28/25..... EUR	300	319,401	Fortune Brands Innovations, Inc.		
3.400%, 05/01/26.....	1,522	1,447,571	4.000%, 06/15/25.....	1,000	967,640
CNA Financial Corp.			General Motors Financial Co. Inc.		
7.250%, 11/15/23.....	460	461,500	1.050%, 03/08/24.....	160	155,421
3.950%, 05/15/24.....	7,000	6,893,782	2.250%, 09/06/24..... GBP	200	245,783
Comcast Corp.			1.694%, 03/26/25..... EUR	500	529,333
Δ 0.000%, 09/14/26..... EUR	1,600	1,568,679	2.750%, 06/20/25.....	2,000	1,895,994
Conagra Brands, Inc.			Georgia-Pacific LLC		
4.300%, 05/01/24.....	1,409	1,393,077	Ω 3.600%, 03/01/25.....	125	121,054
Constellation Energy Generation LLC			GlaxoSmithKline Capital PLC		
3.250%, 06/01/25.....	2,000	1,914,866	3.000%, 06/01/24.....	1,000	979,019
Crown Castle, Inc.			Global Payments, Inc.		
3.200%, 09/01/24.....	5,000	4,856,408	1.500%, 11/15/24.....	1,000	944,711

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Goldman Sachs Group, Inc.			Medtronic Global Holdings SCA		
0.125%, 08/19/24..... EUR	500	\$ 528,587	Δ 0.000%, 10/15/25..... EUR	2,800	\$2,836,118
3.375%, 03/27/25..... EUR	2,000	2,178,801	1.125%, 03/07/27..... EUR	1,400	1,412,287
Hewlett Packard Enterprise Co.			Merck & Co., Inc.		
4.450%, 10/02/23.....	3,130	3,123,181	0.500%, 11/02/24..... EUR	700	738,481
Holcim Finance			MetLife, Inc.		
Luxembourg SA			5.375%, 12/09/24..... GBP	800	1,013,166
1.500%, 04/06/25..... EUR	514	541,528	Morgan Stanley		
Honeywell International, Inc.			3.000%, 02/07/24..... CAD	11,500	8,605,574
Δ 0.000%, 03/10/24..... EUR	4,100	4,397,913	1.375%, 10/27/26..... EUR	207	209,809
Humana, Inc.			1.875%, 04/27/27..... EUR	1,000	1,020,864
3.850%, 10/01/24.....	6,850	6,702,144	MPLX LP		
Huntsman International LLC			4.875%, 12/01/24.....	165	162,899
4.250%, 04/01/25..... EUR	2,000	2,167,049	1.750%, 03/01/26.....	3,063	2,794,671
International Business Machines Corp.			Mylan, Inc.		
3.000%, 05/15/24.....	6,000	5,886,869	4.200%, 11/29/23.....	331	328,838
International Flavors & Fragrances, Inc.			National Rural Utilities Cooperative Finance Corp.		
1.800%, 09/25/26..... EUR	2,000	2,003,281	0.350%, 02/08/24.....	4,200	4,084,856
Interpublic Group of Cos., Inc.			NNN REIT, Inc.		
4.200%, 04/15/24.....	1,002	990,266	3.900%, 06/15/24.....	5,000	4,901,840
J M Smucker Co.			Nuveen Finance LLC		
3.500%, 03/15/25.....	1,000	968,281	Ω 4.125%, 11/01/24.....	7,000	6,819,977
Jefferies Financial Group, Inc.			ONEOK, Inc.		
1.000%, 07/19/24..... EUR	1,500	1,594,413	2.750%, 09/01/24.....	3,590	3,475,271
John Deere Capital Corp., Floating Rate Note, SOFR + 0.790%, FRN			2.200%, 09/15/25.....	1,927	1,788,286
(r) 5.866%, 06/08/26.....	2,650	2,660,708	Oracle Corp.		
John Deere Financial, Inc.			2.500%, 04/01/25.....	1,000	953,798
2.460%, 04/04/24..... CAD	500	372,009	Ovintiv Exploration, Inc.		
Johnson Controls			5.375%, 01/01/26.....	292	289,936
International PLC			Paramount Global		
1.375%, 02/25/25..... EUR	291	307,336	# 4.750%, 05/15/25.....	1,558	1,528,979
JPMorgan Chase & Co.			Penske Truck Leasing Co. LP/PTL Finance Corp.		
0.625%, 01/25/24..... EUR	600	649,158	Ω 4.000%, 07/15/25.....	2,000	1,921,688
3.300%, 04/01/26.....	4,025	3,837,966	Ω 4.450%, 01/29/26.....	1,715	1,652,108
Juniper Networks, Inc.			Ω 1.700%, 06/15/26.....	4,000	3,551,308
1.200%, 12/10/25.....	6,000	5,404,326	PepsiCo, Inc.		
Kinder Morgan, Inc.			2.150%, 05/06/24..... CAD	2,312	1,710,510
4.300%, 06/01/25.....	1,700	1,661,718	Philip Morris International, Inc.		
Lazard Group LLC			2.875%, 05/01/24.....	500	490,140
3.750%, 02/13/25.....	2,460	2,374,575	0.625%, 11/08/24..... EUR	1,500	1,581,199
3.625%, 03/01/27.....	4,000	3,718,229	2.750%, 03/19/25..... EUR	424	456,655
Lennar Corp.			PPG Industries, Inc.		
4.750%, 05/30/25.....	3,700	3,631,873	1.875%, 06/01/25..... EUR	7,000	7,405,652
Liberty Mutual Group, Inc.			Prologis Euro Finance LLC		
2.750%, 05/04/26..... EUR	200	212,151	0.250%, 09/10/27..... EUR	300	282,571
Marathon Petroleum Corp.			Prologis LP		
4.700%, 05/01/25.....	3,790	3,740,357	3.000%, 06/02/26..... EUR	1,550	1,652,291
Marsh & McLennan Cos., Inc.			PVH Corp.		
3.500%, 06/03/24.....	2,000	1,960,260	4.625%, 07/10/25.....	4,851	4,705,273
1.349%, 09/21/26..... EUR	342	348,720	Realty Income Corp.		
			3.875%, 07/15/24.....	6,000	5,887,597
			1.875%, 01/14/27..... GBP	300	333,121
			Ross Stores, Inc.		
			4.600%, 04/15/25.....	2,000	1,961,009

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			U.S. Treasury Notes, Floating		
Royalty Pharma PLC			Rate Note,		
1.200%, 09/02/25.....	7,500	\$ 6,818,136	(r) 3M USTMMR +		
Ryder System, Inc.			0.140%, FRN,		
2.500%, 09/01/24.....	3,000	2,893,735	5.491%, 10/31/24 ...	12,500	\$ 12,516,066
4.625%, 06/01/25.....	1,000	978,488	(r) 3M USTMMR +		
Schlumberger Finance BV			0.200%, FRN,		
Δ 0.000%, 10/15/24..... EUR	1,740	1,826,944	5.551%, 01/31/25 ...	40,250	40,334,330
1.375%, 10/28/26..... EUR	1,200	1,229,526	(r) 3M USTMMR +		
Sempra			0.169%, FRN,		
3.300%, 04/01/25.....	3,531	3,401,758	5.510%, 04/30/25 ...	10,000	<u>10,010,683</u>
Simon Property Group LP			TOTAL U.S. TREASURY		
2.000%, 09/13/24.....	5,000	4,801,669	OBLIGATIONS.....		<u>132,122,224</u>
3.500%, 09/01/25.....	900	866,733			
Sky Ltd.			COMMERCIAL PAPER — (3.1%)		
1.875%, 11/24/23..... EUR	3,000	3,274,092	GERMANY — (1.3%)		
2.250%, 11/17/25..... EUR	240	254,188	Kreditanstalt fuer		
2.500%, 09/15/26..... EUR	3,467	3,664,434	Wiederaufbau		
Southwestern Electric			Ω 5.716%, 02/01/24.....	13,500	<u>13,120,727</u>
Power Co.			JAPAN — (0.5%)		
1.650%, 03/15/26.....	4,466	4,061,046	American Honda Finance		
Thermo Fisher Scientific Finance			Corp.		
I BV			5.596%, 08/03/23.....	5,250	<u>5,247,620</u>
Δ 0.000%, 11/18/23..... EUR	700	760,861	UNITED KINGDOM — (0.4%)		
Δ 0.000%, 11/18/25..... EUR	440	444,313	NatWest Markets PLC		
Thermo Fisher Scientific, Inc.			Ω 5.753%, 12/08/23.....	4,000	<u>3,918,779</u>
0.125%, 03/01/25..... EUR	2,980	3,090,569	UNITED STATES — (0.9%)		
1.400%, 01/23/26..... EUR	1,800	1,868,354	Harley-Davidson Financial		
TWDC Enterprises 18 Corp.			Services, Inc.		
2.758%, 10/07/24..... CAD	12,725	9,336,588	Ω 6.019%, 08/03/23.....	1,000	999,537
U.S. Bancorp			Ω 4.297%, 08/17/23.....	1,500	1,496,040
0.850%, 06/07/24..... EUR	6,000	6,364,656	Ω 5.882%, 08/18/23.....	3,000	2,991,607
United Parcel Service, Inc.			Jabil, Inc.		
2.125%, 05/21/24..... CAD	12,500	9,233,022	Ω 6.169%, 08/29/23.....	3,500	<u>3,482,672</u>
Utah Acquisition Sub, Inc.			TOTAL UNITED STATES....		<u>8,969,856</u>
3.950%, 06/15/26.....	2,000	1,897,932	TOTAL COMMERCIAL		
Ventas Realty LP			PAPER		
3.500%, 04/15/24.....	1,000	980,936	(Cost \$31,262,287).....		<u>31,256,982</u>
2.650%, 01/15/25.....	2,000	1,894,063	FOREIGN SOVEREIGN OBLIGATIONS — (2.1%)		
Viatis, Inc.			UNITED KINGDOM — (2.1%)		
1.650%, 06/22/25.....	480	443,948	U.K. Treasury Bills		
VMware, Inc.			∞ 5.067%, 12/04/23..... GBP	3,200	4,030,585
1.400%, 08/15/26.....	604	535,133	∞ 5.848%, 01/08/24..... GBP	2,796	3,502,349
Wells Fargo & Co.			∞ 5.727%, 01/15/24..... GBP	5,250	6,569,085
3.184%, 02/08/24..... CAD	11,250	8,418,667			
2.125%, 06/04/24..... EUR	260	281,125			
Western Union Co.					
1.350%, 03/15/26.....	3,062	<u>2,735,981</u>			
TOTAL UNITED STATES....		<u>345,026,577</u>			
TOTAL BONDS.....		<u>820,096,201</u>			
U.S. TREASURY OBLIGATIONS — (13.1%)					
U.S. Treasury Notes					
0.375%, 10/31/23.....	11,000	10,865,938			
2.125%, 11/30/23.....	51,100	50,547,082			
0.125%, 12/15/23.....	1,000	981,016			
0.750%, 12/31/23.....	7,000	6,867,109			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]	Shares	Value [†]
SECURITIES LENDING COLLATERAL — (0.7%)				
@§ The DFA Short Term				
UNITED KINGDOM — (Continued)				
∞ 5.657%, 01/22/24..... GBP	5,500	\$ 6,874,649	638,741	\$ 7,388,319
TOTAL UNITED KINGDOM..		<u>20,976,668</u>		
TOTAL INVESTMENT SECURITIES (Cost \$1,012,364,570). . . .		<u>1,004,452,075</u>		
				TOTAL INVESTMENTS — (100.0%) (Cost \$1,019,752,253)^. . . . <u>\$1,011,840,394</u>

As of July 31, 2023, 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:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 6,732,100	GBP 5,136,273	Barclays Capital	08/14/23	\$ 140,067
USD 110,792,961	EUR 100,386,605	Citibank, N.A.	08/14/23	354,664
USD 1,083,274	GBP 826,214	Citibank, N.A.	08/14/23	22,889
USD 20,638,155	GBP 15,792,392	State Street Bank and Trust	08/14/23	369,769
USD 13,198,353	AUD 19,391,198	HSBC Bank	08/18/23	166,127
USD 25,908,107	GBP 20,130,948	Citibank, N.A.	08/21/23	70,660
USD 1,506,546	AUD 2,240,158	Citibank, N.A.	08/21/23	850
USD 6,675,763	AUD 9,790,622	State Street Bank and Trust	08/21/23	95,112
USD 6,859,455	GBP 5,333,275	State Street Bank and Trust	08/21/23	14,361
CAD 11,718,753	USD 8,858,823	Bank of America Corp.	09/08/23	32,697
USD 7,986,410	CAD 10,521,499	State Street Bank and Trust	09/08/23	3,298
Total Appreciation				\$ 1,270,494
GBP 243,838	USD 313,661	Citibank, N.A.	08/14/23	\$ (713)
USD 109,177,685	EUR 99,736,823	Citibank, N.A.	08/22/23	(587,831)
USD 2,734,469	NOK 29,398,440	Citibank, N.A.	08/22/23	(168,266)
USD 64,519,671	CAD 85,603,506	Citibank, N.A.	08/30/23	(423,859)
CAD 6,157,577	USD 4,672,583	Citibank, N.A.	08/30/23	(1,107)
USD 67,072,345	CAD 89,556,370	Citibank, N.A.	09/08/23	(877,908)
EUR 1,040,210	USD 1,149,538	Australia & New Zealand Banking Group Ltd.	10/02/23	(2,412)
USD 112,210,782	EUR 102,503,150	HSBC Bank	10/02/23	(827,988)
EUR 933,798	USD 1,036,868	Royal Bank of Canada	10/02/23	(7,091)
Total (Depreciation)				\$ (2,897,175)
Total Appreciation (Depreciation)				\$ (1,626,681)

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 23,158,133	—	\$ 23,158,133
Austria.....	—	8,011,534	—	8,011,534
Belgium.....	—	11,271,869	—	11,271,869
Canada.....	—	98,632,262	—	98,632,262
Denmark.....	—	3,028,544	—	3,028,544

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Finland.....	—	\$ 8,114,849	—	\$ 8,114,849
France.....	—	60,578,976	—	60,578,976
Germany.....	—	45,327,733	—	45,327,733
Ireland.....	—	9,281,957	—	9,281,957
Italy.....	—	13,950,161	—	13,950,161
Japan.....	—	49,743,637	—	49,743,637
Netherlands.....	—	15,067,221	—	15,067,221
Norway.....	—	6,611,190	—	6,611,190
Portugal.....	—	214,152	—	214,152
Spain.....	—	17,175,338	—	17,175,338
Supranational Organization Obligations.....	—	12,381,726	—	12,381,726
Sweden.....	—	24,582,508	—	24,582,508
Switzerland.....	—	9,986,834	—	9,986,834
United Kingdom.....	—	57,951,000	—	57,951,000
United States.....	—	345,026,577	—	345,026,577
U.S. Treasury Obligations.....	—	132,122,224	—	132,122,224
Commercial Paper.....	—	31,256,982	—	31,256,982
Foreign Sovereign Obligations.....	—	20,976,668	—	20,976,668
Securities Lending Collateral.....	—	7,388,319	—	7,388,319
Forward Currency Contracts**.....	—	(1,626,681)	—	(1,626,681)
TOTAL.....	—	\$1,010,213,713	—	\$1,010,213,713

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

DFA SHORT-TERM GOVERNMENT PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount</u> (000)	<u>Value†</u>
AGENCY OBLIGATIONS — (1.3%)		
Federal Home Loan Bank Discount Notes		
∞ 5.082%, 12/12/23.....	4,750	\$ 4,661,214
∞ 5.202%, 12/19/23.....	9,500	9,313,174
∞ 5.295%, 02/06/24.....	6,000	<u>5,839,360</u>
TOTAL AGENCY OBLIGATIONS.....		<u>19,813,748</u>
U.S. TREASURY OBLIGATIONS — (95.7%)		
U.S. Treasury Bills		
∞ 5.468%, 01/18/24.....	90,850	88,596,068
∞ 5.464%, 01/25/24.....	9,650	9,400,554
U.S. Treasury Notes		
0.125%, 08/15/23.....	97,500	97,299,261
0.125%, 08/31/23.....	8,100	8,065,280
0.250%, 09/30/23.....	162,275	160,893,128
0.125%, 10/15/23.....	142,875	141,356,953
0.375%, 10/31/23.....	164,000	162,001,250
0.250%, 11/15/23.....	110,450	108,840,709
0.500%, 11/30/23.....	122,400	120,439,688
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.037%, FRN		
(r) 5.388%, 07/31/24.....	120,000	120,038,705
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.125%, FRN		
(r) 5.476%, 07/31/25.....	34,150	34,150,825
U.S. Treasury Notes, Floating Rate Note,, 3M USTMMR + 0.140%, FRN		
(r) 5.491%, 10/31/24.....	146,750	146,938,619
U.S. Treasury Notes, Floating Rate Note,, 3M USTMMR + 0.169%, FRN		
(r) 5.510%, 04/30/25.....	148,325	148,483,459
U.S. Treasury Notes, Floating Rate Note,, 3M USTMMR + 0.200%, FRN		
(r) 5.551%, 01/31/25.....	148,250	<u>148,560,606</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>1,495,065,105</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,518,512,452).....		<u>1,514,878,853</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (3.0%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	46,919,201	<u>46,919,201</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,565,431,653) ^{^^}		<u><u>\$1,561,798,054</u></u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 19,813,748	—	\$ 19,813,748
U.S. Treasury Obligations.....	—	1,495,065,105	—	1,495,065,105
Temporary Cash Investments.....	\$46,919,201	—	—	46,919,201
TOTAL.....	\$46,919,201	\$1,514,878,853	—	\$1,561,798,054

DFA SHORT-TERM GOVERNMENT PORTFOLIO
CONTINUED

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (0.2%)					
Federal Home Loan Bank					
Discount Notes					
∞ 5.576%, 02/26/24.....	24,000	<u>\$23,312,960</u>			
BONDS — (69.2%)					
AUSTRALIA — (6.6%)					
Australia & New Zealand Banking Group Ltd.					
1.550%, 08/29/24..... AUD	5,750	3,730,583			
4.050%, 05/12/25..... AUD	19,446	12,872,189			
Australia & New Zealand Banking Group Ltd., Floating Rate Note,					
(r) SOFR + 0.750%, FRN,					
5.858%, 07/03/25.....	40,120	40,210,973			
(r) 3M Swap + 0.920%,					
FRN, 4.792%,					
11/04/25..... AUD	33,300	22,490,560			
(r) 3M Swap + 0.830%,					
FRN, 5.181%,					
03/31/26..... AUD	20,300	13,675,458			
(r) 3M Swap + 0.970%,					
FRN, 4.855%,					
05/12/27..... AUD	4,000	2,698,476			
(r) 3M Swap + 1.200%,					
FRN, 5.072%,					
11/04/27..... AUD	3,400	2,313,254			
Commonwealth Bank of Australia					
4.200%, 08/18/25..... AUD	17,300	11,463,095			
Commonwealth Bank of Australia, Floating Rate Note,					
(r) SOFR + 0.740%, FRN,					
5.839%, 03/14/25....	14,600	14,638,423			
(r)Ω SOFR + 0.400%, FRN,					
5.684%, 07/07/25....	24,375	24,280,986			
(r) 3M Swap + 0.800%,					
FRN, 4.719%,					
08/18/25..... AUD	23,730	15,982,297			
(r) 3M Swap + 0.900%,					
FRN, 5.193%,					
01/13/26..... AUD	43,100	29,095,383			
(r) 3M Swap + 0.700%,					
FRN, 4.989%,					
01/14/27..... AUD	23,700	15,867,806			
(r) 3M Swap + 1.150%,					
FRN, 5.443%,					
01/13/28..... AUD	18,800	12,756,253			
National Australia Bank Ltd.					
0.250%, 05/20/24..... EUR	20,208	21,565,252			
3.900%, 05/30/25..... AUD	26,280	17,344,188			
AUSTRALIA — (Continued)					
2.900%, 02/25/27..... AUD	8,000	\$ 5,020,124			
National Australia Bank Ltd., Floating Rate Note,					
(r) 3M Swap + 0.770%,					
FRN, 5.128%,					
01/21/25..... AUD	15,840	10,675,138			
(r) SOFR + 0.760%, FRN,					
5.838%, 05/13/25....	48,550	48,693,193			
(r) 3M Swap + 0.900%,					
FRN, 4.858%,					
05/30/25..... AUD	36,050	24,333,110			
(r) 3M Swap + 0.920%,					
FRN, 4.850%,					
11/25/25..... AUD	28,667	19,357,379			
(r) 3M Swap + 0.780%,					
FRN, 4.665%,					
05/12/26..... AUD	26,000	17,480,752			
(r) 3M Swap + 1.200%,					
FRN, 5.130%,					
11/25/27..... AUD	7,200	4,895,036			
Queensland Treasury Corp.					
5.750%, 07/22/24..... AUD	7,900	5,376,797			
Treasury Corp. of Victoria					
5.500%, 12/17/24..... AUD	17,400	11,871,285			
Westpac Banking Corp.					
3.300%, 02/26/24.....	33,411	32,990,988			
4.125%, 06/04/26..... AUD	32,800	21,552,872			
Westpac Banking Corp., Floating Rate Note,					
(r) 3M Swap + 0.500%,					
FRN, 4.702%,					
12/08/23..... AUD	10,000	6,720,435			
(r) 3M Swap + 0.690%,					
FRN, 5.005%,					
03/17/25..... AUD	92,400	62,170,949			
(r) 3M Swap + 0.800%,					
FRN, 4.674%,					
08/11/25..... AUD	59,300	39,935,542			
(r) 3M Swap + 0.950%,					
FRN, 4.824%,					
11/11/25..... AUD	15,400	10,403,101			
(r) 3M Swap + 0.750%,					
FRN, 4.662%,					
02/16/26..... AUD	40,900	27,495,793			
(r) 3M Swap + 0.700%,					
FRN, 5.055%,					
01/25/27..... AUD	3,800	2,543,232			
(r) 3M Swap + 1.230%,					
FRN, 5.104%,					
11/11/27..... AUD	19,000	12,926,819			

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 + 0.980%, FRN, 4.892%, 02/16/28..... AUD	7,100	\$ 4,783,925	Ontario Teachers' Finance Trust		
			0.500%, 05/06/25..... EUR	20,150	\$ 20,892,529
TOTAL AUSTRALIA.....		<u>630,211,646</u>	Ontario, Province of Canada		
AUSTRIA — (1.0%)			0.500%, 12/15/23..... GBP	12,100	15,231,557
Oesterreichische			0.375%, 06/14/24..... EUR	9,400	10,028,035
Kontrollbank AG			0.875%, 01/21/25..... EUR	2,400	2,530,621
1.250%, 12/15/23..... GBP	50,449	63,679,828	3.100%, 08/26/25..... AUD	3,830	2,483,346
Republic of Austria			Province of Alberta		
Government Bond			3.100%, 06/01/24..... CAD	14,600	10,885,257
1.750%, 10/20/23..... EUR	25,300	<u>27,697,411</u>	Province of Alberta Canada		
TOTAL AUSTRIA.....		<u>91,377,239</u>	3.350%, 11/01/23.....	7,545	7,503,404
BELGIUM — (1.4%)			2.950%, 01/23/24.....	11,732	11,582,602
Dexia Credit Local SA			Province of Ontario		
0.500%, 07/16/24.....	30,086	28,664,857	3.500%, 06/02/24..... CAD	14,400	10,770,215
1.250%, 11/26/24..... EUR	19,700	20,968,549	Province of Ontario Canada		
Euroclear Bank SA			3.400%, 10/17/23.....	14,004	13,939,181
0.125%, 07/07/25..... EUR	1,950	1,996,841	3.050%, 01/29/24.....	103,957	102,623,482
Kingdom of Belgium Government Bond			Province of Quebec Canada		
0.200%, 10/22/23..... EUR	19,500	21,274,910	2.500%, 04/09/24.....	94,245	92,233,952
2.600%, 06/22/24..... EUR	52,200	<u>56,922,544</u>	0.750%, 12/13/24..... GBP	16,700	20,044,663
TOTAL BELGIUM.....		<u>129,827,701</u>	0.875%, 01/15/25..... EUR	15,608	16,469,997
CANADA — (9.0%)			PSP Capital, Inc.		
Bank of Montreal			3.290%, 04/04/24..... CAD	15,400	11,533,095
2.700%, 09/11/24..... CAD	67,550	49,716,984	Quebec, Province of Canada		
Bank of Nova Scotia			2.375%, 01/22/24..... EUR	5,500	6,004,244
2.290%, 06/28/24..... CAD	70,000	51,609,373	Royal Bank of Canada		
Canada Government Bond			2.333%, 12/05/23..... CAD	16,450	12,350,006
0.500%, 11/01/23..... CAD	9,000	6,748,379	4.200%, 06/22/26..... AUD	6,439	4,218,420
Canada Housing Trust No. 1			Toronto-Dominion Bank		
Ω 2.900%, 06/15/24..... CAD	14,500	10,781,781	3.226%, 07/24/24..... CAD	93,147	69,134,973
CDP Financial, Inc.			0.750%, 01/06/26.....	20,963	18,794,420
3.150%, 07/24/24.....	16,980	16,561,640	1.200%, 06/03/26.....	10,783	<u>9,604,177</u>
CDP Financial, Inc., Floating Rate Note, SOFR + 0.400%, FRN			TOTAL CANADA.....		<u>851,847,686</u>
(r) 5.483%, 05/19/25.....	23,000	23,011,385	DENMARK — (3.9%)		
CPPIB Capital, Inc.			Denmark Government Bond		
Ω 3.125%, 09/25/23.....	2,425	2,416,288	Δ 0.000%, 11/15/24..... DKK	2,073,000	292,986,284
0.375%, 06/20/24..... EUR	53,600	57,171,117	Kommunekredit		
0.875%, 12/17/24..... GBP	19,100	22,942,228	0.125%, 08/28/23..... EUR	6,500	7,128,828
Export Development Canada			1.000%, 12/15/23.....	21,800	21,432,150
1.375%, 12/08/23..... GBP	9,952	12,578,732	0.250%, 02/16/24..... EUR	23,300	25,137,041
2.625%, 02/21/24.....	26,580	26,153,765	2.000%, 06/25/24..... GBP	14,650	18,188,493
Manitoba, Province of Canada			0.750%, 08/15/24..... GBP	900	<u>1,097,934</u>
2.600%, 04/16/24.....	52,000	50,894,682	TOTAL DENMARK.....		<u>365,970,730</u>
OMERS Finance Trust			FINLAND — (1.5%)		
2.500%, 05/02/24.....	3,870	3,777,410	Finland Government Bond		
0.450%, 05/13/25..... EUR	46,925	48,625,746	2.000%, 04/15/24..... EUR	3,300	3,589,833
			Δ 0.000%, 09/15/24..... EUR	27,050	28,625,109
			Kuntarahoitus Oyj		
			0.125%, 03/07/24..... EUR	52,900	56,968,076
			Δ 0.000%, 11/15/24..... EUR	19,500	20,467,685

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FINLAND — (Continued)			GERMANY — (Continued)		
0.875%, 12/16/24..... GBP	25,000	\$ 30,036,473	0.375%, 12/09/24..... GBP	37,593	\$ 44,924,448
TOTAL FINLAND.....		<u>139,687,176</u>	4.250%, 08/07/25..... AUD	2,300	1,528,117
FRANCE — (4.2%)			Landwirtschaftliche Rentenbank		
Agence Francaise de			1.125%, 12/15/23..... GBP	7,769	9,801,863
Developpement EPIC			4.750%, 04/08/24..... AUD	19,000	12,782,036
0.125%, 11/15/23..... EUR	2,100	2,283,405	0.400%, 09/23/24..... AUD	5,000	3,205,357
3.125%, 01/04/24..... EUR	33,200	36,353,384	4.250%, 01/09/25..... AUD	3,400	2,275,144
0.375%, 04/30/24..... EUR	5,500	5,893,120	NRW Bank		
BNP Paribas SA			1.375%, 12/15/23..... GBP	9,000	11,366,036
2.875%, 09/26/23..... EUR	2,209	2,424,570	0.375%, 12/16/24..... GBP	31,400	37,481,125
Bpifrance			1.050%, 03/31/26..... AUD	27,092	16,502,485
3.125%, 09/26/23..... EUR	1,000	1,097,939	State of North		
2.500%, 05/25/24..... EUR	29,700	32,303,269	Rhine-Westphalia		
Caisse d'Amortissement de la			Δ 0.000%, 04/02/24..... EUR	1,394	1,495,698
Dette Sociale			State of North		
2.375%, 01/25/24..... EUR	38,771	42,350,790	Rhine-Westphalia		
0.375%, 05/27/24.....	37,800	36,190,098	Germany		
1.375%, 11/25/24..... EUR	19,442	20,756,782	0.625%, 12/16/24..... GBP	20,200	<u>24,187,784</u>
Dexia Credit Local SA			TOTAL GERMANY.....		<u>478,027,936</u>
0.625%, 02/03/24..... EUR	17,350	18,769,813	IRELAND — (2.0%)		
Δ 0.000%, 05/29/24..... EUR	33,900	36,114,318	Ireland Government Bond		
French Republic			3.400%, 03/18/24..... EUR	173,400	<u>190,675,788</u>
Government Bond OAT			NETHERLANDS — (5.5%)		
Δ 0.000%, 03/25/24..... EUR	7,100	7,632,369	BNG Bank NV		
Regie Autonome des			2.000%, 04/12/24..... GBP	36,299	45,394,445
Sports Parisiens			0.250%, 06/07/24..... EUR	11,200	11,964,922
0.375%, 06/15/24..... EUR	7,000	7,461,621	3.250%, 07/15/25..... AUD	35,375	23,144,162
SFIL SA			1.900%, 11/26/25..... AUD	5,690	3,588,488
Δ 0.000%, 05/24/24..... EUR	27,100	28,870,327	Cooperatieve Rabobank UA,		
0.125%, 10/18/24..... EUR	9,700	10,210,818	Floating Rate Note,		
SNCF Reseau			(r) SOFR + 0.700%, FRN,		
4.500%, 01/30/24..... EUR	35,300	38,887,349	5.829%, 07/18/25....	68,962	69,145,439
Societe Nationale SNCF SA			(r) 3M Swap + 0.880%,		
4.625%, 02/02/24..... EUR	17,600	19,393,586	FRN, 4.797%,		
4.125%, 02/19/25..... EUR	4,550	5,029,291	05/22/26..... AUD	4,600	3,092,176
Unedic Asseo			Enexis Holding NV		
2.375%, 05/25/24..... EUR	20,200	21,941,124	1.500%, 10/20/23..... EUR	6,600	7,218,184
0.125%, 11/25/24..... EUR	22,800	<u>23,911,442</u>	Nederlandse Waterschapsbank		
TOTAL FRANCE.....		<u>397,875,415</u>	NV		
GERMANY — (5.0%)			0.125%, 09/25/23..... EUR	802	877,272
Erste Abwicklungsanstalt			3.000%, 11/16/23..... EUR	18,400	20,185,814
0.010%, 11/03/23..... EUR	14,900	16,230,002	1.125%, 03/15/24.....	7,700	7,486,910
0.250%, 03/01/24.....	51,800	50,183,219	2.000%, 12/16/24..... GBP	34,950	42,627,902
Kreditanstalt fuer Wiederaufbau			3.400%, 07/22/25..... AUD	2,500	1,638,208
1.250%, 12/29/23..... GBP	8,667	10,923,914	2.250%, 09/04/25..... AUD	2,880	1,839,298
0.250%, 03/08/24.....	111,100	107,641,448	Netherlands Government Bond		
1.375%, 12/09/24..... GBP	9,500	11,524,318	Δ 0.000%, 01/15/24..... EUR	68,165	73,793,253
Land Berlin			2.000%, 07/15/24..... EUR	143,300	155,462,721
0.010%, 11/21/23..... EUR	743	808,024	Shell International Finance BV		
Landeskreditbank			1.125%, 04/07/24..... EUR	6,300	6,790,906
Baden-Wuerttemberg			0.750%, 05/12/24..... EUR	47,300	<u>50,746,878</u>
Foerderbank			TOTAL NETHERLANDS.....		<u>524,996,978</u>
1.375%, 12/15/23..... GBP	4,780	6,035,892			
2.000%, 07/23/24.....	113,054	109,131,026			

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NEW ZEALAND — (0.7%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
New Zealand Government			(Continued)		
Bond			Eurofima Europaeische		
0.500%, 05/15/24..... NZD	19,800	\$ 11,814,162	Gesellschaft fuer die		
New Zealand Local			Finanzierung von		
Government Funding			Eisenbahnmaterial		
Agency Bond			0.375%, 11/16/23.....	8,000	\$ 7,880,144
2.250%, 04/15/24..... NZD	86,399	52,356,205	0.250%, 02/09/24..... EUR	2,878	3,105,176
TOTAL NEW ZEALAND.....		<u>64,170,367</u>	European Financial Stability		
			Facility		
NORWAY — (2.7%)			0.125%, 10/17/23..... EUR	23,391	25,541,162
DNB Bank ASA			2.125%, 02/19/24..... EUR	85,144	92,877,232
0.600%, 09/25/23..... EUR	9,200	10,067,942	Δ 0.000%, 04/19/24..... EUR	94,685	101,545,598
0.050%, 11/14/23..... EUR	7,061	7,679,136	1.750%, 06/27/24..... EUR	18,276	19,770,466
Kommunalbanken AS			European Investment Bank		
0.250%, 12/08/23.....	21,524	21,133,770	Δ 0.000%, 10/16/23..... EUR	49,700	54,267,790
1.500%, 12/15/23..... GBP	3,300	4,167,758	3.125%, 12/14/23.....	41,000	40,640,132
2.750%, 02/05/24.....	11,438	11,268,695	0.050%, 12/15/23..... EUR	9,600	10,423,306
2.000%, 06/19/24.....	34,200	33,117,310	0.875%, 12/15/23..... GBP	31,788	40,076,628
1.000%, 12/12/24..... GBP	14,550	17,521,187	2.125%, 01/15/24..... EUR	9,572	10,455,272
4.250%, 07/16/25..... AUD	40,634	27,075,870	1.500%, 01/26/24..... NOK	69,520	6,749,614
Norway Government Bond			3.250%, 01/29/24.....	15,583	15,403,165
3.000%, 03/14/24..... NOK	1,149,300	112,555,774	4.125%, 04/15/24..... EUR	10,400	11,476,815
1.750%, 03/13/25..... NOK	110,700	10,501,976	4.750%, 08/07/24..... AUD	12,896	8,681,436
TOTAL NORWAY.....		<u>255,089,418</u>	0.750%, 09/09/24..... NOK	113,000	10,669,645
			0.875%, 09/13/24..... EUR	7,450	7,953,485
SINGAPORE — (0.1%)			0.750%, 11/15/24..... GBP	23,544	28,437,016
United Overseas Bank Ltd.,			1.375%, 03/07/25..... GBP	29,561	35,632,870
Floating Rate Note,			European Stability		
(r) 3M Swap + 0.350%,			Mechanism		
FRN, 4.267%,			0.125%, 04/22/24..... EUR	92,586	99,315,392
05/20/24..... AUD	9,400	6,307,692	European Union		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (14.6%)			1.875%, 04/04/24..... EUR	7,800	8,481,286
African Development Bank			Inter-American Development		
3.000%, 09/20/23.....	11,615	11,576,355	Bank		
4.750%, 03/06/24..... AUD	2,500	1,680,568	3.000%, 10/04/23.....	5,400	5,376,641
0.875%, 12/16/24..... GBP	2,000	2,406,917	1.250%, 12/15/23..... GBP	123,817	156,327,561
4.000%, 01/10/25..... AUD	34,000	22,627,383	3.000%, 02/21/24.....	13,467	13,273,810
Asian Development Bank			4.750%, 08/27/24..... AUD	20,500	13,797,448
1.375%, 12/15/23..... GBP	44,868	56,660,021	1.375%, 12/15/24..... GBP	49,070	59,463,537
1.625%, 03/15/24.....	151,339	147,739,695	International Bank for		
0.375%, 06/11/24.....	2,532	2,422,568	Reconstruction & Development		
3.750%, 03/12/25..... AUD	12,000	7,964,476	2.500%, 03/19/24.....	89,543	87,805,486
Asian Infrastructure Investment			2.250%, 03/28/24.....	12,000	11,739,258
Bank			1.800%, 07/26/24..... CAD	15,744	11,541,063
0.250%, 09/29/23.....	15,267	15,140,067	International Bank for		
1.000%, 05/06/26..... AUD	7,900	4,776,277	Reconstruction &		
Asian Infrastructure			Development, Floating		
Investment Bank,			Rate Note, SOFR +		
Floating Rate Note,			0.370%, FRN		
SOFR + 0.620%, FRN			(r) 5.645%, 01/12/27.....	10,000	10,020,959
(r) 5.703%, 08/16/27.....	48,000	48,116,242	International Development		
			Association		
			0.750%, 12/12/24..... GBP	7,843	9,424,149
			International Finance Corp.		
			1.250%, 12/15/23..... GBP	4,500	5,681,516
			4.000%, 04/03/25..... AUD	6,492	4,321,496

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED STATES — (Continued)		
Nordic Investment Bank			Exxon Mobil Corp.		
1.125%, 12/15/23..... GBP	4,080	\$ 5,147,974	0.142%, 06/26/24..... EUR	31,427	\$ 33,391,948
4.750%, 02/28/24..... AUD	14,000	9,413,630	Procter & Gamble Co.		
1.875%, 04/10/24..... NOK	76,000	7,346,835	1.125%, 11/02/23..... EUR	1,030	1,124,343
1.500%, 03/13/25..... NOK	106,500	9,971,272	0.500%, 10/25/24..... EUR	920	971,897
			0.625%, 10/30/24..... EUR	18,851	19,935,835
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>1,381,146,834</u>	Roche Holdings, Inc.		
			Ω 1.882%, 03/08/24.....	106,000	103,587,936
			Sanofi		
			0.625%, 04/05/24..... EUR	17,700	19,054,185
			TOTAL UNITED STATES....		<u>393,979,477</u>
SWEDEN — (6.2%)			TOTAL BONDS.....		<u>6,559,889,941</u>
Kommuninvest I Sverige AB			U.S. TREASURY OBLIGATIONS — (9.1%)		
1.000%, 11/13/23..... SEK	399,000	37,588,979	U.S. Treasury Notes, Floating		
3.250%, 01/16/24.....	30,663	30,328,112	Rate Note,		
0.375%, 02/16/24.....	4,200	4,082,862	(r) 3M USTMMR +		
Ω... 1.375,05/08/24.....	71,550	69,270,274	0.140%, FRN,		
Ω 2.875%, 07/03/24.....	43,817	42,725,828	5.491%, 10/31/24 ...	100,000	100,128,531
1.000%, 10/02/24..... SEK	639,000	58,615,761	(r) 3M USTMMR +		
1.000%, 05/12/25..... SEK	259,000	23,402,515	0.200%, FRN,		
Skandinaviska Enskilda Banken AB			5.551%, 01/31/25 ...	125,000	125,261,894
Ω 1.400%, 11/19/25.....	23,899	21,634,786	(r) 3M USTMMR +		
Svensk Exportkredit AB			0.169%, FRN,		
1.375%, 12/15/23..... GBP	15,480	19,543,661	5.510%, 04/30/25 ...	639,000	639,682,656
0.375%, 07/30/24.....	72,022	68,360,749	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>865,073,081</u>
3.625%, 09/03/24.....	93,900	91,835,607	COMMERCIAL PAPER — (18.5%)		
Svenska Handelsbanken AB			AUSTRALIA — (1.7%)		
Ω 0.550%, 06/11/24.....	4,500	4,301,208	Australia & New Zealand		
0.125%, 06/18/24..... EUR	8,750	9,307,150	Banking Group Ltd.		
1.000%, 04/15/25..... EUR	5,000	5,238,570	5.460%, 11/30/23.....	27,000	26,507,090
Sweden Government Bond			5.874%, 02/20/24.....	23,000	22,288,901
1.500%, 11/13/23..... SEK	1,113,400	105,138,155	5.492%, 02/22/24.....	65,000	62,970,671
TOTAL SWEDEN.....		<u>591,374,217</u>	Commonwealth Bank of		
SWITZERLAND — (0.2%)			Australia		
Novartis Finance SA			5.730%, 01/23/24.....	50,000	48,657,756
0.125%, 09/20/23..... EUR	14,950	16,355,146	TOTAL AUSTRALIA.....		<u>160,424,418</u>
UNITED KINGDOM — (0.5%)			CANADA — (9.5%)		
Network Rail Infrastructure Finance PLC			Bank of Montreal		
4.750%, 01/22/24..... GBP	39,905	50,968,495	5.804%, 01/18/24.....	50,000	48,680,925
UNITED STATES — (4.1%)			5.220%, 08/14/23.....	50,000	49,897,761
Abbott Ireland Financing DAC			5.320%, 08/21/23.....	30,000	29,907,600
0.875%, 09/27/23..... EUR	20,800	22,763,264	Canadian Imperial Bank of		
0.100%, 11/19/24..... EUR	5,300	5,546,648	Commerce		
Amazon.com, Inc.			5.746%, 01/05/24.....	100,000	97,575,578
2.730%, 04/13/24.....	120,000	117,649,277	5.731%, 01/09/24.....	50,000	48,756,650
1.000%, 05/12/26.....	29,015	26,199,425	5.779%, 12/01/23.....	50,000	49,074,083
Apple, Inc.			5.704%, 12/05/23.....	50,000	49,041,503
2.513%, 08/19/24..... CAD	22,000	16,204,406	5.785%, 02/05/24.....	30,000	29,126,978
0.700%, 02/08/26.....	13,326	12,040,163			
Berkshire Hathaway, Inc.					
3.125%, 03/15/26.....	16,145	15,510,150			

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			FOREIGN SOVEREIGN OBLIGATIONS — (2.9%)		
CDP Financial, Inc.			FINLAND — (0.7%)		
5.390%, 01/09/24.....	75,000	\$ 73,126,200	Finland T-Bills		
5.230%, 09/14/23.....	59,000	58,605,806	∞ 3.062%, 11/13/23.....	EUR 25,000	\$ 27,230,409
5.210%, 09/15/23.....	30,000	29,795,032	∞ 2.777%, 08/14/23.....	EUR 38,500	42,285,379
Export Development			TOTAL FINLAND.....		<u>69,515,788</u>
Canada			FRANCE — (0.3%)		
5.716%, 01/17/24.....	50,000	48,709,889	France Treasury Bills BTF		
Royal Bank of Canada			∞ 3.166%, 08/16/23.....	EUR 26,400	28,987,355
5.795%, 02/13/24.....	150,000	145,387,737	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.3%)		
Toronto-Dominion Bank			European Union Bills		
5.470%, 12/11/23.....	150,000	146,954,854	∞ 3.160%, 08/04/23.....	EUR 11,600	12,751,778
TOTAL CANADA.....		<u>904,640,596</u>	∞ 3.277%, 10/06/23.....	EUR 11,175	12,207,147
GERMANY — (1.0%)			TOTAL SUPRANATIONAL		
FMS Wertmanagement			ORGANIZATION		
5.230%, 09/21/23.....	55,000	54,576,799	OBLIGATIONS.....		<u>24,958,925</u>
5.490%, 02/26/24.....	45,000	43,572,788	UNITED KINGDOM — (1.6%)		
TOTAL GERMANY.....		<u>98,149,587</u>	U.K. Treasury Bills		
NETHERLANDS — (1.8%)			∞ 4.797%, 11/20/23.....	GBP 25,000	31,557,802
Cooperatieve Rabobank UA			∞ 5.067%, 12/04/23.....	GBP 92,000	115,879,330
5.725%, 12/01/23.....	50,000	49,071,863	TOTAL UNITED KINGDOM..		<u>147,437,132</u>
5.560%, 02/07/24.....	40,000	38,826,411	TOTAL FOREIGN		
5.570%, 02/12/24.....	88,000	85,348,599	SOVEREIGN		
TOTAL NETHERLANDS.....		<u>173,246,873</u>	OBLIGATIONS.....		<u>270,899,200</u>
NORWAY — (2.6%)			TOTAL INVESTMENT		
DNB Bank ASA			SECURITIES		
5.381%, 01/03/24.....	150,000	146,421,750	(Cost \$9,359,128,621)....		<u>9,478,362,859</u>
5.779%, 01/19/24.....	100,000	97,361,711			
TOTAL NORWAY.....		<u>243,783,461</u>			
UNITED STATES — (1.9%)					
United Overseas Bank Ltd.					
4.375%, 08/21/23.....	179,500	178,942,742			
TOTAL COMMERCIAL					
PAPER					
(Cost \$1,759,515,464)....		<u>1,759,187,677</u>			

As of July 31, 2023, 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:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 7,290,955	AUD 10,735,665	Bank of New York Mellon	08/03/23	\$ 79,561
USD 6,369,047	AUD 9,458,424	Citibank, N.A.	08/04/23	15,387
USD 82,111,789	GBP 62,763,766	State Street Bank and Trust	08/09/23	1,560,932
USD 16,639,488	AUD 24,689,407	Citibank, N.A.	08/11/23	50,479
USD 10,659,307	AUD 15,771,939	Bank of New York Mellon	08/14/23	60,926

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	85,321,144	EUR	77,551,352	Citibank, N.A.	08/14/23	\$ 4,590
USD	129,418,994	GBP	100,211,314	Citibank, N.A.	08/14/23	805,063
USD	116,075,509	EUR	105,214,557	Citibank, N.A.	08/15/23	320,293
USD	127,920,147	GBP	97,887,948	State Street Bank and Trust	08/15/23	2,287,503
USD	106,083,807	EUR	94,758,380	State Street Bank and Trust	08/16/23	1,827,300
USD	118,517,430	EUR	105,399,737	Barclays Capital	08/17/23	2,547,371
USD	57,065,536	AUD	83,647,314	HSBC Bank	08/18/23	848,757
USD	110,762,917	EUR	98,429,276	State Street Bank and Trust	08/18/23	2,457,184
USD	5,838,474	NOK	58,995,362	HSBC Bank	08/21/23	13,600
USD	100,080,786	AUD	146,615,163	Morgan Stanley and Co. International	08/21/23	1,535,128
USD	71,960,229	GBP	55,000,000	State Street Bank and Trust	08/21/23	1,369,434
USD	101,603,800	EUR	90,133,261	State Street Bank and Trust	08/21/23	2,412,253
SEK	208,282,674	USD	19,568,148	State Street Bank and Trust	08/22/23	237,576
USD	54,397,517	CAD	71,544,262	Barclays Capital	08/23/23	125,316
USD	113,764,189	EUR	103,235,640	State Street Bank and Trust	08/23/23	142,600
USD	137,313,852	GBP	106,321,645	State Street Bank and Trust	08/25/23	850,781
USD	101,285,096	EUR	90,135,626	State Street Bank and Trust	08/25/23	2,071,930
USD	96,216,748	DKK	647,938,457	Morgan Stanley and Co. International	08/28/23	467,125
USD	64,766,776	AUD	95,895,657	UBS AG	08/28/23	296,172
USD	148,541,116	GBP	115,341,326	State Street Bank and Trust	08/29/23	498,598
USD	100,162,974	EUR	89,285,500	UBS AG	08/29/23	1,866,705
USD	100,595,159	EUR	90,493,668	Barclays Capital	08/30/23	964,018
USD	98,000,273	AUD	144,000,772	HSBC Bank	08/30/23	1,181,985
USD	16,487,647	CAD	21,705,870	Societe Generale	08/30/23	20,380
CAD	35,539,376	USD	26,857,692	State Street Bank and Trust	08/30/23	104,434
USD	145,146,965	GBP	112,981,838	State Street Bank and Trust	08/30/23	132,216
USD	16,004,875	NZD	25,579,110	UBS AG	08/30/23	116,919
USD	50,173,475	EUR	45,350,688	Barclays Capital	08/31/23	241,170
USD	89,748,648	EUR	80,993,589	Citibank, N.A.	08/31/23	572,568
USD	50,105,972	EUR	44,928,703	Bank of New York Mellon	09/01/23	635,912
USD	90,278,488	GBP	69,643,410	State Street Bank and Trust	09/01/23	888,762
NZD	8,241,024	USD	5,092,336	State Street Bank and Trust	09/06/23	26,461
USD	56,023,660	CAD	73,812,477	State Street Bank and Trust	09/11/23	16,853
EUR	65,255,173	USD	71,527,879	State Street Bank and Trust	09/29/23	423,604
USD	104,526,402	EUR	94,622,090	Citibank, N.A.	10/03/23	173,671
USD	104,364,982	EUR	94,322,921	State Street Bank and Trust	10/04/23	337,139
Total Appreciation						\$30,588,656
EUR	93,716,433	USD	103,204,285	Citibank, N.A.	08/01/23	\$ (163,030)
USD	102,714,241	EUR	93,716,433	UBS AG	08/01/23	(327,013)
USD	103,308,321	EUR	94,322,921	Citibank, N.A.	08/02/23	(399,768)
EUR	94,322,921	USD	104,042,898	State Street Bank and Trust	08/02/23	(334,810)
USD	85,443,553	EUR	78,332,447	Citibank, N.A.	08/03/23	(687,098)
USD	53,105,937	AUD	79,356,779	Societe Generale	08/03/23	(199,842)
USD	4,723,995	AUD	7,079,210	Citibank, N.A.	08/04/23	(31,437)
USD	117,080,388	GBP	92,355,886	HSBC Bank	08/04/23	(1,445,753)
USD	49,725,388	AUD	74,707,412	Societe Generale	08/04/23	(459,033)
USD	80,292,093	NOK	861,055,378	Societe Generale	08/04/23	(4,672,827)
USD	108,644,985	EUR	99,699,141	Citibank, N.A.	08/07/23	(1,000,320)
EUR	19,280,615	USD	21,681,310	Citibank, N.A.	08/07/23	(477,226)
USD	148,877,402	GBP	117,236,981	State Street Bank and Trust	08/07/23	(1,582,632)
USD	103,211,299	EUR	94,636,113	Barclays Capital	08/08/23	(870,831)
USD	50,349,729	AUD	75,471,461	HSBC Bank	08/08/23	(354,926)
USD	6,660,058	AUD	9,988,872	State Street Bank and Trust	08/08/23	(50,853)
USD	51,401,222	AUD	77,286,459	Bank of America Corp.	08/11/23	(528,166)
USD	53,454,865	AUD	79,872,266	Citibank, N.A.	08/14/23	(217,463)
USD	102,474,535	DKK	704,620,138	HSBC Bank	08/14/23	(1,564,503)
GBP	79,115,503	USD	101,781,240	HSBC Bank	08/14/23	(242,248)
EUR	13,122,065	USD	14,634,534	Barclays Capital	08/15/23	(197,867)
EUR	25,785,849	USD	29,008,907	HSBC Bank	08/17/23	(637,049)
USD	7,421,224	AUD	11,142,629	Citibank, N.A.	08/18/23	(67,393)
EUR	11,433,956	USD	12,822,907	UBS AG	08/18/23	(241,661)

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 65,203,765	NOK 696,428,440	Bank of America Corp.	08/21/23	\$ (3,557,707)
USD 19,904,026	NZD 32,305,653	Bank of America Corp.	08/22/23	(161,738)
USD 102,339,171	EUR 93,400,824	Citibank, N.A.	08/22/23	(453,252)
USD 83,020,667	SEK 891,236,656	Citibank, N.A.	08/22/23	(1,727,561)
EUR 103,235,640	USD 116,187,119	State Street Bank and Trust	08/23/23	(2,565,530)
USD 94,125,857	EUR 86,268,607	Bank of America Corp.	08/24/23	(826,293)
GBP 13,103,981	USD 16,899,181	Citibank, N.A.	08/25/23	(80,315)
USD 104,694,394	EUR 95,712,354	Bank of America Corp.	08/28/23	(672,281)
USD 41,201,104	CAD 54,482,062	State Street Bank and Trust	08/29/23	(131,419)
USD 54,687,050	CAD 72,443,634	HSBC Bank	08/30/23	(272,677)
EUR 17,103,200	USD 18,855,269	HSBC Bank	08/31/23	(24,194)
USD 33,665,809	NZD 54,412,395	HSBC Bank	09/06/23	(131,695)
USD 36,970,355	CAD 49,048,415	Bank of America Corp.	09/07/23	(244,308)
USD 92,980,892	DKK 633,437,346	UBS AG	09/07/23	(681,687)
EUR 11,502,635	USD 12,697,582	Bank of America Corp.	09/11/23	(26,028)
USD 117,568,943	EUR 106,980,222	Citibank, N.A.	09/11/23	(282,804)
USD 29,536,057	CAD 39,194,028	HSBC Bank	09/11/23	(203,257)
USD 80,737,491	SEK 866,822,487	Citibank, N.A.	09/27/23	(1,832,471)
USD 119,298,373	EUR 109,480,009	State Street Bank and Trust	09/29/23	(1,416,179)
USD 117,161,677	EUR 107,030,629	HSBC Bank	10/02/23	(869,922)
EUR 14,546,684	USD 16,058,143	HSBC Bank	10/02/23	(16,301)
USD 77,251,324	SEK 836,178,146	Barclays Capital	10/04/23	(2,425,397)
Total (Depreciation)				<u>\$(35,356,765)</u>
Total Appreciation (Depreciation)				<u>\$ (4,768,109)</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 23,312,960	—	\$ 23,312,960
Bonds				
Australia.....	—	630,211,646	—	630,211,646
Austria.....	—	91,377,239	—	91,377,239
Belgium.....	—	129,827,701	—	129,827,701
Canada.....	—	851,847,686	—	851,847,686
Denmark.....	—	365,970,730	—	365,970,730
Finland.....	—	139,687,176	—	139,687,176
France.....	—	397,875,415	—	397,875,415
Germany.....	—	478,027,936	—	478,027,936
Ireland.....	—	190,675,788	—	190,675,788
Netherlands.....	—	524,996,978	—	524,996,978
New Zealand.....	—	64,170,367	—	64,170,367
Norway.....	—	255,089,418	—	255,089,418
Singapore.....	—	6,307,692	—	6,307,692
Supranational Organization Obligations.....	—	1,381,146,834	—	1,381,146,834
Sweden.....	—	591,374,217	—	591,374,217
Switzerland.....	—	16,355,146	—	16,355,146
United Kingdom.....	—	50,968,495	—	50,968,495
United States.....	—	393,979,477	—	393,979,477
U.S. Treasury Obligations.....	—	865,073,081	—	865,073,081
Commercial Paper.....	—	1,759,187,677	—	1,759,187,677
Foreign Sovereign Obligations.....	—	270,899,200	—	270,899,200

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$ 7,341,125	—	\$ 7,341,125
Forward Currency Contracts**.....	—	(4,768,109)	—	(4,768,109)
TOTAL.....	—	\$9,480,935,875	—	\$9,480,935,875

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

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (97.5%)			FINLAND — (Continued)		
AUSTRALIA — (7.6%)			Kuntarahoitus Oyj		
New South Wales Treasury Corp.			1.250%, 02/23/33..... EUR	30,511	\$ 28,371,180
2.000%, 03/20/31..... AUD	20,000	\$ 11,260,656	TOTAL FINLAND.....		<u>69,073,316</u>
1.750%, 03/20/34..... AUD	6,000	2,993,479	FRANCE — (24.0%)		
4.750%, 02/20/35..... AUD	5,000	3,304,323	Action Logement Services		
Queensland Treasury Corp.			0.500%, 10/30/34..... EUR	25,200	19,984,246
3.500%, 08/21/30..... AUD	17,500	11,133,340	Agence Francaise de		
1.750%, 08/21/31..... AUD	7,000	3,838,589	Developpement EPIC		
1.750%, 07/20/34..... AUD	7,000	3,482,579	0.875%, 05/25/31..... EUR	5,500	5,046,831
South Australian			1.375%, 07/05/32..... EUR	13,000	12,157,655
Government Financing			0.500%, 05/31/35..... EUR	5,000	3,933,639
Authority			French Republic Government		
1.750%, 05/24/32..... AUD	6,000	3,186,654	Bond OAT		
Treasury Corp. of Victoria			1.250%, 05/25/34..... EUR	75,000	68,713,552
4.250%, 12/20/32..... AUD	10,000	6,462,539	4.750%, 04/25/35..... EUR	35,000	44,446,072
2.250%, 11/20/34..... AUD	51,500	26,543,052	1.250%, 05/25/36..... EUR	65,000	56,973,053
2.000%, 09/17/35..... AUD	11,000	5,353,522	SNCF Réseau		
2.000%, 11/20/37..... AUD	4,200	1,913,091	5.250%, 12/07/28..... GBP	11,713	15,097,110
Western Australian Treasury			5.000%, 10/10/33..... EUR	11,000	13,616,344
Corp.			Societe Nationale SNCF SA		
2.000%, 10/24/34..... AUD	10,000	<u>5,133,443</u>	0.625%, 04/17/30..... EUR	26,000	23,912,348
TOTAL AUSTRALIA.....		<u>84,605,267</u>	Unedic Asseo		
BELGIUM — (0.8%)			1.250%, 05/25/33..... EUR	3,400	<u>3,140,629</u>
Dexia Credit Local SA			TOTAL FRANCE.....		<u>267,021,479</u>
Δ 0.000%, 01/21/28..... EUR	10,000	<u>9,501,706</u>	GERMANY — (5.6%)		
CANADA — (11.7%)			Deutsche Bahn Finance		
CPPIB Capital, Inc.			GMBH		
0.875%, 02/06/29..... EUR	12,100	11,642,025	1.625%, 08/16/33..... EUR	4,773	4,453,786
1.500%, 03/04/33..... EUR	31,520	29,071,258	Kreditanstalt fuer Wiederaufbau		
Ontario Teachers' Finance Trust			0.125%, 01/09/32..... EUR	18,000	15,617,044
0.100%, 05/19/28..... EUR	37,000	34,578,067	5.750%, 06/07/32..... GBP	14,775	20,569,195
1.850%, 05/03/32..... EUR	13,000	12,425,287	0.050%, 09/29/34..... EUR	10,000	7,885,001
Province of Quebec Canada			State of North Rhine-Westphalia		
0.875%, 07/05/28..... EUR	5,000	4,877,955	Germany		
Δ 0.000%, 10/15/29..... EUR	30,700	27,501,341	2.375%, 05/13/33..... EUR	4,600	4,758,913
Δ 0.000%, 10/29/30..... EUR	11,500	<u>9,959,980</u>	1.100%, 03/13/34..... EUR	10,000	<u>9,003,259</u>
TOTAL CANADA.....		<u>130,055,913</u>	TOTAL GERMANY.....		<u>62,287,198</u>
DENMARK — (4.3%)			NETHERLANDS — (1.9%)		
Denmark Government Bond			BNG Bank NV		
0.500%, 11/15/29..... DKK	208,000	26,916,380	3.300%, 04/26/29..... AUD	25,000	15,556,235
Δ 0.000%, 11/15/31..... DKK	152,000	18,044,971	1.250%, 03/30/37..... EUR	4,500	3,827,383
Kommunekredit			Nederlandse		
Δ 0.000%, 11/17/29..... EUR	2,917	<u>2,638,932</u>	Waterschapsbank NV		
TOTAL DENMARK.....		<u>47,600,283</u>	0.500%, 04/29/30..... EUR	1,500	<u>1,387,303</u>
FINLAND — (6.2%)			TOTAL NETHERLANDS.....		<u>20,770,921</u>
Finland Government Bond					
1.125%, 04/15/34..... EUR	45,000	40,702,136			

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NORWAY — (4.7%)			SWITZERLAND — (2.7%)		
Equinor ASA			Swiss Confederation Government		
6.875%, 03/11/31..... GBP	19,124	\$ 26,943,795	Bond		
Norway Government Bond			4.000%, 04/08/28..... CHF	22,900	\$ 29,815,561
1.375%, 08/19/30..... NOK	300,000	<u>25,029,970</u>			
TOTAL NORWAY.....		<u>51,973,765</u>	UNITED KINGDOM — (13.4%)		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (14.6%)			U.K. Gilts		
Asian Development Bank			1.750%, 09/07/37..... GBP	6,500	6,007,757
2.350%, 06/21/27..... JPY	1,830,000	13,984,710	United Kingdom Gilt		
Eurofima Europaeische			0.625%, 07/31/35..... GBP	169,600	<u>142,375,797</u>
Gesellschaft fuer die			TOTAL UNITED KINGDOM..		<u>148,383,554</u>
Finanzierung von			TOTAL BONDS.....		<u>1,083,209,786</u>
Eisenbahnmaterial			U.S. TREASURY OBLIGATIONS — (2.5%)		
3.350%, 05/21/29..... AUD	15,000	9,273,567	U.S. Treasury Bonds		
0.150%, 10/10/34..... EUR	30,000	23,496,213	4.500%, 05/15/38.....	8,000	8,468,750
European Financial Stability			U.S. Treasury Notes		
Facility			2.875%, 08/15/28.....	20,000	<u>18,817,187</u>
1.250%, 05/24/33..... EUR	30,000	27,829,322	TOTAL U.S. TREASURY		
European Investment Bank			OBLIGATIONS.....		<u>27,285,937</u>
1.900%, 01/26/26..... JPY	2,297,800	16,860,560	TOTAL INVESTMENT		
2.150%, 01/18/27..... JPY	517,100	3,886,515	SECURITIES		
1.375%, 05/12/28..... SEK	110,000	9,459,264	(Cost \$1,363,187,899)....		<u>1,110,495,723</u>
3.875%, 06/08/37..... GBP	4,250	5,037,248	TOTAL INVESTMENTS — (100.0%)		
European Stability			(Cost \$1,363,187,899)^..		<u>\$1,110,495,723</u>
Mechanism					
1.200%, 05/23/33..... EUR	36,750	34,024,653			
European Union					
1.250%, 04/04/33..... EUR	10,000	9,278,882			
International Bank for					
Reconstruction &					
Development					
1.200%, 08/08/34..... EUR	10,000	<u>8,989,889</u>			
TOTAL SUPRANATIONAL					
ORGANIZATION					
OBLIGATIONS.....		<u>162,120,823</u>			

As of July 31, 2023, DFA World ex U.S. Government Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 2,708,140	GBP 2,065,121	State Street Bank and Trust	08/07/23	\$ 57,798
USD 2,295,832	GBP 1,776,320	UBS AG	08/07/23	16,131
USD 90,614,753	EUR 82,105,138	Citibank, N.A.	08/14/23	288,442
USD 97,358,159	EUR 87,011,741	Morgan Stanley and Co. International	08/16/23	1,624,777
USD 90,139,021	GBP 70,000,000	State Street Bank and Trust	08/21/23	296,192
EUR 5,000,000	USD 5,497,326	Bank of America Corp.	08/22/23	5,432
USD 5,761,127	EUR 5,136,289	Barclays Capital	08/22/23	108,376
EUR 6,331,194	USD 6,961,364	Citibank, N.A.	08/22/23	6,442
USD 5,761,231	EUR 5,136,289	HSBC Bank	08/22/23	108,480
USD 60,633,283	GBP 47,084,084	UBS AG	08/22/23	202,040

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	89,771,610	EUR	81,452,160	Bank of America Corp.	08/23/23	\$ 125,013
USD	86,671,821	EUR	78,331,038	State Street Bank and Trust	08/28/23	439,682
USD	112,008,179	AUD	164,566,969	HSBC Bank	08/30/23	1,362,299
USD	89,986,807	EUR	80,667,963	UBS AG	08/30/23	1,173,507
USD	9,818,798	SEK	100,277,655	Morgan Stanley and Co. International	09/20/23	269,989
DKK	5,075,032	USD	751,052	HSBC Bank	09/28/23	309
USD	533,556	DKK	3,524,126	HSBC Bank	09/28/23	11,808
USD	35,946,434	JPY	4,977,393,365	Morgan Stanley and Co. International	10/10/23	580,417
USD	30,914,508	CHF	26,427,638	UBS AG	10/12/23	380,724
Total Appreciation						\$ 7,057,858
USD	24,301,321	NOK	259,637,525	Bank of America Corp.	08/07/23	\$(1,321,547)
USD	71,001,114	GBP	55,570,381	HSBC Bank	08/07/23	(317,008)
GBP	5,183,667	USD	6,794,514	State Street Bank and Trust	08/07/23	(141,880)
EUR	10,378,824	USD	11,646,715	HSBC Bank	08/16/23	(227,567)
GBP	1,911,565	USD	2,458,293	Barclays Capital	08/21/23	(4,858)
USD	95,178,121	EUR	86,945,440	Citibank, N.A.	08/22/23	(509,818)
USD	45,161,212	DKK	305,945,276	State Street Bank and Trust	09/28/23	(134,152)
USD	83,375,528	EUR	76,166,018	State Street Bank and Trust	10/02/23	(619,092)
Total (Depreciation)						\$(3,275,922)
Total Appreciation (Depreciation)						\$ 3,781,936

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 84,605,267	—	\$ 84,605,267
Belgium.....	—	9,501,706	—	9,501,706
Canada.....	—	130,055,913	—	130,055,913
Denmark.....	—	47,600,283	—	47,600,283
Finland.....	—	69,073,316	—	69,073,316
France.....	—	267,021,479	—	267,021,479
Germany.....	—	62,287,198	—	62,287,198
Netherlands.....	—	20,770,921	—	20,770,921
Norway.....	—	51,973,765	—	51,973,765
Supranational Organization Obligations.....	—	162,120,823	—	162,120,823
Switzerland.....	—	29,815,561	—	29,815,561
United Kingdom.....	—	148,383,554	—	148,383,554
U.S. Treasury Obligations.....	—	27,285,937	—	27,285,937
Forward Currency Contracts**.....	—	3,781,936	—	3,781,936
TOTAL.....	—	\$1,114,277,659	—	\$1,114,277,659

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

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Face Amount</u>	<u>Value†</u>		<u>Face Amount</u>	<u>Value†</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (26.2%)					
Federal Home Loan Bank					
4.375%, 03/13/26.....	6,080	\$ 6,008,250		19,000	\$ 17,424,336
5.750%, 06/12/26.....	16,080	16,547,271		31,000	28,377,109
1.875%, 09/11/26.....	2,500	2,303,730		2,000%	11/15/26.....
3.000%, 09/11/26.....	62,930	59,789,701		122,550	113,459,279
2.125%, 12/11/26.....	30,250	27,860,415		5,000	4,534,570
2.500%, 12/10/27.....	97,640	90,125,442		2,250%	02/15/27.....
3.000%, 03/10/28.....	51,070	48,115,175		51,500	47,927,187
3.250%, 06/09/28.....	202,360	193,606,198		1.125%	02/28/27.....
3.250%, 11/16/28.....	270,180	258,369,843		55,500	49,598,789
2.125%, 09/14/29.....	12,635	11,159,774		0.625%	03/31/27.....
2.125%, 12/14/29.....	28,270	24,684,723		5,000	4,373,438
5.500%, 07/15/36.....	146,980	164,022,127		0.500%	04/30/27.....
Tennessee Valley Authority				161,000	149,937,539
2.875%, 02/01/27.....	170,019	160,567,991		22,000	19,052,344
7.125%, 05/01/30.....	139,440	160,938,423		0.500%	05/31/27.....
1.500%, 09/15/31.....	77,768	62,482,707		12,250	10,580,938
4.700%, 07/15/33.....	19,000	19,211,454		0.375%	07/31/27.....
4.650%, 06/15/35.....	7,635	7,595,820		3,000	2,570,625
5.880%, 04/01/36.....	51,490	57,766,502		2,250%	08/15/27.....
6.150%, 01/15/38.....	709	820,667		114,400	105,735,093
5.500%, 06/15/38.....	5,000	5,368,768		0.500%	08/31/27.....
TOTAL AGENCY OBLIGATIONS.....		1,377,344,981		5,000	4,294,727
U.S. TREASURY OBLIGATIONS — (73.3%)				5,000	4,262,305
U.S. Treasury Bonds				7,000	5,981,719
6.750%, 08/15/26.....	8,183	8,695,184		5,000	4,605,469
6.500%, 11/15/26.....	15,000	15,924,023		0.625%	11/30/27.....
6.625%, 02/15/27.....	5,000	5,361,523		28,750	26,993,555
6.125%, 11/15/27.....	170,500	182,774,668		1.125%	02/29/28.....
5.500%, 08/15/28.....	76,500	80,865,879		5,000	4,358,398
5.250%, 11/15/28.....	42,932	44,999,884		5,000	4,376,172
5.250%, 02/15/29.....	41,500	43,600,937		37,000	32,318,633
6.125%, 08/15/29.....	6,278	6,932,531		88,000	82,929,687
6.250%, 05/15/30.....	29,789	33,551,475		13,500	11,747,637
5.375%, 02/15/31.....	13,250	14,403,682		6,000	5,145,000
4.500%, 02/15/36.....	79,750	84,843,408		10,750	10,114,238
4.750%, 02/15/37.....	322,750	351,583,175		25,000	21,624,023
5.000%, 05/15/37.....	328,000	365,976,250		50,875	44,213,555
4.375%, 02/15/38.....	178,500	186,769,569		21,000	19,963,125
4.500%, 05/15/38.....	74,650	79,024,023		2,625%	02/15/29.....
U.S. Treasury Notes				2,375%	05/15/29.....
1.625%, 02/15/26.....	4,000	3,711,719		1.625%	08/15/29.....
2.250%, 03/31/26.....	8,000	7,535,312		4,000%	10/31/29.....
2.375%, 04/30/26.....	13,000	12,270,781		3.875%	11/30/29.....
1.625%, 05/15/26.....	83,000	76,680,977		3.875%	12/31/29.....
2.125%, 05/31/26.....	25,000	23,411,133		1.500%	02/15/30.....
1.875%, 06/30/26.....	40,000	37,168,750		0.625%	05/15/30.....
1.875%, 07/31/26.....	45,000	41,718,164		302,500	241,373,731
1.500%, 08/15/26.....	95,000	86,973,242		229,250	181,770,175
1.375%, 08/31/26.....	11,000	10,023,750		214,250	174,513,320
				7,500	6,136,523
				16,000	14,697,500
				TOTAL U.S. TREASURY OBLIGATIONS..... 3,860,081,326	
				TOTAL INVESTMENT SECURITIES (Cost \$5,753,682,353)..... 5,237,426,307	

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (0.5%)		
State Street Institutional		
U.S. Government		
Money Market Fund		
5.190%.....	26,069,486	\$ 26,069,486
TOTAL INVESTMENTS — (100.0%)		
(Cost \$5,779,751,839)^.....		<u>\$5,263,495,793</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$1,377,344,981	—	\$1,377,344,981
U.S. Treasury Obligations.....	—	3,860,081,326	—	3,860,081,326
Temporary Cash Investments.....	\$26,069,486	—	—	26,069,486
TOTAL.....	<u>\$26,069,486</u>	<u>\$5,237,426,307</u>	<u>—</u>	<u>\$5,263,495,793</u>

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (73.6%)			American Honda Finance		
ABB Finance BV			Corp.		
0.625%, 03/31/24..... EUR	3,767	\$ 4,051,054	0.550%, 07/12/24.....	50,000	\$47,691,701
ABN AMRO Bank NV			1.950%, 10/18/24..... EUR	4,550	4,886,593
1.000%, 04/16/25..... EUR	1,000	1,046,782	0.750%, 11/25/26..... GBP	2,000	2,197,394
2.375%, 06/01/27..... EUR	1,000	1,038,727	American Medical Systems		
AerCap Ireland Capital			Europe BV		
DAC/AerCap Global			0.750%, 03/08/25..... EUR	2,000	2,087,261
Aviation Trust			American Tower Corp.		
4.875%, 01/16/24.....	2,600	2,584,433	3.375%, 05/15/24.....	7,200	7,062,179
# 2.875%, 08/14/24.....	4,000	3,865,071	2.400%, 03/15/25.....	4,300	4,075,626
3.500%, 01/15/25.....	4,000	3,860,296	4.000%, 06/01/25.....	7,489	7,271,764
6.500%, 07/15/25.....	7,102	7,151,681	0.450%, 01/15/27..... EUR	2,000	1,923,598
4.450%, 10/01/25.....	1,800	1,745,037	3.125%, 01/15/27.....	800	738,551
1.750%, 01/30/26.....	16,100	14,545,266	American Water Capital		
4.450%, 04/03/26.....	410	393,552	Corp.		
AES Corp.			3.400%, 03/01/25.....	1,800	1,743,223
3.300%, 07/15/25.....	400	379,836	AmerisourceBergen Corp.		
1.375%, 01/15/26.....	8,849	7,998,337	# 3.400%, 05/15/24.....	4,200	4,121,630
Aetna, Inc.			Amgen, Inc.		
3.500%, 11/15/24.....	1,236	1,205,965	3.625%, 05/22/24.....	4,928	4,845,451
Affiliated Managers Group,			2.000%, 02/25/26..... EUR	3,000	3,156,995
Inc.			5.500%, 12/07/26..... GBP	1,000	1,273,365
4.250%, 02/15/24.....	33,658	33,321,413	Aon Global Ltd.		
Agence France Locale			3.500%, 06/14/24.....	10,000	9,804,308
1.375%, 06/20/25..... GBP	2,700	3,190,827	2.875%, 05/14/26..... EUR	2,900	3,082,372
AIB Group PLC			APA Infrastructure Ltd.		
1.250%, 05/28/24..... EUR	8,303	8,919,601	4.200%, 03/23/25.....	23,618	22,989,639
Airbus SE			ArcelorMittal SA		
1.625%, 04/07/25..... EUR	1,000	1,062,049	6.125%, 06/01/25.....	1,000	1,009,790
ALD SA			Archer-Daniels-Midland Co.		
1.250%, 03/02/26..... EUR	1,700	1,738,871	1.000%, 09/12/25..... EUR	2,000	2,070,993
Altria Group, Inc.			Argentum Netherlands BV		
2.350%, 05/06/25.....	5,000	4,721,257	for Givaudan SA		
2.200%, 06/15/27..... EUR	5,000	5,121,924	1.125%, 09/17/25..... EUR	11,800	12,234,840
Amazon.com, Inc.			Arrow Electronics, Inc.		
# 1.000%, 05/12/26.....	13,160	11,882,972	3.250%, 09/08/24.....	6,655	6,459,164
Amcor Flexibles North			Arval Service Lease SA		
America, Inc.			0.875%, 02/17/25..... EUR	9,600	10,011,400
4.000%, 05/17/25.....	16,150	15,634,841	4.125%, 04/13/26..... EUR	6,000	6,577,492
American Express Co.			Asian Development Bank		
2.500%, 07/30/24.....	8,900	8,626,687	0.375%, 06/11/24.....	13,500	12,916,534
2.250%, 03/04/25.....	3,080	2,925,340	Asian Infrastructure		
American Express Co.,			Investment Bank		
Floating Rate Note,			1.000%, 05/06/26..... AUD	800	483,674
SOFR + 0.650%, FRN			Asian Infrastructure		
(r) 5.750%, 11/04/26.....	10,000	9,943,461	Investment Bank,		
American Express Co.,			Floating Rate Note,		
Floating Rate Note,			SOFR + 0.620%, FRN		
SOFR + 0.720%, FRN			(r) 5.703%, 08/16/27.....	6,000	6,014,530
(r) 5.814%, 05/03/24.....	775	776,174	Assurant, Inc.		
			4.200%, 09/27/23.....	1,000	995,213

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AT&T, Inc.			Bank of New Zealand		
2.850%, 05/25/24..... CAD	13,750	\$10,189,901	3.500%, 02/20/24.....	1,750	\$ 1,726,875
0.250%, 03/04/26..... EUR	4,800	4,798,554	# 1.000%, 03/03/26.....	20	17,828
Australia & New Zealand			Bank of Nova Scotia		
Banking Group Ltd.,			3.400%, 02/11/24.....	2,801	2,764,574
Floating Rate Note, 3M			0.650%, 07/31/24.....	300	285,289
Swap + 0.830%, FRN			1.050%, 03/02/26.....	12,250	10,984,672
(r) 5.181%, 03/31/26..... AUD	3,300	2,223,104	Bank of Nova Scotia,		
Australia & New Zealand			Floating Rate Note,		
Banking Group Ltd.,			SOFR + 0.380%, FRN		
Floating Rate Note, 3M			(r) 5.715%, 07/31/24.....	4,284	4,271,168
Swap + 0.920%, FRN			Bank of Nova Scotia,		
(r) 4.792%, 11/04/25..... AUD	7,000	4,727,745	Floating Rate Note,		
Australia & New Zealand			SOFR + 0.445%, FRN		
Banking Group Ltd.,			(r) 5.742%, 04/15/24.....	5,000	4,994,600
Floating Rate Note,			Bank of Nova Scotia,		
SOFR + 0.750%, FRN			Floating Rate Note,		
(r) 5.858%, 07/03/25.....	11,820	11,846,802	SOFR + 0.460%, FRN		
AvalonBay Communities,			(r) 5.738%, 01/10/25.....	290	288,856
Inc.			Bank of Nova Scotia,		
4.200%, 12/15/23.....	605	601,556	Floating Rate Note,		
Banco Bilbao Vizcaya			SOFR + 0.900%, FRN		
Argenteria SA			(r) 6.181%, 04/11/25.....	7,500	7,498,796
1.750%, 11/26/25..... EUR	17,700	18,477,279	Bank of Nova Scotia,		
0.375%, 11/15/26..... EUR	1,300	1,278,225	Floating Rate Note,		
Banco Santander SA			SOFR + 1.090%, FRN		
0.250%, 06/19/24..... EUR	800	850,702	(r) 6.168%, 06/12/25.....	24,600	24,673,185
3.496%, 03/24/25.....	4,000	3,849,245	Banque Federative du		
Bank of America Corp.			Credit Mutuel SA		
2.375%, 06/19/24..... EUR	5,250	5,689,428	2.250%, 12/18/23..... GBP	2,800	3,543,071
1.375%, 03/26/25..... EUR	1,250	1,320,253	2.375%, 11/21/24.....	2,700	2,576,203
2.300%, 07/25/25..... GBP	2,907	3,471,600	0.998%, 02/04/25.....	7,350	6,816,754
Bank of Montreal			0.010%, 03/07/25..... EUR	11,200	11,528,253
2.850%, 03/06/24..... CAD	42,000	31,352,929	1.000%, 05/23/25..... EUR	8,600	8,961,151
0.625%, 07/09/24.....	400	381,350	1.625%, 01/19/26..... EUR	6,000	6,220,519
2.280%, 07/29/24..... CAD	8,750	6,421,444	1.000%, 07/16/26..... GBP	1,300	1,446,473
Bank of Montreal, Floating			Banque Federative du		
Rate Note, 3M Swap +			Credit Mutuel SA,		
1.000%, FRN			Floating Rate Note,		
(r) 5.298%, 07/17/24..... AUD	14,000	9,429,835	SOFR + 0.410%, FRN		
Bank of Montreal, Floating			(r) 5.510%, 02/04/25.....	6,623	6,576,043
Rate Note, SOFR +			Banque Stellantis France		
0.620%, FRN			SACA		
(r) 5.838%, 09/15/26.....	1,545	1,525,199	0.625%, 06/21/24..... EUR	8,754	9,329,249
Bank of Montreal, Floating			Δ 0.000%, 01/22/25..... EUR	7,800	8,068,055
Rate Note, SOFR +			3.875%, 01/19/26..... EUR	5,600	6,122,722
0.710%, FRN			Barclays PLC		
(r) 5.914%, 12/12/24.....	1,380	1,380,589	3.125%, 01/17/24..... GBP	3,207	4,057,720
Bank of Montreal, Floating			3.650%, 03/16/25.....	12,419	11,981,926
Rate Note, SOFR +			4.375%, 01/12/26.....	5,380	5,200,285
1.330%, FRN			BAT Capital Corp.		
(r) 6.411%, 06/05/26.....	6,000	6,039,957	3.222%, 08/15/24.....	3,800	3,698,269
Bank of New York Mellon			BAT International Finance		
Corp.			PLC		
1.600%, 04/24/25.....	6,500	6,101,131	7.250%, 03/12/24..... GBP	3,791	4,899,312
			1.668%, 03/25/26.....	13,901	12,598,455

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>
Baxter International, Inc.			Brookfield Corp.		
0.400%, 05/15/24..... EUR	6,014	\$ 6,422,911	4.000%, 01/15/25.....	39,625	\$38,604,985
1.300%, 05/30/25..... EUR	200	209,234	Brookfield Finance, Inc.		
Bayer Capital Corp. BV			4.000%, 04/01/24.....	534	526,876
1.500%, 06/26/26..... EUR	2,000	2,059,914	Brown & Brown, Inc.		
Bayer U.S. Finance II LLC			4.200%, 09/15/24.....	4,494	4,408,635
2.850%, 04/15/25.....	1,523	1,437,498	CA Auto Bank SPA		
Bayer U.S. Finance LLC			4.250%, 03/24/24..... EUR	6,671	7,335,207
3.375%, 10/08/24.....	1,000	969,408	Caisse d'Amortissement de		
Belfius Bank SA			la Dette Sociale		
0.375%, 09/02/25..... EUR	2,800	2,851,924	2.375%, 01/25/24..... EUR	23,110	25,243,784
0.010%, 10/15/25..... EUR	7,600	7,675,423	CaixaBank SA		
Δ 0.000%, 08/28/26..... EUR	2,000	1,958,637	0.375%, 02/03/25..... EUR	2,300	2,388,247
Bell Telephone Co. of			Campbell Soup Co.		
Canada or Bell Canada			3.950%, 03/15/25.....	17,000	16,577,803
2.700%, 02/27/24..... CAD	14,000	10,446,517	Canadian Imperial Bank of		
Berkshire Hathaway, Inc.			Commerce		
Δ 0.000%, 03/12/25..... EUR	6,790	7,014,984	3.290%, 01/15/24..... CAD	35,000	26,280,855
BHP Billiton Finance Ltd.			Canadian Imperial Bank of		
3.000%, 05/29/24..... EUR	15,700	17,123,472	Commerce, Floating Rate		
BMW Finance NV			Note, SOFR + 0.420%,		
0.625%, 10/06/23..... EUR	679	742,164	FRN		
0.500%, 02/22/25..... EUR	16,470	17,229,409	(r) 5.722%, 10/18/24.....	3,061	3,051,020
Δ 0.000%, 01/11/26..... EUR	2,180	2,204,386	Canadian Imperial Bank of		
BMW U.S. Capital LLC			Commerce, Floating Rate		
0.750%, 08/12/24.....	6,466	6,157,231	Note, SOFR + 0.940%,		
BNP Paribas SA			FRN		
1.000%, 06/27/24..... EUR	5,083	5,441,530	(r) 6.216%, 04/07/25.....	4,250	4,259,807
1.125%, 08/28/24..... EUR	8,000	8,542,731	Canadian Natural		
1.500%, 11/17/25..... EUR	2,000	2,094,909	Resources Ltd.		
1.125%, 06/11/26..... EUR	4,114	4,196,271	1.450%, 11/16/23..... CAD	3,750	2,810,915
Boardwalk Pipelines LP			3.900%, 02/01/25.....	5,789	5,613,741
5.950%, 06/01/26.....	2,260	2,271,450	2.050%, 07/15/25.....	3,809	3,565,410
Boeing Co.			Canadian Pacific Railway		
3.100%, 05/01/26.....	9,300	8,781,393	Co.		
Booking Holdings, Inc.			1.589%, 11/24/23..... CAD	13,800	10,339,038
2.375%, 09/23/24..... EUR	6,000	6,478,283	Capital One Financial Corp.		
0.100%, 03/08/25..... EUR	5,250	5,431,345	# 3.900%, 01/29/24.....	1,360	1,345,464
3.650%, 03/15/25.....	14,600	14,236,722	3.750%, 04/24/24.....	1,959	1,925,902
1.800%, 03/03/27..... EUR	3,108	3,198,072	3.300%, 10/30/24.....	2,628	2,538,225
Bouygues SA			3.200%, 02/05/25.....	13,412	12,805,466
5.500%, 10/06/26..... GBP	650	824,100	Cardinal Health, Inc.		
BP Capital Markets PLC			3.079%, 06/15/24.....	6,000	5,858,689
1.876%, 04/07/24..... EUR	20,986	22,732,618	Carrier Global Corp.		
2.972%, 02/27/26..... EUR	7,997	8,643,651	2.242%, 02/15/25.....	2,200	2,089,919
2.213%, 09/25/26..... EUR	6,500	6,818,488	CDP Financial, Inc.,		
BPCE SA			Floating Rate Note,		
1.000%, 07/15/24..... EUR	2,300	2,459,758	SOFR + 0.400%, FRN		
2.375%, 01/14/25.....	21,027	19,833,236	(r) 5.483%, 05/19/25.....	22,500	22,511,137
0.625%, 04/28/25..... EUR	2,500	2,592,594	Celanese U.S. Holdings		
0.250%, 01/15/26..... EUR	3,800	3,815,877	LLC		
0.375%, 02/02/26..... EUR	2,000	2,011,866	1.400%, 08/05/26.....	19,699	17,232,557
Bpifrance			Charles Schwab Corp.		
0.125%, 11/25/23..... EUR	7,300	7,930,245	0.750%, 03/18/24.....	3,557	3,443,288
Brixmor Operating					
Partnership LP					
3.850%, 02/01/25.....	2,651	2,550,225			

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>
Charles Schwab Corp., Floating Rate Note, SOFR + 1.050%, FRN (r) 6.234%, 03/03/27.....	12,000	\$11,903,205	1.250%, 04/14/26..... EUR	1,800	\$ 1,853,456
Charles Schwab Corp. 3.850%, 05/21/25.....	9,100	8,816,560	4.125%, 01/10/27.....	750	715,049
Chubb INA Holdings, Inc. 0.300%, 12/15/24..... EUR	8,972	9,355,659	Crown Castle, Inc. 3.200%, 09/01/24.....	400	388,513
0.875%, 06/15/27..... EUR	1,000	984,004	Daimler Truck Finance North America LLC 3.500%, 04/07/25.....	37,415	36,137,965
Cigna Group 3.500%, 06/15/24.....	1,436	1,410,235	Daimler Truck Finance North America LLC, Floating Rate Note, SOFR + 0.750%, FRN (r) 5.968%, 12/13/24.....	5,750	5,741,149
3.250%, 04/15/25.....	4,630	4,454,094	Daimler Truck International Finance BV 1.250%, 04/06/25..... EUR	7,200	7,562,872
Citigroup, Inc. 2.750%, 01/24/24..... GBP	2,874	3,633,928	Danske Bank AS 5.375%, 01/12/24.....	2,000	1,989,518
1.750%, 01/28/25..... EUR	4,500	4,791,017	0.625%, 05/26/25..... EUR	670	693,379
3.400%, 05/01/26.....	8,353	7,944,521	Deutsche Bank AG 2.625%, 12/16/24..... GBP	2,500	3,031,656
2.125%, 09/10/26..... EUR	1,200	1,253,014	Development Bank of Japan, Inc. 0.010%, 10/15/24..... EUR	10,700	11,218,492
CMS Energy Corp. 3.875%, 03/01/24.....	2,921	2,886,942	0.010%, 09/09/25..... EUR	2,200	2,237,082
CNA Financial Corp. 3.950%, 05/15/24.....	11,000	10,833,085	0.875%, 10/10/25..... EUR	4,000	4,136,101
CNH Industrial Capital LLC 4.200%, 01/15/24.....	2,570	2,549,273	Dexia Credit Local SA 1.625%, 12/08/23..... GBP	20,100	25,420,518
3.950%, 05/23/25.....	21,910	21,275,842	Δ 0.000%, 05/29/24..... EUR	8,800	9,374,808
CNH Industrial Finance Europe SA 1.875%, 01/19/26..... EUR	2,000	2,091,157	0.500%, 01/17/25..... EUR	37,400	39,243,633
CNH Industrial NV 4.500%, 08/15/23.....	845	844,441	DH Europe Finance II Sarl 0.200%, 03/18/26..... EUR	8,067	8,085,839
CNO Financial Group, Inc. 5.250%, 05/30/25.....	11,350	11,140,216	Diageo Finance PLC 0.500%, 06/19/24..... EUR	1,000	1,066,663
Comcast Corp. Δ 0.000%, 09/14/26..... EUR	8,750	8,578,714	1.750%, 09/23/24..... EUR	2,600	2,789,132
Commerzbank AG 1.750%, 01/22/25..... GBP	1,100	1,316,438	1.000%, 04/22/25..... EUR	8,100	8,488,264
Conagra Brands, Inc. 4.300%, 05/01/24.....	5,109	5,051,263	2.375%, 05/20/26..... EUR	500	531,849
Constellation Energy Generation LLC 3.250%, 06/01/25.....	40,500	38,776,034	Discover Bank 3.450%, 07/27/26.....	8,613	7,964,983
Cooperatieve Rabobank UA 0.625%, 02/27/24..... EUR	2,400	2,588,680	Discover Financial Services # 4.500%, 01/30/26.....	11,960	11,521,311
2.625%, 07/22/24.....	45,658	44,270,405	Discovery Communications LLC 2.500%, 09/20/24..... GBP	2,800	3,443,075
# 2.625%, 07/22/24.....	1,000	969,609	3.450%, 03/15/25.....	1,010	970,024
1.250%, 01/14/25..... GBP	200	240,274	Dominion Energy, Inc. 3.300%, 03/15/25.....	2,400	2,312,553
0.250%, 10/30/26..... EUR	2,000	1,991,450	DXC Technology Co. 1.800%, 09/15/26.....	2,639	2,322,852
Corporate Office Properties LP 2.250%, 03/15/26.....	3,856	3,432,727	East Japan Railway Co. 2.614%, 09/08/25..... EUR	6,000	6,429,465
Cox Communications, Inc. 3.850%, 02/01/25.....	2,000	1,938,433	Eastern Energy Gas Holdings LLC 2.500%, 11/15/24.....	914	876,089
Credit Agricole SA 3.875%, 04/15/24.....	4,462	4,394,877	Eaton Capital UnLtd Co. 0.750%, 09/20/24..... EUR	750	795,923
2.375%, 05/20/24..... EUR	2,300	2,495,025	0.128%, 03/08/26..... EUR	12,600	12,634,690
1.000%, 09/16/24..... EUR	3,000	3,189,486	Ecolab, Inc. 1.000%, 01/15/24..... EUR	2,300	2,492,395
1.375%, 03/13/25..... EUR	700	737,602			
1.000%, 09/18/25..... EUR	11,000	11,418,228			
3.125%, 02/05/26..... EUR	1,600	1,726,557			

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>
Edison International			Fidelity & Guaranty Life		
3.550%, 11/15/24.....	1,500	\$ 1,453,645	Holdings, Inc.		
4.950%, 04/15/25.....	44,815	44,137,614	5.500%, 05/01/25.....	27,262	\$26,506,191
Elevance Health, Inc.			Fidelity National Information		
3.350%, 12/01/24.....	400	387,935	Services, Inc.		
2.375%, 01/15/25.....	4,216	4,030,713	0.600%, 03/01/24.....	400	387,632
Emera U.S. Finance LP			0.625%, 12/03/25..... EUR	5,000	5,095,647
0.833%, 06/15/24.....	2,920	2,765,783	Fiserv, Inc.		
Emerson Electric Co.			2.750%, 07/01/24.....	6,100	5,928,432
1.250%, 10/15/25..... EUR	1,500	1,558,736	Flex Ltd.		
Enbridge, Inc.			4.750%, 06/15/25.....	15,825	15,488,460
2.150%, 02/16/24.....	900	880,894	3.750%, 02/01/26.....	33,120	31,599,208
2.500%, 01/15/25.....	7,500	7,167,803	FMS Wertmanagement		
Enel Finance International			0.625%, 12/15/23..... GBP	1,700	2,141,101
NV			Fortune Brands Innovations,		
5.625%, 08/14/24..... GBP	5,250	6,706,228	Inc.		
Energy Transfer LP			4.000%, 06/15/25.....	2,400	2,322,336
5.875%, 01/15/24.....	3,573	3,568,797	GAS Networks Ireland		
4.050%, 03/15/25.....	13,982	13,618,137	0.125%, 12/04/24..... EUR	1,700	1,774,385
2.900%, 05/15/25.....	9,845	9,380,805	General Mills, Inc.		
Eni Finance International			4.000%, 04/17/25.....	4,100	3,997,334
SA			0.125%, 11/15/25..... EUR	1,000	1,009,792
1.275%, 05/05/25..... EUR	7,081	7,441,721	General Motors Financial		
Eni SpA			Co. Inc.		
4.000%, 09/12/23.....	1,850	1,844,748	1.050%, 03/08/24.....	3,390	3,292,969
1.250%, 05/18/26..... EUR	1,000	1,023,558	2.750%, 06/20/25.....	22,533	21,361,213
Equifax, Inc.			6.125%, 10/01/25.....	1,500	1,516,313
2.600%, 12/01/24.....	6,900	6,597,717	Georgia Power Co.		
Equinix, Inc.			3.250%, 04/01/26.....	1,666	1,586,207
2.625%, 11/18/24.....	15,500	14,892,914	Georgia-Pacific LLC		
ERAC USA Finance LLC			0.625%, 05/15/24.....	16,000	15,385,004
2.700%, 11/01/23.....	5,390	5,345,719	3.600%, 03/01/25.....	2,350	2,275,814
3.850%, 11/15/24.....	20,900	20,424,040	Gilead Sciences, Inc.		
Erste Group Bank AG			3.500%, 02/01/25.....	6,476	6,310,431
1.500%, 04/07/26..... EUR	1,100	1,140,599	GlaxoSmithKline Capital		
ESB Finance DAC			PLC		
2.125%, 06/08/27..... EUR	2,000	2,064,725	3.000%, 06/01/24.....	7,358	7,203,624
EssilorLuxottica SA			Glencore Funding LLC		
0.125%, 05/27/25..... EUR	2,800	2,888,227	4.125%, 03/12/24.....	2,145	2,116,866
European Investment Bank			4.625%, 04/29/24.....	16,455	16,303,164
0.875%, 12/15/23..... GBP	23,640	29,804,061	1.625%, 09/01/25.....	3,059	2,827,929
4.125%, 04/15/24..... EUR	3,000	3,310,620	1.625%, 04/27/26.....	19,998	18,101,087
European Stability			Global Payments, Inc.		
Mechanism			1.500%, 11/15/24.....	3,500	3,306,488
0.125%, 04/22/24..... EUR	4,200	4,505,253	2.650%, 02/15/25.....	10,900	10,390,153
Eversource Energy			Goldman Sachs Group, Inc.		
3.800%, 12/01/23.....	4,144	4,117,802	4.000%, 03/03/24.....	24,566	24,310,352
Exelon Corp.			0.125%, 08/19/24..... EUR	6,600	6,977,349
3.950%, 06/15/25.....	2,312	2,244,081	3.375%, 03/27/25..... EUR	3,250	3,540,551
Expedia Group, Inc.			3.750%, 05/22/25.....	17,519	16,920,524
5.000%, 02/15/26.....	24,000	23,781,560	Groupe Bruxelles Lambert		
Experian Finance PLC			NV		
0.739%, 10/29/25..... GBP	3,645	4,185,254	1.375%, 05/23/24..... EUR	1,000	1,075,221
1.375%, 06/25/26..... EUR	8,694	8,913,724	1.875%, 06/19/25..... EUR	11,500	12,142,884
Exxon Mobil Corp.			Harley-Davidson Financial		
0.142%, 06/26/24..... EUR	3,700	3,931,339	Services, Inc.		
			3.050%, 02/14/27.....	3,000	2,734,144

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>
Hewlett Packard Enterprise Co.			John Deere Capital Corp., Floating Rate Note, SOFR + 0.790%, FRN		
4.450%, 10/02/23.....	17,587	\$17,548,685	(r) 5.866%, 06/08/26.....	21,497	\$21,583,863
1.450%, 04/01/24.....	9,820	9,527,880	John Deere Financial, Inc. 2.460%, 04/04/24..... CAD	3,500	2,604,065
Holcim Finance Luxembourg SA			Johnson Controls International PLC		
1.500%, 04/06/25..... EUR	1,203	1,267,429	1.375%, 02/25/25..... EUR	1,000	1,056,138
Honeywell International, Inc.			JPMorgan Chase & Co.		
Δ 0.000%, 03/10/24..... EUR	7,800	8,366,760	0.625%, 01/25/24..... EUR	3,400	3,678,563
Host Hotels & Resorts LP			1.500%, 01/27/25..... EUR	4,000	4,246,499
3.875%, 04/01/24.....	274	269,070	3.300%, 04/01/26.....	14,841	14,151,369
HOWOGE Wohnungsbaugesellschaft mbH			Juniper Networks, Inc.		
Δ 0.000%, 11/01/24..... EUR	6,800	7,061,726	1.200%, 12/10/25.....	27,000	24,319,466
HP, Inc.			Kemper Corp.		
2.200%, 06/17/25.....	10,859	10,220,564	4.350%, 02/15/25.....	8,000	7,749,800
HSBC Bank Canada			Kering SA		
3.245%, 09/15/23..... CAD	10,000	7,564,706	1.250%, 05/05/25..... EUR	1,700	1,792,127
HSBC Holdings PLC			Kinder Morgan Energy Partners LP		
3.196%, 12/05/23..... CAD	21,000	15,796,860	4.300%, 05/01/24.....	6,200	6,125,207
0.875%, 09/06/24..... EUR	9,000	9,564,538	Kinder Morgan, Inc.		
Humana, Inc.			4.300%, 06/01/25.....	5,090	4,975,380
3.850%, 10/01/24.....	17,000	16,633,057	Kingdom of Belgium Government Bond		
HYPO NOE Landesbank fuer Niederosterreich und Wien AG			0.200%, 10/22/23..... EUR	10,000	10,910,210
1.375%, 04/14/25..... EUR	5,400	5,637,385	Kinross Gold Corp.		
Iberdrola Finanzas SA			5.950%, 03/15/24.....	3,715	3,704,052
7.375%, 01/29/24..... GBP	6,300	8,133,628	Kommunalbanken AS		
ING Groep NV			1.000%, 12/12/24..... GBP	2,420	2,914,177
1.125%, 02/14/25..... EUR	4,900	5,159,928	4.250%, 07/16/25..... AUD	190	126,604
Inter-American Development Bank			Koninklijke Philips NV		
1.250%, 12/15/23..... GBP	8,500	10,731,840	0.500%, 05/22/26..... EUR	2,000	2,003,087
3.000%, 02/21/24.....	5,000	4,928,273	Kreditanstalt fuer Wiederaufbau		
International Business Machines Corp.			1.250%, 08/28/23..... NOK	261,500	25,734,414
3.000%, 05/15/24.....	12,900	12,656,769	1.250%, 12/29/23..... GBP	21,100	26,594,506
0.875%, 01/31/25..... EUR	1,200	1,261,109	0.250%, 03/08/24.....	40,800	39,529,893
0.950%, 05/23/25..... EUR	1,000	1,043,611	1.625%, 04/03/24..... NOK	104,000	10,043,898
International Finance Corp.			Kuntarahoitus Oyj		
1.250%, 12/15/23..... GBP	7,772	9,812,610	0.125%, 03/07/24..... EUR	13,000	13,999,716
Interpublic Group of Cos., Inc.			Laboratory Corp. of America Holdings		
4.200%, 04/15/24.....	1,400	1,383,605	3.250%, 09/01/24.....	5,500	5,355,007
Intesa Sanpaolo SpA			3.600%, 02/01/25.....	4,900	4,759,383
3.250%, 09/23/24.....	2,500	2,409,468	Landeskreditbank Baden-Wuerttemberg Foerderbank		
J M Smucker Co.			1.375%, 12/15/23..... GBP	3,500	4,419,586
3.500%, 03/15/25.....	1,000	968,281	Landwirtschaftliche Rentenbank		
JAB Holdings BV			1.125%, 12/15/23..... GBP	11,315	14,275,721
1.750%, 06/25/26..... EUR	1,000	1,029,866	Lansforsakringar Bank AB		
Japan Bank for International Cooperation			0.050%, 04/15/26..... EUR	2,000	1,958,615
# 1.750%, 10/17/24.....	1,000	954,727	Lazard Group LLC		
			3.750%, 02/13/25.....	2,000	1,930,549

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>
LeasePlan Corp. NV			Merck & Co., Inc.		
2.875%, 10/24/24.....	15,100	\$14,461,076	0.500%, 11/02/24..... EUR	3,365	\$ 3,549,984
2.125%, 05/06/25..... EUR	4,500	4,765,724	Merck Financial Services		
Leggett & Platt, Inc.			GmbH		
3.800%, 11/15/24.....	400	389,135	0.125%, 07/16/25..... EUR	1,000	1,025,306
Lennar Corp.			MetLife, Inc.		
4.750%, 05/30/25.....	18,642	18,298,751	5.375%, 12/09/24..... GBP	6,700	8,485,269
Lloyds Bank Corporate			Micron Technology, Inc.		
Markets PLC			4.185%, 02/15/27.....	222	213,154
0.375%, 01/28/25..... EUR	3,650	3,793,688	Mitsubishi Corp.		
2.375%, 04/09/26..... EUR	2,000	2,110,948	3.375%, 07/23/24.....	750	731,179
Lloyds Bank PLC			Mitsubishi UFJ Financial		
7.500%, 04/15/24..... GBP	750	971,627	Group, Inc.		
1.250%, 01/13/25..... EUR	1,200	1,268,358	3.407%, 03/07/24.....	400	394,432
Lloyds Banking Group PLC			0.978%, 06/09/24..... EUR	1,543	1,652,596
2.250%, 10/16/24..... GBP	8,171	10,019,526	2.801%, 07/18/24.....	2,219	2,156,971
4.450%, 05/08/25.....	3,600	3,508,078	0.339%, 07/19/24..... EUR	9,671	10,269,823
London Stock Exchange			# 2.193%, 02/25/25.....	29,785	28,190,796
Group PLC			Mizuho Financial Group,		
0.875%, 09/19/24..... EUR	1,020	1,083,149	Inc.		
Lseg Netherlands BV			0.118%, 09/06/24..... EUR	3,835	4,050,838
Δ 0.000%, 04/06/25..... EUR	5,900	6,074,164	0.214%, 10/07/25..... EUR	6,131	6,252,878
LyondellBasell Industries			0.184%, 04/13/26..... EUR	3,500	3,475,325
NV			1.631%, 04/08/27..... EUR	4,599	4,661,156
5.750%, 04/15/24.....	2,424	2,419,417	Morgan Stanley		
Macquarie Bank Ltd.			3.000%, 02/07/24..... CAD	23,500	17,585,303
3.231%, 03/21/25.....	52,000	50,084,779	3.875%, 04/29/24.....	8,104	7,997,289
Macquarie Bank Ltd.,			4.000%, 07/23/25.....	4,900	4,772,367
Floating Rate Note, 3M			1.375%, 10/27/26..... EUR	3,408	3,454,247
Swap + 0.480%, FRN			1.875%, 04/27/27..... EUR	2,250	2,296,944
(r) 4.687%, 12/09/25..... AUD	500	333,405	Motability Operations Group		
Marathon Petroleum Corp.			PLC		
3.625%, 09/15/24.....	2,027	1,979,739	0.875%, 03/14/25..... EUR	7,300	7,645,839
4.700%, 05/01/25.....	12,089	11,930,654	0.375%, 01/03/26..... EUR	2,951	2,988,826
Marsh & McLennan Cos.,			3.750%, 07/16/26..... GBP	900	1,099,849
Inc.			MPLX LP		
3.500%, 06/03/24.....	35,360	34,657,397	4.875%, 12/01/24.....	6,290	6,209,911
1.349%, 09/21/26..... EUR	2,099	2,140,246	4.000%, 02/15/25.....	1,000	973,112
McDonald's Corp.			1.750%, 03/01/26.....	20,745	18,927,670
3.700%, 01/30/26.....	17,145	16,585,884	Mylan, Inc.		
Medtronic Global Holdings			4.200%, 11/29/23.....	663	658,669
SCA			National Australia Bank		
0.250%, 07/02/25..... EUR	10,450	10,724,215	Ltd., Floating Rate Note,		
Δ 0.000%, 10/15/25..... EUR	11,250	11,395,118	3M Swap + 0.470%, FRN		
1.125%, 03/07/27..... EUR	5,900	5,951,780	(r) 4.400%, 02/25/25..... AUD	10,000	6,707,997
Mercedes-Benz Finance			National Australia Bank		
Canada, Inc.			Ltd., Floating Rate Note,		
2.970%, 03/13/24..... CAD	5,000	3,732,833	SOFR + 0.760%, FRN		
Mercedes-Benz Finance			(r) 5.838%, 05/13/25.....	2,220	2,226,548
North America LLC			National Bank of Canada		
# 2.700%, 06/14/24.....	3,000	2,925,557	2.983%, 03/04/24..... CAD	10,000	7,470,822
1.450%, 03/02/26.....	19,067	17,392,506	2.545%, 07/12/24..... CAD	5,300	3,903,668
Mercedes-Benz			National Grid North		
International Finance BV			America, Inc.		
2.000%, 09/04/23..... GBP	4,300	5,500,203	0.410%, 01/20/26..... EUR	2,000	2,016,550
2.625%, 04/07/25..... EUR	1,997	2,169,399	National Grid PLC		
			2.179%, 06/30/26..... EUR	3,000	3,144,099

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>
Nationwide Building Society			ORIX Corp.		
3.900%, 07/21/25.....	32,318	\$31,138,865	4.050%, 01/16/24.....	6,765	\$ 6,695,528
1.500%, 10/13/26.....	21,500	18,815,350	1.919%, 04/20/26..... EUR	5,029	5,228,810
Naturgy Finance BV			Paramount Global		
0.875%, 05/15/25..... EUR	2,500	2,600,568	# 4.750%, 05/15/25.....	8,833	8,668,467
NatWest Markets PLC			Parker-Hannifin Corp.		
3.479%, 03/22/25.....	50,000	48,221,228	2.700%, 06/14/24.....	4,750	4,627,184
Nederlandse			3.650%, 06/15/24.....	20,000	19,643,873
Waterschapsbank NV			3.300%, 11/21/24.....	2,130	2,058,693
3.500%, 07/20/27..... AUD	3,700	2,382,603	Penske Truck Leasing Co.		
Netherlands Government			LP/PTL Finance Corp.		
Bond			4.125%, 08/01/23.....	2,707	2,707,000
Δ 0.000%, 01/15/24..... EUR	8,300	8,985,315	3.450%, 07/01/24.....	636	621,571
NextEra Energy Capital			4.000%, 07/15/25.....	795	763,871
Holdings, Inc.			4.450%, 01/29/26.....	3,072	2,959,345
4.200%, 06/20/24.....	4,000	3,944,544	1.700%, 06/15/26.....	31,500	27,966,550
NNN REIT, Inc.			PepsiCo, Inc.		
3.900%, 06/15/24.....	5,500	5,392,024	2.150%, 05/06/24..... CAD	3,120	2,308,301
Nomura Holdings, Inc.			Philip Morris International,		
2.648%, 01/16/25.....	11,228	10,677,990	Inc.		
1.851%, 07/16/25.....	20,555	18,954,359	2.875%, 05/01/24.....	27,412	26,871,430
1.653%, 07/14/26.....	17,657	15,634,636	0.625%, 11/08/24..... EUR	2,508	2,643,765
Nordic Investment Bank			2.750%, 03/19/25..... EUR	796	857,304
1.875%, 04/10/24..... NOK	386,890	37,400,226	2.875%, 03/03/26..... EUR	5,000	5,345,958
NRW Bank			Phillips 66		
1.050%, 03/31/26..... AUD	5,600	3,411,115	3.850%, 04/09/25.....	5,000	4,863,015
NTT Finance Corp.			PPG Industries, Inc.		
0.010%, 03/03/25..... EUR	10,150	10,499,261	1.875%, 06/01/25..... EUR	4,750	5,025,264
0.082%, 12/13/25..... EUR	3,000	3,028,690	Principal Financial Group,		
Nutrien Ltd.			Inc.		
3.000%, 04/01/25.....	3,990	3,812,373	3.400%, 05/15/25.....	2,000	1,923,831
Nuveen Finance LLC			Prologis Euro Finance LLC		
4.125%, 11/01/24.....	27,200	26,500,482	0.250%, 09/10/27..... EUR	900	847,714
Nykredit Realkredit AS			Prologis LP		
0.250%, 01/13/26..... EUR	1,000	998,788	3.000%, 06/02/26..... EUR	2,000	2,131,988
OMERS Finance Trust			Province of Alberta Canada		
0.450%, 05/13/25..... EUR	10,000	10,362,439	0.625%, 04/18/25..... EUR	22,245	23,247,207
Omnicom Group,			Province of Quebec		
Inc./Omnicom Capital,			1.500%, 12/15/23..... GBP	2,500	3,157,815
Inc.			Province of Quebec		
3.650%, 11/01/24.....	6,273	6,135,931	Canada		
ONEOK, Inc.			2.500%, 04/09/24.....	3,000	2,935,984
2.750%, 09/01/24.....	1,462	1,415,278	PVH Corp.		
2.200%, 09/15/25.....	3,160	2,932,529	3.625%, 07/15/24..... EUR	2,023	2,210,730
Ontario Teachers' Finance			4.625%, 07/10/25.....	17,556	17,028,606
Trust			Quebec, Province of		
0.500%, 05/06/25..... EUR	7,838	8,126,831	Canada		
Ontario, Province of			2.375%, 01/22/24..... EUR	1,000	1,091,681
Canada			Realty Income Corp.		
0.500%, 12/15/23..... GBP	1,809	2,277,181	1.875%, 01/14/27..... GBP	2,000	2,220,805
OP Corporate Bank PLC			Reckitt Benckiser Treasury		
1.000%, 05/22/25..... EUR	5,000	5,218,955	Services Nederland BV		
0.250%, 03/24/26..... EUR	3,086	3,079,065	0.375%, 05/19/26..... EUR	1,200	1,213,244
1.375%, 09/04/26..... GBP	5,250	5,796,795	Reckitt Benckiser Treasury		
Oracle Corp.			Services PLC		
3.400%, 07/08/24.....	5,000	4,894,945	2.750%, 06/26/24.....	5,625	5,480,913
2.500%, 04/01/25.....	7,800	7,439,625			

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>
Regie Autonome des Transports Parisiens 0.375%, 06/15/24..... EUR	4,700	\$ 5,009,945	Shell International Finance BV 1.125%, 04/07/24..... EUR	1,600	\$ 1,724,675
Republic of Italy Government International Bond 6.875%, 09/27/23.....	14,450	14,468,236	1.875%, 09/15/25..... EUR	7,500	7,929,927
0.875%, 05/06/24.....	5,000	4,803,900	Sherwin-Williams Co. 3.125%, 06/01/24.....	10,500	10,293,353
2.375%, 10/17/24.....	23,379	22,386,935	Siemens Financieringsmaatschappij NV		
Reynolds American, Inc. 4.450%, 06/12/25.....	6,630	6,492,700	Δ 0.000%, 09/05/24..... EUR	1,180	1,244,749
Rogers Communications, Inc. 4.000%, 03/13/24..... CAD	11,750	8,817,780	1.000%, 02/20/25..... GBP	5,000	5,992,729
3.625%, 12/15/25.....	313	298,038	2.250%, 03/10/25..... EUR	4,600	4,939,226
Ross Stores, Inc. 4.600%, 04/15/25.....	7,200	7,059,632	Δ 0.000%, 02/20/26..... EUR	300	302,554
0.875%, 04/15/26.....	1,000	887,257	Simon Property Group LP 2.000%, 09/13/24.....	14,000	13,444,674
Royal Bank of Canada 2.352%, 07/02/24..... CAD	15,000	11,045,842	3.500%, 09/01/25.....	15,100	14,541,861
0.125%, 07/23/24..... EUR	660	699,117	Skandinaviska Enskilda Banken AB		
0.875%, 01/20/26.....	28,691	25,749,472	0.050%, 07/01/24..... EUR	900	954,760
Royal Bank of Canada, Floating Rate Note, SOFR + 0.300%, FRN (r) 5.608%, 01/19/24.....	1,769	1,766,311	4.000%, 11/09/26..... EUR	4,750	5,195,563
Royal Bank of Canada, Floating Rate Note, SOFR + 0.570%, FRN (r) 5.900%, 04/27/26.....	8,500	8,410,297	1.750%, 11/11/26..... EUR	1,500	1,540,760
Royal Bank of Canada, Floating Rate Note, SOFR + 0.840%, FRN (r) 6.135%, 04/14/25.....	8,000	8,006,765	Sky Ltd. 1.875%, 11/24/23..... EUR	8,300	9,058,322
Royal Schiphol Group NV 2.000%, 10/05/26..... EUR	3,750	3,897,558	2.250%, 11/17/25..... EUR	2,580	2,732,524
Royalty Pharma PLC 1.200%, 09/02/25.....	10,303	9,366,301	2.500%, 09/15/26..... EUR	10,366	10,956,309
Ryder System, Inc. # 3.875%, 12/01/23.....	290	288,017	6.000%, 05/21/27..... GBP	450	584,865
3.650%, 03/18/24.....	670	660,784	Societe Generale SA 4.250%, 09/14/23.....	500	498,478
2.500%, 09/01/24.....	8,500	8,198,915	2.625%, 10/16/24.....	2,000	1,917,704
4.625%, 06/01/25.....	4,800	4,696,743	1.125%, 01/23/25..... EUR	100	105,271
4.300%, 06/15/27.....	400	388,187	# 1.375%, 07/08/25.....	6,600	6,050,496
Sandvik AB 3.000%, 06/18/26..... EUR	300	322,839	0.125%, 02/24/26..... EUR	3,200	3,178,981
SBAB Bank AB 1.875%, 12/10/25..... EUR	6,250	6,548,954	4.000%, 01/12/27.....	4,000	3,744,795
Schlumberger Finance BV Δ 0.000%, 10/15/24..... EUR	4,473	4,696,506	Solvay Finance America LLC 4.450%, 12/03/25.....	4,000	3,866,262
1.375%, 10/28/26..... EUR	8,200	8,401,758	Southwestern Electric Power Co. # 1.650%, 03/15/26.....	34,442	31,318,979
Schlumberger Finance France SAS 1.000%, 02/18/26..... EUR	1,000	1,026,870	SpareBank 1 SMN 3.125%, 12/22/25..... EUR	2,969	3,183,498
Sempra 3.300%, 04/01/25.....	17,708	17,059,848	Spectra Energy Partners LP # 3.500%, 03/15/25.....	5,800	5,599,675
			Standard Chartered PLC 4.050%, 04/12/26.....	5,544	5,333,051
			Statkraft AS 1.125%, 03/20/25..... EUR	1,040	1,091,557
			Statnett SF 0.875%, 03/08/25..... EUR	3,500	3,660,788
			Steel Dynamics, Inc. 2.800%, 12/15/24.....	3,500	3,350,084
			Stockland Trust 1.625%, 04/27/26..... EUR	1,250	1,264,884
			Sumitomo Mitsui Financial Group, Inc. 0.465%, 05/30/24..... EUR	4,000	4,272,571
			2.696%, 07/16/24.....	13,364	12,972,952
			1.546%, 06/15/26..... EUR	6,680	6,882,771

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>
Sumitomo Mitsui Trust Bank Ltd.			Toyota Motor Credit Corp.		
0.850%, 03/25/24.....	2,100	\$ 2,032,977	0.625%, 09/13/24.....	13,300	\$12,604,563
2.550%, 03/10/25.....	11,800	11,188,912	0.750%, 11/19/26.....	4,983	5,488,001
Suncorp-Metway Ltd.,			Toyota Motor Credit Corp.,		
Floating Rate Note, 3M			Floating Rate Note,		
Swap + 0.480%, FRN			SOFR + 0.890%, FRN		
(r) 4.716%, 09/15/26.....	7,000	4,639,168	(r) 5.976%, 05/18/26.....	8,390	8,445,795
Suncorp-Metway Ltd.,			Toyota Motor Finance		
Floating Rate Note, 3M			Netherlands BV		
Swap + 0.780%, FRN			Δ 0.000%, 10/27/25.....	3,010	3,047,900
(r) 5.135%, 01/25/27.....	13,670	9,122,903	0.750%, 12/19/25.....	9,500	10,862,911
Svenska Handelsbanken			Traton Finance Luxembourg		
AB			SA		
1.000%, 04/15/25.....	2,670	2,797,396	4.125%, 01/18/25.....	5,500	6,010,872
Svenska Handelsbanken			Truist Bank		
AB, Floating Rate Note,			3.200%, 04/01/24.....	5,000	4,912,942
SOFR + 1.250%, FRN			Truist Financial Corp.		
(r) 6.328%, 06/15/26.....	22,350	22,497,510	2.850%, 10/26/24.....	4,000	3,854,796
Swedbank AB			U.S. Bancorp		
0.600%, 09/25/23.....	7,575	7,513,567	0.850%, 06/07/24.....	19,500	20,685,132
0.850%, 03/18/24.....	500	484,671	UBS AG		
0.750%, 05/05/25.....	1,250	1,293,711	0.010%, 03/31/26.....	5,320	5,235,126
3.750%, 11/14/25.....	6,000	6,538,698	UBS Group AG		
0.250%, 11/02/26.....	2,200	2,143,315	4.125%, 09/24/25.....	17,000	16,357,112
Telefonica Emisiones SA			# 4.125%, 09/24/25.....	21,000	20,205,844
5.375%, 02/02/26.....	4,000	5,050,894	4.125%, 04/15/26.....	6,700	6,411,020
Telenor ASA			1.250%, 09/01/26.....	1,180	1,180,439
Δ 0.000%, 09/25/23.....	400	437,254	Unedic Asseo		
2.625%, 12/06/24.....	1,000	1,080,017	2.375%, 05/25/24.....	2,400	2,606,866
Telstra Corp. Ltd.			Unilever Finance		
3.125%, 04/07/25.....	577	555,288	Netherlands BV		
Thermo Fisher Scientific			0.750%, 02/28/26.....	3,895	3,999,426
Finance I BV			United Overseas Bank Ltd.,		
Δ 0.000%, 11/18/23.....	3,267	3,551,046	Floating Rate Note, 3M		
Δ 0.000%, 11/18/25.....	7,080	7,149,406	Swap + 0.350%, FRN		
Thermo Fisher Scientific,			(r) 4.267%, 05/20/24.....	2,500	1,677,578
Inc.			United Parcel Service, Inc.		
0.750%, 09/12/24.....	2,200	2,335,449	2.125%, 05/21/24.....	8,000	5,909,134
0.125%, 03/01/25.....	22,600	23,438,545	Utah Acquisition Sub, Inc.		
1.400%, 01/23/26.....	3,400	3,529,113	2.250%, 11/22/24.....	11,076	11,864,238
Toronto-Dominion Bank			3.950%, 06/15/26.....	6,500	6,168,278
0.750%, 01/06/26.....	11,740	10,525,520	Vattenfall AB		
# 1.200%, 06/03/26.....	76,996	68,578,618	3.250%, 04/18/24.....	5,961	6,518,651
Toronto-Dominion Bank ,			Ventas Realty LP		
Floating Rate Note, 3M			3.500%, 04/15/24.....	1,000	980,936
Swap + 1.000%, FRN			2.650%, 01/15/25.....	5,000	4,735,157
(r) 5.310%, 07/10/24.....	7,200	4,850,032	3.500%, 02/01/25.....	5,900	5,666,600
TotalEnergies Capital			VeriSign, Inc.		
International SA			5.250%, 04/01/25.....	750	743,919
2.875%, 11/19/25.....	4,700	5,073,590	Verizon Communications,		
2.500%, 03/25/26.....	3,000	3,201,710	Inc.		
Toyota Finance Australia			3.376%, 02/15/25.....	3,000	2,904,328
Ltd.			VF Corp.		
0.250%, 04/09/24.....	4,500	4,825,047	2.400%, 04/23/25.....	13,632	12,833,606
2.004%, 10/21/24.....	3,870	4,160,944	Viatris, Inc.		
0.064%, 01/13/25.....	4,000	4,156,041	1.650%, 06/22/25.....	1,120	1,035,878
			Vinci SA		
			2.250%, 03/15/27.....	4,600	5,270,456

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>
Volkswagen Financial Services AG			3.900%, 01/15/25.....	9,993	\$ 9,756,965
1.375%, 10/16/23..... EUR	5,000	\$ 5,466,056	WP Carey, Inc.		
Δ 0.000%, 02/12/25..... EUR	9,900	10,257,639	4.000%, 02/01/25.....	6,000	5,837,174
Volkswagen Financial Services NV			WRKCo, Inc.		
1.625%, 02/10/24..... GBP	3,300	4,134,682	3.750%, 03/15/25.....	400	387,825
2.125%, 06/27/24..... GBP	1,700	2,106,378	TOTAL BONDS.....		<u>4,474,980,872</u>
Volkswagen Group of America Finance LLC			U.S. TREASURY OBLIGATIONS — (16.5%)		
2.850%, 09/26/24.....	1,000	966,404	U.S. Treasury Notes		
Volkswagen Leasing GmbH			0.125%, 08/15/23.....	55,000	54,886,763
Δ 0.000%, 07/19/24..... EUR	13,260	14,034,252	0.500%, 11/30/23.....	210,000	206,636,720
Volvo Treasury AB			2.125%, 11/30/23.....	111,000	109,798,946
0.125%, 09/17/24..... EUR	500	526,496	0.125%, 12/15/23.....	60,000	58,860,937
0.625%, 02/14/25..... EUR	6,200	6,483,883	0.750%, 12/31/23.....	138,000	135,380,156
1.625%, 05/26/25..... EUR	6,770	7,137,983	U.S. Treasury Notes,		
1.625%, 09/18/25..... EUR	4,680	4,905,781	Floating Rate Note,, 3M		
2.625%, 02/20/26..... EUR	10,000	10,661,723	USTMMR + 0.140%,		
2.000%, 08/19/27..... EUR	6,700	6,896,203	FRN		
Wells Fargo & Co.			(r) 5.491%, 10/31/24.....	150,000	150,192,796
3.184%, 02/08/24..... CAD	35,750	26,752,652	U.S. Treasury Notes,		
0.500%, 04/26/24..... EUR	1,000	1,070,647	Floating Rate Note,, 3M		
2.125%, 06/04/24..... EUR	2,000	2,162,497	USTMMR + 0.169%,		
3.000%, 02/19/25.....	9,300	8,948,830	FRN		
1.625%, 06/02/25..... EUR	1,000	1,050,351	(r) 5.510%, 04/30/25.....	90,000	90,096,149
1.375%, 10/26/26..... EUR	3,150	3,177,090	U.S. Treasury Notes,		
1.000%, 02/02/27..... EUR	1,650	1,624,917	Floating Rate Note,, 3M		
Welltower OP LLC			USTMMR + 0.200%,		
4.000%, 06/01/25.....	400	387,429	FRN		
Wendel SE			(r) 5.551%, 01/31/25.....	197,000	197,412,744
1.375%, 04/26/26..... EUR	2,000	2,049,165	TOTAL U.S. TREASURY		
Western Union Co.			OBLIGATIONS.....		<u>1,003,265,211</u>
1.350%, 03/15/26.....	55,086	49,220,849	COMMERCIAL PAPER — (9.6%)		
Westpac Banking Corp.			3M Co.		
4.125%, 06/04/26..... AUD	1,500	985,650	5.548%, 08/08/23.....	5,250	5,243,840
Westpac Banking Corp.,			5.585%, 09/07/23.....	8,837	8,787,608
Floating Rate Note, 3M			American Honda Finance		
Swap + 0.690%, FRN			Corp.		
(r) 5.005%, 03/17/25..... AUD	25,200	16,955,713	5.757%, 09/18/23.....	5,000	4,962,386
Westpac Banking Corp.,			Canadian Imperial Bank of		
Floating Rate Note, 3M			Commerce		
Swap + 0.750%, FRN			5.704%, 12/05/23.....	24,000	23,539,921
(r) 4.662%, 02/16/26..... AUD	9,000	6,050,419	Canadian Natural		
Westpac Banking Corp.,			Resources Ltd.		
Floating Rate Note, 3M			6.133%, 08/25/23.....	30,750	30,619,291
Swap + 0.800%, FRN			CDP Financial, Inc.		
(r) 4.674%, 08/11/25..... AUD	8,000	5,387,594	5.584%, 11/17/23.....	21,400	21,047,518
Westpac Banking Corp.,			5.593%, 11/27/23.....	10,000	9,819,484
Floating Rate Note, 3M			5.626%, 12/04/23.....	13,500	13,241,259
Swap + 1.230%, FRN			5.616%, 12/05/23.....	20,000	19,613,497
(r) 5.104%, 11/11/27..... AUD	5,000	3,401,794	5.628%, 12/11/23.....	60,000	58,782,829
Westpac Securities NZ Ltd.			5.606%, 12/12/23.....	36,000	35,263,938
1.099%, 03/24/26..... EUR	625	635,679	Credit Agricole Corporate &		
Williams Cos., Inc.			Investment Bank SA		
4.300%, 03/04/24.....	5,100	5,050,716	5.609%, 09/08/23.....	15,000	14,912,949
4.550%, 06/24/24.....	16,300	16,114,793			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
DNB Bank ASA			5.517%, 11/16/23.....	10,000	\$ 9,837,010
5.780%, 01/04/24.....	25,000	\$24,399,693	Swedbank AB		
Export Development			5.603%, 10/24/23.....	30,000	29,620,333
Canada			Walgreens Boots Alliance, Inc.		
5.630%, 01/04/24.....	54,150	52,864,377	6.069%, 08/18/23.....	36,500	<u>36,391,230</u>
5.661%, 01/08/24.....	62,000	60,488,836			
General Motors Financial Co. Inc.			TOTAL COMMERCIAL PAPER		
5.971%, 02/06/24.....	17,600	17,037,000	(Cost \$586,150,485).....		<u>585,945,856</u>
Harley-Davidson Financial Services, Inc.			TOTAL INVESTMENT SECURITIES		
6.019%, 08/03/23.....	6,000	5,997,220	(Cost \$6,153,087,028)....		<u>6,064,191,939</u>
4.297%, 08/17/23.....	5,500	5,485,482			
5.837%, 08/17/23.....	7,500	7,480,202			
6.240%, 10/30/23.....	21,000	20,680,279			
Jabil, Inc.			Shares		
6.169%, 08/29/23.....	14,500	14,428,212	SECURITIES LENDING COLLATERAL — (0.3%) @§ The DFA Short Term Investment Fund	1,776,451	<u>20,548,214</u>
Parker-Hannifin Corp.			TOTAL INVESTMENTS — (100.0%) (Cost \$6,173,634,020) ^{^^} ..		<u>\$6,084,740,153</u>
5.784%, 01/17/24.....	16,500	16,047,148			
Skandinaviska Enskilda Banken AB					
5.668%, 11/15/23.....	40,000	39,354,314			

As of July 31, 2023, DFA Short-Term Extended Quality Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 89,913,962	EUR 81,726,666	Citibank, N.A.	08/14/23	\$ 4,020
USD 91,505,254	GBP 70,856,775	Citibank, N.A.	08/14/23	565,738
USD 135,907,181	EUR 123,174,955	Citibank, N.A.	08/15/23	392,249
USD 92,368,012	EUR 82,497,979	Morgan Stanley and Co. International	08/16/23	1,600,831
USD 20,389,288	AUD 29,883,767	HSBC Bank	08/18/23	305,330
USD 123,845,159	EUR 110,222,202	Citibank, N.A.	08/21/23	2,545,756
USD 18,361,370	AUD 26,896,269	Morgan Stanley and Co. International	08/21/23	283,359
USD 23,362,704	AUD 34,263,127	State Street Bank and Trust	08/21/23	333,146
USD 83,531,413	GBP 64,858,063	UBS AG	08/21/23	288,100
USD 116,717,332	EUR 105,907,655	HSBC Bank	08/23/23	154,911
USD 134,602,848	EUR 121,096,212	Barclays Capital	08/25/23	1,311,061
USD 22,499,899	AUD 33,048,919	Societe Generale	08/30/23	279,603
USD 41,075,604	EUR 36,828,141	UBS AG	08/30/23	528,792
USD 111,510,600	EUR 100,000,000	Bank of New York Mellon	08/31/23	1,407,959
CAD 11,634,756	USD 8,794,350	Bank of America Corp.	09/07/23	33,326
USD 129,199,633	EUR 116,980,388	State Street Bank and Trust	09/29/23	215,034
Total Appreciation				\$10,249,215
USD 133,728,432	EUR 122,086,039	Citibank, N.A.	08/01/23	\$ (505,215)
EUR 6,250,405	USD 6,908,471	Royal Bank of Canada	08/01/23	(36,148)
EUR 115,835,634	USD 127,567,467	State Street Bank and Trust	08/01/23	(206,143)
USD 89,796,124	GBP 70,278,455	HSBC Bank	08/07/23	(398,101)
USD 13,806,707	NOK 148,293,372	HSBC Bank	08/14/23	(831,535)
GBP 254,846	USD 327,837	JPMorgan Chase Bank, N.A.	08/14/23	(761)
EUR 7,940,099	USD 8,846,598	Barclays Capital	08/15/23	(111,040)
USD 56,110,606	NOK 598,982,800	Bank of America Corp.	08/21/23	(3,029,625)
USD 122,635,176	EUR 111,947,687	Citibank, N.A.	08/22/23	(569,025)

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
EUR	4,498,789	USD	4,984,367	Royal Bank of Canada	08/25/23	\$ (32,506)
USD	79,674,697	CAD	105,709,671	Barclays Capital	09/07/23	(530,746)
USD	66,113,826	CAD	88,278,513	Citibank, N.A.	09/08/23	(866,862)
EUR	8,980,194	USD	9,894,521	Bank of New York Mellon	09/11/23	(1,744)
USD	136,799,610	EUR	124,464,188	Citibank, N.A.	09/11/23	(312,855)
EUR	4,769,709	USD	5,355,437	Citibank, N.A.	09/11/23	(101,021)
USD	73,725,582	CAD	97,367,599	HSBC Bank	09/13/23	(156,045)
Total (Depreciation)						<u><u>\$ (7,689,372)</u></u>
Total Appreciation (Depreciation)						<u><u>\$ 2,559,843</u></u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$4,474,980,872	—	\$4,474,980,872
U.S. Treasury Obligations.....	—	1,003,265,211	—	1,003,265,211
Commercial Paper.....	—	585,945,856	—	585,945,856
Securities Lending Collateral.....	—	20,548,214	—	20,548,214
Forward Currency Contracts**.....	—	2,559,843	—	2,559,843
TOTAL.....	—	<u><u>\$6,087,299,996</u></u>	—	<u><u>\$6,087,299,996</u></u>

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

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (0.4%)			ANZ New Zealand		
Federal National Mortgage			International Ltd.		
Association			Ω 3.450%, 07/17/27.....	1,000	\$ 932,432
0.375%, 08/25/25.....	5,750	<u>\$5,243,021</u>	Aon Corp.		
			3.750%, 05/02/29.....	9,775	9,124,202
BONDS — (91.4%)			Appalachian Power Co.		
3M Co.			7.000%, 04/01/38.....	1,200	1,346,339
2.375%, 08/26/29.....	6,900	5,983,097	Apple, Inc.		
7-Eleven, Inc.			2.200%, 09/11/29.....	5,000	4,408,279
Ω 1.800%, 02/10/31.....	5,000	3,948,266	ArcelorMittal SA		
Ω 2.500%, 02/10/41.....	4,900	3,236,666	4.250%, 07/16/29.....	2,447	2,332,301
Advance Auto Parts, Inc.			Arizona Public Service Co.		
3.500%, 03/15/32.....	950	773,742	2.200%, 12/15/31.....	7,500	5,893,987
AerCap Ireland Capital DAC			Arrow Electronics, Inc.		
/ AerCap Global Aviation			3.875%, 01/12/28.....	5,330	4,958,179
Trust			Ashtead Capital, Inc.		
3.400%, 10/29/33.....	4,000	3,199,075	Ω 2.450%, 08/12/31.....	2,000	1,578,891
3.850%, 10/29/41.....	1,000	756,792	Ω 5.500%, 08/11/32.....	4,600	4,456,574
Aetna, Inc.			Asian Development Bank		
6.750%, 12/15/37.....	1,000	1,101,473	3.400%, 09/10/27..... AUD	4,800	3,089,173
Affiliated Managers Group,			4.250%, 01/17/28..... AUD	5,000	3,319,524
Inc.			Asian Infrastructure		
3.300%, 06/15/30.....	5,200	4,407,000	Investment Bank		
African Development Bank			1.900%, 01/18/27..... AUD	2,000	1,218,949
3.300%, 07/27/27..... AUD	7,300	4,661,265	Assurant, Inc.		
Albemarle Corp.			2.650%, 01/15/32.....	6,000	4,500,281
5.050%, 06/01/32.....	2,000	1,912,960	AT&T, Inc.		
Alimentation Couche-Tard,			2.900%, 12/04/26..... GBP	2,000	2,309,054
Inc.			4.500%, 05/15/35.....	2,000	1,804,119
Ω 3.439%, 05/13/41.....	650	464,201	4.900%, 08/15/37.....	2,000	1,836,840
Allegion PLC			Australia & New Zealand		
3.500%, 10/01/29.....	3,800	3,405,298	Banking Group Ltd.		
Allstate Corp.			0.750%, 09/29/26..... EUR	143	142,896
5.350%, 06/01/33.....	1,900	1,902,479	5.350%, 11/04/27..... AUD	16,900	11,537,574
Altria Group, Inc.			AutoNation, Inc.		
3.400%, 05/06/30.....	2,100	1,857,599	1.950%, 08/01/28.....	3,000	2,476,366
2.450%, 02/04/32.....	6,200	4,880,052	2.400%, 08/01/31.....	3,000	2,304,866
Amcor Flexibles North			AvalonBay Communities,		
America, Inc.			Inc.		
2.630%, 06/19/30.....	375	310,063	2.450%, 01/15/31.....	3,000	2,512,776
Amdocs Ltd.			Avnet, Inc.		
2.538%, 06/15/30.....	1,600	1,333,858	3.000%, 05/15/31.....	8,245	6,607,388
American Honda Finance			AXIS Specialty Finance		
Corp.			PLC		
0.750%, 11/25/26..... GBP	4,000	4,394,789	4.000%, 12/06/27.....	4,280	4,028,953
American Tower Corp.			Baker Hughes		
4.125%, 05/16/27..... EUR	2,000	2,183,260	Holdings LLC / Baker		
Amgen, Inc.			Hughes Co-Obligor, Inc.		
2.300%, 02/25/31.....	3,413	2,831,249	3.337%, 12/15/27.....	9,170	8,555,437
4.950%, 10/01/41.....	1,200	1,104,065	3.138%, 11/07/29.....	2,000	1,787,557
Amphenol Corp.			Banco Santander SA		
2.800%, 02/15/30.....	5,600	4,911,811	3.875%, 01/16/28..... EUR	1,000	1,089,616
			3.800%, 02/23/28.....	5,800	5,335,877

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
3.490%, 05/28/30.....	600	\$ 527,581	Canadian Imperial Bank of Commerce		
Bank of Nova Scotia 2.450%, 02/02/32.....	6,800	5,558,222	3.600%, 04/07/32.....	2,000	\$1,799,676
Banque Federative du Credit Mutuel SA			Canadian Natural Resources Ltd.		
0.875%, 12/07/27..... GBP	3,600	3,752,540	5.850%, 02/01/35.....	2,000	1,961,942
Barclays PLC			Carrier Global Corp.		
3.250%, 02/12/27..... GBP	3,000	3,469,502	3.377%, 04/05/40.....	3,211	2,472,589
BAT Capital Corp.			CDP Financial, Inc.		
4.906%, 04/02/30.....	8,600	8,146,362	1.125%, 04/06/27..... EUR	3,000	3,028,671
4.390%, 08/15/37.....	1,200	948,341	CF Industries, Inc.		
Bayer U.S. Finance II LLC			5.150%, 03/15/34.....	1,700	1,629,527
Ω 4.375%, 12/15/28.....	7,000	6,699,140	Charles Schwab Corp.		
Berkshire Hathaway Finance Corp.			2.750%, 10/01/29.....	3,000	2,587,979
1.450%, 10/15/30.....	831	671,925	4.625%, 03/22/30.....	5,000	4,897,743
Best Buy Co., Inc.			Choice Hotels International, Inc.		
4.450%, 10/01/28.....	4,400	4,275,547	3.700%, 12/01/29.....	4,580	4,064,450
Black Hills Corp.			Cigna Group		
4.350%, 05/01/33.....	8,837	7,886,649	4.375%, 10/15/28.....	4,600	4,448,611
BMW U.S. Capital LLC			2.400%, 03/15/30.....	3,866	3,277,405
Ω 4.150%, 04/09/30.....	4,000	3,814,402	3.200%, 03/15/40.....	1,070	817,153
BNG Bank NV			Citigroup, Inc.		
3.500%, 07/19/27..... AUD	1,980	1,274,932	8.125%, 07/15/39.....	4,866	6,174,695
BNP Paribas SA			5.875%, 01/30/42.....	3,000	3,138,682
Ω 3.500%, 11/16/27.....	8,631	7,969,753	CNO Financial Group, Inc.		
Boardwalk Pipelines LP			5.250%, 05/30/29.....	3,750	3,601,136
3.600%, 09/01/32.....	150	127,921	Comcast Corp.		
Boeing Co.			7.050%, 03/15/33.....	3,437	3,949,017
2.950%, 02/01/30.....	1,800	1,576,677	4.400%, 08/15/35.....	3,250	3,053,932
6.125%, 02/15/33.....	3,335	3,490,253	Commonwealth Bank of Australia		
3.600%, 05/01/34.....	2,600	2,230,862	2.400%, 01/14/27..... AUD	5,000	3,089,303
3.250%, 02/01/35.....	300	244,586	5.000%, 01/13/28..... AUD	9,450	6,362,291
Booking Holdings, Inc.			Conagra Brands, Inc.		
4.625%, 04/13/30.....	4,100	4,019,285	5.300%, 11/01/38.....	6,600	6,234,121
BP Capital Markets America, Inc.			ConocoPhillips		
3.060%, 06/17/41.....	4,200	3,158,725	5.900%, 10/15/32.....	5,800	6,240,349
BP Capital Markets PLC			Consolidated Edison Co. of New York, Inc.		
2.274%, 07/03/26..... GBP	2,000	2,349,043	6.750%, 04/01/38.....	1,300	1,442,423
BPCE SA			5.500%, 12/01/39.....	1,400	1,374,115
Ω 2.700%, 10/01/29.....	2,000	1,730,505	5.700%, 06/15/40.....	294	293,393
Brighthouse Financial, Inc.			Constellation Energy Generation LLC		
5.625%, 05/15/30.....	4,035	3,917,211	5.600%, 06/15/42.....	568	547,990
Bristol-Myers Squibb Co.			Cooperatieve Rabobank UA		
4.125%, 06/15/39.....	4,500	4,041,989	1.250%, 03/23/26..... EUR	5,000	5,196,018
Brixmor Operating Partnership LP			Corebridge Financial, Inc.		
2.500%, 08/16/31.....	1,833	1,431,998	4.350%, 04/05/42.....	8,000	6,501,599
Broadcom, Inc.			Cox Communications, Inc.		
4.300%, 11/15/32.....	2,800	2,554,305	Ω 4.800%, 02/01/35.....	3,797	3,399,281
Ω 3.419%, 04/15/33.....	600	501,834	Ω 4.700%, 12/15/42.....	1,000	835,586
Ω 3.137%, 11/15/35.....	4,900	3,759,160	Credit Agricole SA		
Brookfield Finance, Inc.			3.875%, 04/15/24.....	78	76,827
4.350%, 04/15/30.....	2,000	1,853,932	CRH America Finance, Inc.		
2.724%, 04/15/31.....	4,000	3,302,441	Ω 3.950%, 04/04/28.....	1,280	1,209,171
Bunge Ltd. Finance Corp.					
3.750%, 09/25/27.....	2,041	1,926,961			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CVS Health Corp.			2.450%, 03/15/31.....	1,000	\$ 792,585
4.780%, 03/25/38.....	5,000	\$4,613,490	Fidelity National Information		
Danske Bank AS			Services, Inc.		
Ω 4.375%, 06/12/28.....	6,000	5,595,646	5.100%, 07/15/32.....	3,500	3,470,555
Deere & Co.			3.100%, 03/01/41.....	1,000	712,260
5.375%, 10/16/29.....	250	258,982	First American Financial		
Dell International LLC/EMC			Corp.		
Corp.			2.400%, 08/15/31.....	3,300	2,510,759
Ω 3.375%, 12/15/41.....	5,000	3,554,116	Flex Ltd.		
Devon Energy Corp.			4.875%, 06/15/29.....	2,389	2,288,732
4.750%, 05/15/42.....	8,000	6,870,229	4.875%, 05/12/30.....	2,500	2,412,817
Diageo Capital PLC			Flowserve Corp.		
2.375%, 10/24/29.....	5,900	5,135,669	2.800%, 01/15/32.....	9,600	7,678,093
Discover Financial Services			FMC Corp.		
4.100%, 02/09/27.....	1,800	1,677,287	5.650%, 05/18/33.....	3,500	3,376,989
Dominion Energy, Inc.			FMR LLC		
4.900%, 08/01/41.....	6,755	6,083,242	Ω 4.950%, 02/01/33.....	8,555	8,041,302
Dow Chemical Co.			Fortune Brands Innovations,		
5.250%, 11/15/41.....	8,000	7,631,905	Inc.		
DuPont de Nemours, Inc.			3.250%, 09/15/29.....	3,900	3,450,279
5.319%, 11/15/38.....	7,000	6,938,939	Fox Corp.		
Duquesne Light Holdings,			5.476%, 01/25/39.....	5,600	5,181,862
Inc.			Fresenius Medical Care		
Ω 2.775%, 01/07/32.....	500	388,133	U.S. Finance III, Inc.		
DXC Technology Co.			Ω 2.375%, 02/16/31.....	5,000	3,828,630
2.375%, 09/15/28.....	5,000	4,214,692	GATX Corp.		
Eagle Materials, Inc.			3.500%, 06/01/32.....	1,050	891,621
2.500%, 07/01/31.....	600	492,261	5.450%, 09/15/33.....	500	491,324
Eastman Chemical Co.			General Motors Co.		
4.800%, 09/01/42.....	2,000	1,727,454	5.000%, 04/01/35.....	1,350	1,244,454
Elevance Health, Inc.			General Motors Financial		
4.101%, 03/01/28.....	5,000	4,808,341	Co., Inc.		
2.250%, 05/15/30.....	3,616	3,029,857	5.850%, 04/06/30.....	3,000	2,995,763
Enel Finance International			Georgia-Pacific LLC		
NV			7.750%, 11/15/29.....	4,760	5,392,703
Ω 3.500%, 04/06/28.....	4,000	3,669,960	Gilead Sciences, Inc.		
Enexis Holding NV			2.600%, 10/01/40.....	3,786	2,718,565
0.875%, 04/28/26..... EUR	700	714,569	GlaxoSmithKline Capital,		
Enterprise Products			Inc.		
Operating LLC			3.875%, 05/15/28.....	1,600	1,545,430
6.875%, 03/01/33.....	2,035	2,290,055	Glencore Funding LLC		
6.650%, 10/15/34.....	1,500	1,630,376	Ω 2.850%, 04/27/31.....	5,600	4,608,154
ERP Operating LP			Global Payments, Inc.		
1.850%, 08/01/31.....	2,000	1,572,916	4.450%, 06/01/28.....	1,071	1,014,592
Estee Lauder Cos., Inc.			Goldman Sachs Group, Inc.		
2.600%, 04/15/30.....	145	126,606	6.125%, 02/15/33.....	6,200	6,671,969
European Investment Bank			Halliburton Co.		
3.300%, 02/03/28..... AUD	1,931	1,234,521	6.700%, 09/15/38.....	5,400	5,934,299
Expedia Group, Inc.			7.450%, 09/15/39.....	1,000	1,162,903
3.250%, 02/15/30.....	53	46,622	Harley-Davidson Financial		
Fairfax Financial Holdings			Services, Inc.		
Ltd.			Ω 3.050%, 02/14/27.....	7,575	6,903,713
5.625%, 08/16/32.....	950	925,545	HCA, Inc.		
FedEx Corp.			5.500%, 06/01/33.....	5,000	4,977,767
4.900%, 01/15/34.....	3,588	3,517,461	Health Care Service Corp.		
Fidelity National Financial,			A Mutual Legal Reserve		
Inc.			Co.		
3.400%, 06/15/30.....	8,900	7,813,643	Ω 2.200%, 06/01/30.....	350	288,284

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Healthcare Realty Holdings LP			Japan Government Five Year Bond		
2.000%, 03/15/31.....	400	\$ 306,687	0.200%, 12/20/27..... JPY	1,600,000	\$11,286,655
Helmerich & Payne, Inc.			Jefferies Financial Group, Inc.		
2.900%, 09/29/31.....	3,600	2,933,740	2.625%, 10/15/31.....	7,900	6,178,553
Hess Corp.			Johnson & Johnson		
5.600%, 02/15/41.....	2,000	1,908,731	1.300%, 09/01/30.....	2,825	2,308,286
Home Depot, Inc.			4.375%, 12/05/33.....	4,334	4,334,392
3.300%, 04/15/40.....	3,600	2,913,906	2.100%, 09/01/40.....	7,000	4,903,880
Host Hotels & Resorts LP			Juniper Networks, Inc.		
3.375%, 12/15/29.....	1,101	947,809	3.750%, 08/15/29.....	7,000	6,405,064
HSBC Holdings PLC			Kellogg Co.		
4.950%, 03/31/30.....	3,556	3,481,458	7.450%, 04/01/31.....	700	796,847
HYPO NOE Landesbank fuer Niederosterreich und Wien AG			Kemper Corp.		
4.000%, 02/01/27..... EUR	2,000	2,159,678	2.400%, 09/30/30.....	5,500	4,266,355
ING Groep NV			3.800%, 02/23/32.....	3,100	2,547,030
3.950%, 03/29/27.....	6,550	6,253,174	Kimco Realty OP LLC		
4.550%, 10/02/28.....	206	198,662	4.600%, 02/01/33.....	2,500	2,325,628
Intel Corp.			Kinder Morgan Energy Partners LP		
4.600%, 03/25/40.....	1,700	1,584,651	6.500%, 09/01/39.....	1,565	1,598,038
2.800%, 08/12/41.....	3,000	2,116,648	Kinder Morgan, Inc.		
5.625%, 02/10/43.....	750	759,434	5.300%, 12/01/34.....	5,000	4,844,150
Inter-American Development Bank			Kommunalbanken AS		
3.100%, 02/22/28..... AUD	2,000	1,263,279	3.000%, 12/09/26..... AUD	1,000	637,910
Inter-American Investment Corp.			4.350%, 01/18/28..... AUD	2,800	1,856,763
2.300%, 02/17/27..... AUD	1,500	917,882	Kraft Heinz Foods Co.		
Intercontinental Exchange, Inc.			5.000%, 06/04/42.....	5,000	4,678,795
2.650%, 09/15/40.....	7,000	4,965,660	Kroger Co.		
International Business Machines Corp.			7.500%, 04/01/31.....	6,725	7,624,957
3.300%, 01/27/27.....	1,726	1,634,928	Lam Research Corp.		
3.500%, 05/15/29.....	29	26,908	4.000%, 03/15/29.....	1,600	1,549,473
4.150%, 05/15/39.....	2,300	2,008,697	Landwirtschaftliche Rentenbank		
2.850%, 05/15/40.....	2,000	1,449,999	4.000%, 01/19/28..... AUD	2,360	1,550,179
International Flavors & Fragrances, Inc.			Lazard Group LLC		
Ω 3.268%, 11/15/40.....	8,500	5,977,447	4.500%, 09/19/28.....	7,000	6,630,872
Interstate Power & Light Co.			Lear Corp.		
2.300%, 06/01/30.....	2,228	1,845,872	3.500%, 05/30/30.....	3,595	3,179,639
Intesa Sanpaolo SpA			Leggett & Platt, Inc.		
Ω 3.875%, 07/14/27.....	4,000	3,624,883	4.400%, 03/15/29.....	6,200	5,920,385
Ω 4.000%, 09/23/29.....	1,500	1,313,724	Lincoln National Corp.		
Jabil, Inc.			3.400%, 01/15/31.....	50	41,886
3.600%, 01/15/30.....	3,995	3,595,785	3.400%, 03/01/32.....	863	700,799
3.000%, 01/15/31.....	5,767	4,897,669	Lloyds Banking Group PLC		
Jackson Financial, Inc.			4.375%, 03/22/28.....	4,000	3,802,772
5.670%, 06/08/32.....	2,000	1,911,009	Loews Corp.		
Jacobs Engineering Group, Inc.			6.000%, 02/01/35.....	1,900	1,968,828
5.900%, 03/01/33.....	3,398	3,357,064	LSEGA Financing PLC		
			Ω 2.500%, 04/06/31.....	1,500	1,243,602
			Ω 3.200%, 04/06/41.....	2,700	2,014,461
			LYB International Finance III LLC		
			3.375%, 10/01/40.....	9,500	7,023,195
			Manitoba, Province of Canada		
			3.600%, 08/17/27..... AUD	6,800	4,369,665

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Markel Group, Inc.			2.679%, 07/16/30.....	2,000	\$1,628,316
3.350%, 09/17/29.....	7,000	\$6,307,896	Nordea Bank Abp		
Marriott International, Inc.			0.500%, 05/14/27..... EUR	2,000	1,961,487
2.750%, 10/15/33.....	3,000	2,381,940	Northern Trust Corp.		
Marsh & McLennan Cos., Inc.			1.950%, 05/01/30.....	9,100	7,550,556
5.875%, 08/01/33.....	2,500	2,639,874	NOV, Inc.		
Mercedes-Benz Finance North America LLC			3.950%, 12/01/42.....	1,359	1,014,381
8.500%, 01/18/31.....	2,705	3,345,736	Nucor Corp.		
Merck Sharp & Dohme Corp.			3.950%, 05/01/28.....	6,000	5,707,091
6.400%, 03/01/28.....	1,091	1,159,786	3.125%, 04/01/32.....	180	155,937
MetLife, Inc.			NVIDIA Corp.		
6.500%, 12/15/32.....	300	329,547	3.500%, 04/01/40.....	1,600	1,361,490
5.700%, 06/15/35.....	7,200	7,471,237	ONEOK, Inc.		
Micron Technology, Inc.			6.350%, 01/15/31.....	3,700	3,810,819
4.663%, 02/15/30.....	4,334	4,106,256	OP Corporate Bank PLC		
3.366%, 11/01/41.....	3,200	2,260,129	4.125%, 04/18/27..... EUR	7,000	7,751,225
Microsoft Corp.			Oracle Corp.		
3.500%, 02/12/35.....	10,000	9,229,154	3.250%, 11/15/27.....	1,799	1,676,877
4.200%, 11/03/35.....	3,750	3,675,742	3.250%, 05/15/30.....	2,966	2,633,834
Mississippi Power Co.			3.600%, 04/01/40.....	4,000	3,080,772
4.250%, 03/15/42.....	1,200	1,005,846	ORIX Corp.		
Mitsubishi UFJ Financial Group, Inc.			2.250%, 03/09/31.....	1,500	1,227,498
2.048%, 07/17/30.....	8,750	7,083,269	4.000%, 04/13/32.....	2,500	2,299,042
3.751%, 07/18/39.....	3,200	2,698,102	Owens Corning		
Mizuho Financial Group, Inc.			3.875%, 06/01/30.....	4,900	4,495,496
2.839%, 09/13/26.....	2,000	1,837,090	Penske Truck Leasing Co. LP/PTL Finance Corp.		
Molson Coors Beverage Co.			5.550%, 05/01/28.....	5,000	4,922,599
5.000%, 05/01/42.....	5,000	4,666,277	Philip Morris International, Inc.		
Morgan Stanley			2.100%, 05/01/30.....	3,800	3,135,683
7.250%, 04/01/32.....	4,234	4,858,365	Phillips 66		
Mosaic Co.			2.150%, 12/15/30.....	2,200	1,798,197
4.050%, 11/15/27.....	4,000	3,841,273	PNC Financial Services Group, Inc.		
Motorola Solutions, Inc.			3.450%, 04/23/29.....	150	136,795
4.600%, 05/23/29.....	5,894	5,728,289	PPG Industries, Inc.		
5.600%, 06/01/32.....	1,111	1,102,662	2.800%, 08/15/29.....	5,000	4,458,018
MPLX LP			2.550%, 06/15/30.....	2,695	2,293,023
4.125%, 03/01/27.....	1,600	1,537,580	Primerica, Inc.		
4.500%, 04/15/38.....	5,610	4,835,392	2.800%, 11/19/31.....	5,950	4,935,158
National Australia Bank Ltd.			Progress Energy, Inc.		
4.950%, 11/25/27..... AUD	11,550	7,764,325	6.000%, 12/01/39.....	5,010	5,063,549
4.400%, 05/12/28..... AUD	5,700	3,735,241	Progressive Corp.		
National Fuel Gas Co.			6.250%, 12/01/32.....	900	973,023
2.950%, 03/01/31.....	3,300	2,690,584	Prologis Euro Finance LLC		
Nederlandse Waterschapsbank NV			0.250%, 09/10/27..... EUR	300	282,571
3.500%, 07/20/27..... AUD	7,300	4,700,812	Prologis LP		
NetApp, Inc.			4.625%, 01/15/33.....	2,600	2,529,648
2.700%, 06/22/30.....	3,600	3,035,466	Prudential Financial, Inc.		
Newmont Corp.			3.878%, 03/27/28.....	2,856	2,744,817
5.875%, 04/01/35.....	5,000	5,093,415	5.750%, 07/15/33.....	3,625	3,808,482
Nomura Holdings, Inc.			3.000%, 03/10/40.....	600	453,669
3.103%, 01/16/30.....	7,625	6,492,732	Prudential Funding Asia PLC		
			3.125%, 04/14/30.....	3,600	3,189,935
			3.625%, 03/24/32.....	2,750	2,448,550

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
PulteGroup, Inc.			2.222%, 09/17/31.....	6,227	\$ 4,946,863
6.375%, 05/15/33.....	1,100	\$1,159,381	Sun Communities		
Rayonier LP			Operating LP		
2.750%, 05/17/31.....	3,500	2,792,863	4.200%, 04/15/32.....	5,000	4,400,437
Realty Income Corp.			Suncor Energy, Inc.		
5.625%, 10/13/32.....	2,600	2,640,305	5.950%, 12/01/34.....	6,600	6,617,174
2.850%, 12/15/32.....	2,067	1,686,599	6.500%, 06/15/38.....	1,000	1,042,859
1.800%, 03/15/33.....	4,600	3,375,248	Svenska Handelsbanken		
Reinsurance Group of			AB		
America, Inc.			3.750%, 11/01/27..... EUR	16,000	17,530,153
3.950%, 09/15/26.....	2,357	2,226,676	Swedbank AB		
3.150%, 06/15/30.....	1,200	1,029,923	1.300%, 02/17/27..... EUR	1,000	990,221
Revvity, Inc.			4.250%, 07/11/28..... EUR	1,919	2,111,583
3.300%, 09/15/29.....	1,500	1,345,179	Tapestry, Inc.		
Rio Tinto Finance USA Ltd.			3.050%, 03/15/32.....	1,762	1,407,035
7.125%, 07/15/28.....	1,720	1,886,962	Targa Resources Corp.		
Royal Bank of Canada			4.200%, 02/01/33.....	3,000	2,679,442
3.875%, 05/04/32.....	2,000	1,833,206	Telefonica Europe BV		
5.000%, 02/01/33.....	6,000	5,891,635	8.250%, 09/15/30.....	6,875	7,930,416
Royalty Pharma PLC			T-Mobile USA, Inc.		
3.300%, 09/02/40.....	8,450	5,973,719	4.375%, 04/15/40.....	450	397,066
RTX Corp.			3.000%, 02/15/41.....	8,500	6,155,225
4.875%, 10/15/40.....	4,000	3,736,947	Toronto-Dominion Bank		
Schlumberger Holdings			2.000%, 09/10/31.....	2,778	2,215,577
Corp.			3.200%, 03/10/32.....	5,000	4,305,190
Ω 4.300%, 05/01/29.....	1,000	963,073	4.456%, 06/08/32.....	4,909	4,621,739
Schlumberger Investment			TotalEnergies Capital SA		
SA			3.883%, 10/11/28.....	1,728	1,658,683
2.650%, 06/26/30.....	150	131,189	Toyota Motor Credit Corp.		
Siemens			3.050%, 01/11/28.....	7,000	6,509,331
Financieringsmaatschappij			TransCanada PipeLines		
NV			Ltd.		
Ω 6.125%, 08/17/26.....	80	82,612	4.625%, 03/01/34.....	7,145	6,533,558
Simon Property Group LP			UBS Group AG		
2.650%, 07/15/30.....	3,800	3,221,194	1.250%, 09/01/26..... EUR	3,900	3,901,449
2.250%, 01/15/32.....	3,967	3,109,214	Union Pacific Corp.		
Skandinaviska Enskilda			3.375%, 02/14/42.....	250	199,690
Banken AB			United Parcel Service, Inc.		
3.750%, 02/07/28..... EUR	800	861,150	5.200%, 04/01/40.....	5,260	5,367,169
3.875%, 05/09/28..... EUR	1,000	1,096,691	4.875%, 11/15/40.....	907	887,920
Societe Generale SA			UnitedHealth Group, Inc.		
0.750%, 01/25/27..... EUR	2,000	1,945,029	3.875%, 12/15/28.....	2,200	2,113,266
Ω 3.000%, 01/22/30.....	5,400	4,531,728	Unum Group		
Southwest Gas Corp.			4.000%, 06/15/29.....	2,875	2,661,541
2.200%, 06/15/30.....	5,700	4,647,704	Valero Energy Corp.		
Stanley Black & Decker,			7.500%, 04/15/32.....	4,400	4,975,042
Inc.			6.625%, 06/15/37.....	2,300	2,474,260
3.000%, 05/15/32.....	6,500	5,543,661	Ventas Realty LP		
5.200%, 09/01/40.....	3,000	2,801,865	3.000%, 01/15/30.....	3,400	2,904,563
Steel Dynamics, Inc.			Verizon Communications,		
3.250%, 01/15/31.....	6,080	5,285,295	Inc.		
Stellantis Finance US, Inc.			4.812%, 03/15/39.....	7,000	6,423,585
Ω 2.691%, 09/15/31.....	9,099	7,271,737	VF Corp.		
Sumitomo Mitsui Financial			2.950%, 04/23/30.....	6,945	5,753,964
Group, Inc.			Viatrix, Inc.		
1.546%, 06/15/26..... EUR	200	206,071	3.850%, 06/22/40.....	5,350	3,804,506
3.544%, 01/17/28.....	3,100	2,865,700			
3.040%, 07/16/29.....	3,000	2,630,426			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Virginia Electric & Power Co. 8.875%, 11/15/38.....	670	\$ 882,416	WP Carey, Inc. 2.250%, 04/01/33.....	5,000	\$ 3,775,585
Vodafone Group PLC 7.875%, 02/15/30.....	7,225	8,223,538	WRKCo, Inc. 4.200%, 06/01/32.....	1,600	1,460,839
Volkswagen Financial Services NV 1.125%, 07/05/26..... GBP	7,000	7,819,245	TOTAL BONDS.....		<u>1,172,955,284</u>
Volvo Treasury AB 2.000%, 08/19/27..... EUR	1,000	1,029,284	U.S. TREASURY OBLIGATIONS — (4.4%) U.S. Treasury Notes		
Walgreens Boots Alliance, Inc. 3.200%, 04/15/30.....	4,600	3,916,100	0.375%, 04/30/25.....	3,000	2,768,789
Walt Disney Co. 6.200%, 12/15/34.....	2,200	2,404,679	0.250%, 05/31/25.....	11,750	10,785,215
3.500%, 05/13/40.....	400	326,431	0.250%, 07/31/25.....	3,750	3,422,168
Wells Fargo & Co. 4.150%, 01/24/29.....	5,764	5,467,740	0.250%, 08/31/25.....	11,000	10,008,281
Welltower OP LLC 3.100%, 01/15/30.....	1,200	1,046,700	2.250%, 11/15/25.....	5,000	4,728,906
2.750%, 01/15/31.....	7,300	6,072,012	0.375%, 11/30/25.....	4,500	4,071,621
Western Union Co. 2.750%, 03/15/31.....	5,000	3,953,677	2.625%, 01/31/26.....	5,000	4,761,914
Westlake Corp. 3.375%, 06/15/30.....	1,016	882,953	1.875%, 07/31/26.....	10,600	9,826,946
2.875%, 08/15/41.....	800	529,587	0.750%, 08/31/26.....	7,400	<u>6,612,883</u>
Westpac Banking Corp. 4.800%, 02/16/28..... AUD	5,600	3,730,581	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>56,986,723</u>
WestRock MWV LLC 8.200%, 01/15/30.....	3,885	4,442,725	TOTAL INVESTMENT SECURITIES (Cost \$1,363,614,123)....		<u>1,235,185,028</u>
7.950%, 02/15/31.....	3,112	3,527,820			
Williams Cos., Inc. 6.300%, 04/15/40.....	1,000	1,047,055	Shares		
Willis North America, Inc. 5.350%, 05/15/33.....	3,000	2,922,160	SECURITIES LENDING COLLATERAL — (3.8%) @ \$ The DFA Short Term Investment Fund	4,197,031	<u>48,547,062</u>
			TOTAL INVESTMENTS — (100.0%) (Cost \$1,412,156,150)^..		<u><u>\$1,283,732,090</u></u>

As of July 31, 2023, 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:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 3,587,735	GBP 2,743,632	Bank of New York Mellon	08/14/23	\$ 66,483
USD 20,901,880	GBP 16,184,624	Citibank, N.A.	08/14/23	130,093
USD 4,358,459	AUD 6,436,100	Australia & New Zealand Banking Group Ltd.	08/21/23	32,510
USD 745,271	AUD 1,108,131	Citibank, N.A.	08/21/23	453
USD 18,398,441	AUD 27,167,398	HSBC Bank	08/21/23	138,194
USD 2,431,580	EUR 2,164,368	State Street Bank and Trust	08/22/23	49,581
USD 29,867,257	EUR 26,996,891	Morgan Stanley and Co. International	08/28/23	147,242
Total Appreciation				\$ 564,556
USD 20,855,829	AUD 31,263,423	Bank of New York Mellon	08/14/23	\$(152,473)
USD 22,434,027	AUD 33,520,890	Citibank, N.A.	08/14/23	(91,242)
USD 1,983,787	EUR 1,804,309	Australia & New Zealand Banking Group Ltd.	08/22/23	(1,948)
USD 20,974,927	EUR 19,155,347	State Street Bank and Trust	08/22/23	(106,520)

DFA INTERMEDIATE-TERM EXTENDED QUALITY 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 6,395,909	JPY 907,270,151	Citibank, N.A.	09/28/23	\$ (38,361)
USD 4,933,341	JPY 705,080,865	Societe Generale	09/28/23	(67,022)
Total (Depreciation)				<u><u>\$ (457,566)</u></u>
Total Appreciation (Depreciation)				<u><u>\$ 106,990</u></u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 5,243,021	—	\$ 5,243,021
Bonds.....	—	1,172,955,284	—	1,172,955,284
U.S. Treasury Obligations.....	—	56,986,723	—	56,986,723
Securities Lending Collateral.....	—	48,547,062	—	48,547,062
Forward Currency Contracts**.....	—	106,990	—	106,990
TOTAL.....	—	<u><u>\$1,283,839,080</u></u>	—	<u><u>\$1,283,839,080</u></u>

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

DFA TARGETED CREDIT PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (93.2%)			CANADA — (Continued)		
AUSTRALIA — (2.9%)			Magna International, Inc.		
APA Infrastructure Ltd.			1.900%, 11/24/23..... EUR	500	\$ 545,860
4.250%, 11/26/24..... GBP	2,000	\$ 2,495,303	Royal Bank of Canada		
Ω... 4.200,03/23/25.....	3,200	3,114,864	0.875%, 01/20/26.....	8,000	7,179,805
BHP Billiton Finance Ltd.			Spectra Energy Partners LP		
3.000%, 05/29/24..... EUR	5,900	6,434,935	4.750%, 03/15/24.....	500	496,360
3.250%, 09/25/24..... GBP	1,250	1,562,459	Toronto-Dominion Bank		
BNZ International Funding			# 2.350%, 03/08/24.....	2,000	1,959,832
Ltd.			0.375%, 04/25/24..... EUR	550	589,179
0.375%, 09/14/24..... EUR	4,200	4,433,740	1.200%, 06/03/26.....	5,196	<u>4,627,961</u>
Glencore Finance Europe Ltd.			TOTAL CANADA.....		<u>39,914,531</u>
0.625%, 09/11/24..... EUR	397	418,816	DENMARK — (1.9%)		
1.750%, 03/17/25..... EUR	1,000	1,059,876	AP Moller - Maersk AS		
Glencore Funding LLC			1.750%, 03/16/26..... EUR	5,500	5,740,717
Ω 4.625%, 04/29/24.....	3,400	3,368,627	Danske Bank AS		
Ω 1.625%, 09/01/25.....	1,175	1,086,243	Ω 5.375%, 01/12/24.....	2,000	1,989,518
Ω 1.625%, 04/27/26.....	700	633,601	0.625%, 05/26/25..... EUR	2,500	2,587,234
Macquarie Group Ltd.			ISS Finance BV		
0.625%, 02/03/27..... EUR	500	485,171	1.250%, 07/07/25..... EUR	2,800	2,907,659
Westpac Securities NZ Ltd.			Nykredit Realkredit AS		
1.099%, 03/24/26..... EUR	2,235	<u>2,273,188</u>	0.250%, 01/13/26..... EUR	5,000	<u>4,993,942</u>
TOTAL AUSTRALIA.....		<u>27,366,823</u>	TOTAL DENMARK.....		<u>18,219,070</u>
BELGIUM — (0.9%)			FINLAND — (0.7%)		
Belfius Bank SA			OP Corporate Bank PLC		
0.375%, 09/02/25..... EUR	1,800	1,833,380	0.125%, 07/01/24..... EUR	6,500	<u>6,899,689</u>
0.375%, 02/13/26..... EUR	5,000	5,026,091	FRANCE — (5.0%)		
Groupe Bruxelles Lambert			Air Liquide Finance SA		
NV			1.875%, 06/05/24..... EUR	1,200	1,296,168
1.875%, 06/19/25..... EUR	2,000	<u>2,111,806</u>	Banque Federative du Credit		
TOTAL BELGIUM.....		<u>8,971,277</u>	Mutuel SA		
CANADA — (4.2%)			Ω 0.650%, 02/27/24.....	800	776,228
Alimentation Couche-Tard,			0.010%, 03/07/25..... EUR	1,000	1,029,308
Inc.			1.000%, 05/23/25..... EUR	2,000	2,083,989
1.875%, 05/06/26..... EUR	5,000	5,186,288	1.625%, 01/19/26..... EUR	1,500	1,555,130
Bank of Nova Scotia			0.750%, 06/08/26..... EUR	3,000	3,011,175
1.050%, 03/02/26.....	5,900	5,290,577	Banque Stellantis France		
Brookfield Corp.			SACA		
4.000%, 01/15/25.....	2,100	2,045,942	Δ 0.000%, 01/22/25..... EUR	2,400	2,482,478
Canadian Imperial Bank of			BNP Paribas SA		
Commerce			1.000%, 06/27/24..... EUR	498	533,127
1.250%, 06/22/26.....	7,391	6,595,913	1.125%, 08/28/24..... EUR	700	747,489
Canadian Natural			Ω 3.375%, 01/09/25.....	2,000	1,933,158
Resources Ltd.			1.250%, 03/19/25..... EUR	3,400	3,576,814
3.900%, 02/01/25.....	1,200	1,163,671	BPCE SA		
Enbridge Pipelines, Inc.			1.000%, 07/15/24..... EUR	700	748,622
3.000%, 08/10/26..... CAD	3,000	2,130,588	Ω 2.375%, 01/14/25.....	2,300	2,169,422
Enbridge, Inc.			0.625%, 04/28/25..... EUR	2,600	2,696,298
2.500%, 01/15/25.....	2,200	2,102,555	Ω 1.000%, 01/20/26.....	3,000	2,683,011
			1.375%, 03/23/26..... EUR	1,000	1,029,968

DFA TARGETED CREDIT PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			GERMANY — (Continued)		
CA Auto Bank SpA			Volkswagen Financial		
Δ 0.000%, 04/16/24..... EUR	2,000	\$ 2,136,316	Services NV		
Credit Agricole SA			4.250%, 10/09/25..... GBP	4,000	\$ 4,913,688
0.500%, 06/24/24..... EUR	800	853,265	Volkswagen Leasing GmbH		
1.000%, 09/16/24..... EUR	1,000	1,063,162	0.375%, 07/20/26..... EUR	500	492,128
1.375%, 03/13/25..... EUR	2,000	2,107,434	VW Credit Canada, Inc.		
LeasePlan Corp. NV			2.050%, 12/10/24..... CAD	1,000	721,253
Ω 2.875%, 10/24/24.....	3,000	2,873,062	ZF North America Capital,		
2.125%, 05/06/25..... EUR	700	741,335	Inc.		
0.250%, 02/23/26..... EUR	1,043	1,035,493	Ω 4.750%, 04/29/25.....	500	486,175
Societe Generale SA			TOTAL GERMANY.....		<u>47,092,977</u>
Ω 2.625%, 10/16/24.....	800	767,082	IRELAND — (0.6%)		
Ω 1.375%, 07/08/25.....	3,600	3,300,271	AerCap Ireland Capital		
0.125%, 02/24/26..... EUR	2,200	2,185,550	DAC/AerCap Global Aviation		
Ω 4.000%, 01/12/27.....	2,000	<u>1,872,397</u>	Trust		
TOTAL FRANCE.....		<u>47,287,752</u>	6.500%, 07/15/25.....	5,450	5,488,125
GERMANY — (5.0%)			1.750%, 01/30/26.....	500	451,716
Bayer U.S. Finance II LLC			TOTAL IRELAND.....		<u>5,939,841</u>
Ω 4.250%, 12/15/25.....	2,800	2,716,388	ITALY — (3.4%)		
Bayer U.S. Finance LLC			Enel Finance International NV		
Ω 3.375%, 10/08/24.....	1,000	969,408	5.625%, 08/14/24..... GBP	4,000	5,109,507
Commerzbank AG			0.375%, 06/17/27..... EUR	2,000	1,936,823
1.750%, 01/22/25..... GBP	600	718,057	Eni SpA		
1.125%, 06/22/26..... EUR	3,000	3,023,934	0.625%, 09/19/24..... EUR	1,000	1,059,386
Daimler Truck Finance			Holding d'Infrastructures de		
North America LLC			Transport SASU		
Ω 3.500%, 04/07/25.....	4,490	4,336,749	2.500%, 05/04/27..... EUR	5,400	5,583,415
Daimler Truck International			Intesa Sanpaolo SpA		
Finance BV			1.000%, 07/04/24..... EUR	2,000	2,137,741
1.250%, 04/06/25..... EUR	4,700	4,936,875	Ω 3.250%, 09/23/24.....	800	771,030
Deutsche Bank AG			0.625%, 02/24/26..... EUR	3,800	3,820,581
3.700%, 05/30/24.....	1,800	1,754,951	Republic of Italy Government		
2.625%, 12/16/24..... GBP	1,000	1,212,662	International Bond		
4.100%, 01/13/26.....	1,000	948,772	6.875%, 09/27/23.....	750	750,946
1.625%, 01/20/27..... EUR	2,500	2,483,925	2.375%, 10/17/24.....	1,661	1,590,517
Fresenius Medical Care AG			1.250%, 02/17/26.....	3,500	3,143,294
& Co. KGaA			Snam SpA		
3.875%, 09/20/27..... EUR	1,500	1,639,527	Δ 0.000%, 08/15/25..... EUR	5,000	5,075,376
Fresenius Medical Care			UniCredit SpA		
U.S. Finance III, Inc.			0.325%, 01/19/26..... EUR	1,750	1,762,480
Ω 1.875%, 12/01/26.....	3,280	2,868,213	TOTAL ITALY.....		<u>32,741,096</u>
Fresenius SE & Co. KGaA			JAPAN — (6.3%)		
1.875%, 05/24/25..... EUR	2,707	2,859,105	7-Eleven, Inc.		
Mercedes-Benz Finance			Ω 0.950%, 02/10/26.....	7,926	7,115,341
Canada, Inc.			Aircastle Ltd.		
2.970%, 03/13/24..... CAD	3,700	2,762,296	4.125%, 05/01/24.....	2,000	1,963,898
Mercedes-Benz Finance			Ω 5.250%, 08/11/25.....	50	48,651
North America LLC			4.250%, 06/15/26.....	3,500	3,325,429
Ω 1.450%, 03/02/26.....	2,024	1,846,249	American Honda Finance		
Mercedes-Benz International			Corp.		
Finance BV			0.750%, 01/17/24..... EUR	1,900	2,059,165
0.250%, 11/06/23..... EUR	750	816,620			
1.625%, 11/11/24..... GBP	2,000	2,439,878			
Volkswagen Bank GmbH					
1.250%, 06/10/24..... EUR	2,000	2,146,124			

DFA TARGETED CREDIT PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
JAPAN — (Continued)			NETHERLANDS — (Continued)		
East Japan Railway Co. 2.614%, 09/08/25..... EUR	2,700	\$ 2,893,259	2.375%, 06/01/27..... EUR	1,000	\$ 1,038,727
Honda Canada Finance, Inc. 2.500%, 06/04/24..... CAD	4,000	2,957,722	Cooperatieve Rabobank UA Ω 2.625%, 07/22/24.....	1,450	1,405,933
JT International Financial Services BV 1.125%, 09/28/25..... EUR	1,000	1,033,462	Enexis Holding NV 0.875%, 04/28/26..... EUR	1,000	1,020,814
Mitsubishi UFJ Financial Group, Inc. 0.339%, 07/19/24..... EUR	1,470	1,561,022	ING Groep NV 1.125%, 02/14/25..... EUR	1,300	1,368,960
3.850%, 03/01/26.....	4,000	3,836,526	Ω 4.625%, 01/06/26.....	6,100	5,960,994
2.757%, 09/13/26.....	1,000	921,705	JAB Holdings BV 1.750%, 06/25/26..... EUR	1,500	1,544,799
Mizuho Financial Group, Inc. 0.118%, 09/06/24..... EUR	1,782	1,882,293	Koninklijke Philips NV 0.500%, 05/22/26..... EUR	4,550	4,557,024
Nissan Motor Acceptance Co. LLC Ω 1.125%, 09/16/24.....	500	470,820	TOTAL NETHERLANDS.....		<u>18,957,076</u>
Ω 2.000%, 03/09/26.....	1,500	1,340,928	NEW ZEALAND — (0.4%)		
1.850%, 09/16/26.....	250	217,780	ANZ New Zealand International Ltd. Ω 3.400%, 03/19/24.....	4,000	<u>3,937,289</u>
Nissan Motor Co. Ltd. Ω 3.522%, 09/17/25.....	3,000	2,832,082	PORTUGAL — (0.5%)		
Nomura Holdings, Inc. 2.648%, 01/16/25.....	5,500	5,230,579	EDP - Energias de Portugal SA 2.875%, 06/01/26..... EUR	4,100	<u>4,390,123</u>
1.653%, 07/14/26.....	700	619,825	SPAIN — (2.6%)		
NTT Finance Corp. 0.010%, 03/03/25..... EUR	580	599,958	Banco Bilbao Vizcaya Argentaria SA 1.375%, 05/14/25..... EUR	400	419,231
0.082%, 12/13/25..... EUR	1,000	1,009,563	1.750%, 11/26/25..... EUR	3,000	3,131,742
Sumitomo Mitsui Financial Group, Inc. 0.934%, 10/11/24..... EUR	2,000	2,122,929	Banco Santander SA 0.250%, 06/19/24..... EUR	900	957,040
1.546%, 06/15/26..... EUR	1,522	1,568,200	1.849%, 03/25/26.....	2,000	1,803,209
Takeda Pharmaceutical Co. Ltd. 2.250%, 11/21/26..... EUR	5,900	6,175,310	CaixaBank SA 2.375%, 02/01/24..... EUR	2,000	2,180,872
Toyota Credit Canada, Inc. 1.270%, 07/22/24..... CAD	2,250	1,639,165	1.000%, 06/25/24..... EUR	300	320,231
Toyota Finance Australia Ltd. 2.004%, 10/21/24..... EUR	700	752,626	0.375%, 02/03/25..... EUR	4,000	4,153,473
0.064%, 01/13/25..... EUR	4,300	4,467,744	1.375%, 06/19/26..... EUR	1,800	1,819,300
Toyota Motor Finance Netherlands BV 0.750%, 12/19/25..... GBP	1,500	1,715,197	Iberdrola Finanzas SA 7.375%, 01/29/24..... GBP	1,500	1,936,578
TOTAL JAPAN.....		<u>60,361,179</u>	Naturgy Finance BV 0.875%, 05/15/25..... EUR	1,500	1,560,341
LUXEMBOURG — (0.7%)			Santander Holdings USA, Inc. 3.244%, 10/05/26.....	3,000	2,750,005
ArcelorMittal SA # 6.125%, 06/01/25.....	500	504,895	Santander UK Group Holdings PLC 3.625%, 01/14/26..... GBP	1,000	1,193,820
4.875%, 09/26/26..... EUR	5,500	6,186,121	Telefonica Emisiones SA 1.069%, 02/05/24..... EUR	800	866,874
TOTAL LUXEMBOURG.....		<u>6,691,016</u>	5.375%, 02/02/26..... GBP	1,000	<u>1,262,724</u>
NETHERLANDS — (2.0%)			TOTAL SPAIN.....		<u>24,355,440</u>
ABN AMRO Bank NV 0.875%, 01/15/24..... EUR	1,900	2,059,825	SWEDEN — (1.9%)		
			Lansforsakringar Bank AB 0.125%, 02/19/25..... EUR	3,500	3,608,236

DFA TARGETED CREDIT PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWEDEN — (Continued)			UNITED KINGDOM — (Continued)		
Skandinaviska Enskilda			0.875%, 09/06/24..... EUR	1,316	\$ 1,398,548
Banken AB			4.300%, 03/08/26.....	3,000	2,910,743
1.750%, 11/11/26..... EUR	1,000	\$ 1,027,173	Lloyds Bank Corporate		
Swedbank AB			Markets PLC		
Ω 0.600%, 09/25/23.....	1,600	1,587,024	1.750%, 07/11/24..... GBP	3,000	3,697,355
0.250%, 10/09/24..... EUR	2,500	2,627,025	Lseg Netherlands BV		
0.750%, 05/05/25..... EUR	2,000	2,069,937	Δ 0.000%, 04/06/25..... EUR	325	334,594
3.750%, 11/14/25..... EUR	1,000	1,089,783	Motability Operations Group		
Volvo Treasury AB			PLC		
2.125%, 09/01/24..... EUR	1,400	1,507,847	0.875%, 03/14/25..... EUR	3,552	3,720,277
2.625%, 02/20/26..... EUR	4,400	4,691,158	National Grid North		
TOTAL SWEDEN.....		<u>18,208,183</u>	America, Inc.		
SWITZERLAND — (1.0%)			0.410%, 01/20/26..... EUR	2,750	2,772,756
ABB Finance BV			National Grid PLC		
0.625%, 03/31/24..... EUR	1,000	1,075,406	2.179%, 06/30/26..... EUR	3,300	3,458,509
0.750%, 05/16/24..... EUR	1,880	2,017,691	Nationwide Building Society		
UBS AG			1.250%, 03/03/25..... EUR	2,000	2,105,451
Ω 0.450%, 02/09/24.....	2,000	1,941,487	Ω 3.900%, 07/21/25.....	1,800	1,734,326
0.010%, 03/31/26..... EUR	2,000	1,968,093	#Ω 1.000%, 08/28/25.....	2,600	2,347,670
UBS Group AG			Ω 1.500%, 10/13/26.....	1,500	1,312,699
4.125%, 09/24/25.....	2,000	1,924,366	NatWest Group PLC		
4.125%, 04/15/26.....	1,000	956,869	4.800%, 04/05/26.....	2,367	2,304,525
TOTAL SWITZERLAND.....		<u>9,883,912</u>	Reynolds American, Inc.		
UNITED KINGDOM — (6.4%)			4.450%, 06/12/25.....	1,500	1,468,937
Barclays PLC			Standard Chartered PLC		
3.650%, 03/16/25.....	1,650	1,591,930	#Ω 3.200%, 04/17/25.....	2,000	1,915,170
4.375%, 01/12/26.....	2,160	2,087,847	Vodafone Group PLC		
3.000%, 05/08/26..... GBP	2,000	2,338,391	1.875%, 09/11/25..... EUR	1,500	1,581,235
BAT Capital Corp.			TOTAL UNITED KINGDOM..		<u>60,805,000</u>
3.222%, 08/15/24.....	200	194,646	UNITED STATES — (46.8%)		
3.215%, 09/06/26.....	1,500	1,402,797	AES Corp.		
BAT International Finance PLC			Ω 3.300%, 07/15/25.....	1,500	1,424,383
2.750%, 03/25/25..... EUR	900	965,633	Aetna, Inc.		
1.668%, 03/25/26.....	3,000	2,718,895	3.500%, 11/15/24.....	412	401,988
BP Capital Markets PLC			Altria Group, Inc.		
1.876%, 04/07/24..... EUR	1,584	1,715,833	2.200%, 06/15/27..... EUR	2,000	2,048,769
0.900%, 07/03/24..... EUR	500	534,555	Amcor Finance USA, Inc.		
British Telecommunications			3.625%, 04/28/26.....	2,835	2,685,085
PLC			American Electric Power		
0.500%, 09/12/25..... EUR	1,000	1,023,076	Co., Inc.		
CK Hutchison Group Telecom			1.000%, 11/01/25.....	678	615,028
Finance SA			American Honda Finance		
0.375%, 10/17/23..... EUR	2,000	2,181,017	Corp.		
0.750%, 04/17/26..... EUR	2,000	2,013,207	1.950%, 10/18/24..... EUR	3,267	3,508,682
CNH Industrial Capital LLC			American Medical Systems		
4.200%, 01/15/24.....	1,567	1,554,362	Europe BV		
3.950%, 05/23/25.....	1,700	1,650,796	0.750%, 03/08/25..... EUR	4,400	4,591,974
CNH Industrial Finance			American Tower Corp.		
Europe SA			3.375%, 05/15/24.....	900	882,772
Δ 0.000%, 04/01/24..... EUR	1,500	1,605,809	4.400%, 02/15/26.....	1,300	1,264,124
Diageo Finance PLC			1.600%, 04/15/26.....	4,500	4,054,042
1.000%, 04/22/25..... EUR	2,500	2,619,834	1.950%, 05/22/26..... EUR	500	515,309
HSBC Holdings PLC			Amgen, Inc.		
6.500%, 05/20/24..... GBP	1,200	1,543,577	2.000%, 02/25/26..... EUR	3,500	3,683,161

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)		
Archer-Daniels-Midland Co.			Constellation Energy		
1.000%, 09/12/25. EUR	1,000	\$1,035,496	Generation LLC		
Ares Capital Corp.			3.250%, 06/01/25.	3,500	\$3,351,015
4.200%, 06/10/24.	3,000	2,943,757	Corporate Office		
# 3.250%, 07/15/25.	2,500	2,332,258	Properties LP		
3.875%, 01/15/26.	1,000	933,989	2.250%, 03/15/26.	1,200	1,068,276
Arrow Electronics, Inc.			Cox Communications, Inc.		
3.250%, 09/08/24.	1,400	1,358,802	Ω 3.850%, 02/01/25.	380	368,302
AT&T, Inc.			DCP Midstream		
4.000%, 11/25/25. CAD	2,000	1,459,159	Operating LP		
AT&T, Inc., Floating Rate			5.375%, 07/15/25.	2,000	1,987,017
Note, 3M Euribor +			Digital Stout Holding LLC		
0.400%, FRN			4.250%, 01/17/25. GBP	2,000	2,494,169
(r) 3.890%, 03/06/25. EUR	2,000	2,199,902	Discover Bank		
Ball Corp.			3.450%, 07/27/26.	2,000	1,849,526
4.875%, 03/15/26.	1,000	977,636	Discover Financial Services		
Bank of America Corp.			3.750%, 03/04/25.	1,200	1,156,618
2.375%, 06/19/24. EUR	1,500	1,625,551	# 4.500%, 01/30/26.	2,500	2,408,301
Becton Dickinson & Co.			4.100%, 02/09/27.	1,000	931,826
0.034%, 08/13/25. EUR	4,250	4,319,981	Dominion Energy, Inc.		
Boardwalk Pipelines LP			3.300%, 03/15/25.	600	578,138
4.950%, 12/15/24.	3,937	3,877,220	Dover Corp.		
5.950%, 06/01/26.	1,926	1,935,758	0.750%, 11/04/27. EUR	2,310	2,226,886
Boeing Co.			Dow Chemical Co.		
2.600%, 10/30/25.	1,827	1,707,255	0.500%, 03/15/27. EUR	525	508,753
3.100%, 05/01/26.	4,100	3,871,367	DPL, Inc.		
2.250%, 06/15/26.	153	139,655	4.125%, 07/01/25.	2,000	1,917,500
Booking Holdings, Inc.			DTE Energy Co.		
2.375%, 09/23/24. EUR	3,146	3,396,780	1.050%, 06/01/25.	2,300	2,116,689
Brixmor Operating			DXC Capital Funding DAC		
Partnership LP			0.450%, 09/15/27. EUR	2,500	2,312,359
3.850%, 02/01/25.	800	769,589	DXC Technology Co.		
Brown & Brown, Inc.			1.750%, 01/15/26. EUR	2,000	2,049,328
4.200%, 09/15/24.	1,840	1,805,049	1.800%, 09/15/26.	3,000	2,640,605
Campbell Soup Co.			Eastman Chemical Co.		
3.950%, 03/15/25.	1,000	975,165	3.800%, 03/15/25.	1,000	971,656
3.300%, 03/19/25.	1,223	1,179,767	Ecolab, Inc.		
Capital One Financial Corp.			1.000%, 01/15/24. EUR	2,117	2,294,087
3.200%, 02/05/25.	1,000	954,777	Edison International		
Cargill, Inc.			4.950%, 04/15/25.	5,500	5,416,867
Ω 0.750%, 02/02/26.	3,663	3,296,352	Emerson Electric Co.		
Carrier Global Corp.			0.375%, 05/22/24. EUR	2,500	2,670,384
2.242%, 02/15/25.	79	75,047	Energy Transfer LP		
Celanese U.S. Holdings			4.050%, 03/15/25.	1,500	1,460,965
LLC			EPR Properties		
1.400%, 08/05/26.	6,800	5,948,596	4.750%, 12/15/26.	2,000	1,835,627
Charles Schwab Corp.			ERAC USA Finance LLC		
0.750%, 03/18/24.	2,941	2,846,980	Ω 3.850%, 11/15/24.	4,394	4,293,935
Citigroup, Inc.			Expedia Group, Inc.		
2.375%, 05/22/24. EUR	1,420	1,541,728	5.000%, 02/15/26.	1,166	1,155,387
5.150%, 05/21/26. GBP	2,000	2,518,702	Experian Finance PLC		
CNO Financial Group, Inc.			0.739%, 10/29/25. GBP	1,900	2,181,614
5.250%, 05/30/25.	5,500	5,398,343	1.375%, 06/25/26. EUR	2,000	2,050,546
Conagra Brands, Inc.			Fidelity & Guaranty Life		
4.300%, 05/01/24.	704	696,044	Holdings, Inc.		
			Ω 5.500%, 05/01/25.	4,900	4,764,153

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)		
Fidelity National Information Services, Inc.			Huntington Bancshares, Inc. # 2.625%, 08/06/24.	700	\$ 676,670
0.625%, 12/03/25. EUR	1,000	\$1,019,129	Hyatt Hotels Corp. 4.850%, 03/15/26.	1,796	1,774,644
1.500%, 05/21/27. EUR	1,500	1,511,983	International Flavors & Fragrances, Inc. 1.800%, 09/25/26. EUR	1,000	1,001,640
Fiserv, Inc. 3.200%, 07/01/26.	4,600	4,350,041	Interpublic Group of Cos., Inc. 4.200%, 04/15/24.	500	494,145
Flex Ltd. 4.134%, 06/15/25.	650	636,177	Jabil, Inc. 1.700%, 04/15/26.	6,825	6,144,214
3.750%, 02/01/26.	5,000	4,770,412	Jefferies Financial Group, Inc. 1.000%, 07/19/24. EUR	863	917,319
Ford Motor Credit Co. LLC 4.134%, 08/04/25.	2,000	1,907,593	4.850%, 01/15/27.	4,000	3,910,061
4.389%, 01/08/26.	1,000	950,302	John Deere Cash Management Sarl 1.375%, 04/02/24. EUR	1,000	1,081,095
6.950%, 03/06/26.	1,000	1,009,860	John Deere Financial, Inc. 1.090%, 07/17/24. CAD	2,870	2,088,604
Freeport-McMoRan, Inc. 4.550%, 11/14/24.	2,000	1,964,950	Johnson Controls International PLC 1.375%, 02/25/25. EUR	2,000	2,112,277
General Mills, Inc. 0.450%, 01/15/26. EUR	2,000	2,024,114	JPMorgan Chase & Co. 3.300%, 04/01/26.	762	726,591
General Motors Financial Co. Inc. 2.750%, 06/20/25.	3,500	3,317,989	Kellogg Co. 1.250%, 03/10/25. EUR	3,000	3,163,131
6.125%, 10/01/25.	1,300	1,314,138	Kilroy Realty LP 3.450%, 12/15/24.	2,000	1,904,032
1.250%, 01/08/26.	300	270,348	Laboratory Corp. of America Holdings 1.550%, 06/01/26.	2,502	2,255,801
0.850%, 02/26/26. EUR	750	759,513	Las Vegas Sands Corp. 2.900%, 06/25/25.	3,000	2,821,917
5.250%, 03/01/26.	1,473	1,457,577	Lazard Group LLC 3.750%, 02/13/25.	1,000	965,274
Global Payments, Inc. 1.200%, 03/01/26.	1,600	1,430,424	Lennar Corp. 4.750%, 05/30/25.	1,200	1,177,905
4.800%, 04/01/26.	4,250	4,173,893	Lincoln National Corp. # 3.350%, 03/09/25.	1,000	957,104
GLP Capital LP/GLP Financing II, Inc. 3.350%, 09/01/24.	3,125	3,030,806	LYB International Finance II BV 0.875%, 09/17/26. EUR	1,200	1,187,244
Goldman Sachs Group, Inc. 3.375%, 03/27/25. EUR	3,500	3,812,901	LYB International Finance III LLC 1.250%, 10/01/25.	316	287,727
4.250%, 01/29/26. GBP	700	861,214	ManpowerGroup, Inc. 1.750%, 06/22/26. EUR	130	134,836
Graphic Packaging International LLC 4.125%, 08/15/24.	824	805,300	Marathon Petroleum Corp. 3.625%, 09/15/24.	100	97,668
Hanesbrands, Inc. #Ω 4.875%, 05/15/26.	2,500	2,343,898	4.700%, 05/01/25.	1,900	1,875,113
Harley-Davidson Financial Services, Inc. 0.900%, 11/19/24. EUR	1,000	1,055,041	5.125%, 12/15/26.	250	248,986
HCA, Inc. 5.375%, 02/01/25.	3,250	3,230,733	Marriott International, Inc. 3.750%, 03/15/25.	5,000	4,853,013
Healthcare Realty Holdings LP 3.500%, 08/01/26.	5,000	4,654,309	McKesson Corp. 1.500%, 11/17/25. EUR	2,000	2,087,380
Hewlett Packard Enterprise Co. 4.450%, 10/02/23.	2,302	2,296,985			
1.750%, 04/01/26.	2,000	1,824,536			
Holcim Finance Luxembourg SA 1.500%, 04/06/25. EUR	5,750	6,057,952			
Howmet Aerospace, Inc. 6.875%, 05/01/25.	112	113,706			
HP, Inc. 2.200%, 06/17/25.	2,000	1,882,413			
Humana, Inc. 3.850%, 10/01/24.	3,000	2,935,245			

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Medtronic Global Holdings			PVH Corp.		
SCA			3.625%, 07/15/24. EUR	500	\$ 546,399
0.250%, 07/02/25. EUR	1,200	\$1,231,489	Radian Group, Inc.		
Micron Technology, Inc.			4.500%, 10/01/24.	3,500	3,410,925
# 4.975%, 02/06/26.	1,500	1,479,854	Revvity, Inc.		
Morgan Stanley			1.875%, 07/19/26. EUR	6,000	6,163,315
1.750%, 03/11/24. EUR	4,000	4,340,414	Ross Stores, Inc.		
3.875%, 01/27/26.	620	598,153	0.875%, 04/15/26.	2,024	1,795,808
Netflix, Inc.			Royalty Pharma PLC		
5.875%, 02/15/25.	3,000	3,008,982	1.200%, 09/02/25.	3,986	3,623,612
Newell Brands, Inc.			Seagate HDD Cayman		
4.875%, 06/01/25.	2,000	1,935,098	4.750%, 01/01/25.	1,500	1,474,246
NextEra Energy Operating			Sealed Air Corp.		
Partners LP			Ω 5.500%, 09/15/25.	2,500	2,462,744
Ω 3.875%, 10/15/26.	1,000	929,766	Sempra		
NIBC Bank NV			3.300%, 04/01/25.	1,477	1,422,939
2.000%, 04/09/24. EUR	2,000	2,155,452	Sensata Technologies BV		
Nuveen Finance LLC			Ω 5.625%, 11/01/24.	2,000	1,987,881
Ω 4.125%, 11/01/24.	2,500	2,435,706	Simon Property Group LP		
Omnicom Group,			3.500%, 09/01/25.	2,000	1,926,074
Inc./Omnicom Capital,			Sky Ltd.		
Inc.			2.250%, 11/17/25. EUR	1,500	1,588,677
3.650%, 11/01/24.	500	489,075	SLM Corp.		
OneMain Finance Corp.			3.125%, 11/02/26.	3,000	2,639,790
6.875%, 03/15/25.	3,585	3,573,095	Southwest Airlines Co.		
Oracle Corp.			5.250%, 05/04/25.	3,500	3,479,288
2.950%, 05/15/25.	5,000	4,789,496	Southwestern Electric		
Paramount Global			Power Co.		
# 4.750%, 05/15/25.	2,162	2,121,728	1.650%, 03/15/26.	4,600	4,182,896
Parker-Hannifin Corp.			Steel Dynamics, Inc.		
1.125%, 03/01/25. EUR	2,000	2,099,122	2.400%, 06/15/25.	100	93,669
Penske Truck Leasing Co.			Stellantis NV		
LP/PTL Finance Corp.			2.000%, 03/23/24. EUR	1,000	1,085,317
Ω 4.450%, 01/29/26.	572	551,024	Stryker Corp.		
Ω 1.700%, 06/15/26.	5,150	4,572,309	0.250%, 12/03/24. EUR	2,000	2,093,207
PepsiCo, Inc.			3.500%, 03/15/26.	1,715	1,647,264
0.250%, 05/06/24. EUR	1,500	1,604,292	Thermo Fisher Scientific, Inc.		
Perrigo Finance Unlimited			0.750%, 09/12/24. EUR	3,300	3,503,173
Co.			0.125%, 03/01/25. EUR	560	580,778
3.900%, 12/15/24.	4,500	4,359,519	1.400%, 01/23/26. EUR	1,000	1,037,975
Philip Morris International, Inc.			TRI Pointe Group, Inc./TRI		
2.875%, 05/01/24.	5,800	5,685,623	Pointe Homes, Inc.		
0.625%, 11/08/24. EUR	1,118	1,178,520	5.875%, 06/15/24.	250	248,839
2.750%, 03/19/25. EUR	2,000	2,154,031	Trinity Industries, Inc.		
Plains All American			4.550%, 10/01/24.	1,000	977,792
Pipeline LP/PAA Finance			TWDC Enterprises 18 Corp.		
Corp.			2.758%, 10/07/24. CAD	11,400	8,364,409
3.600%, 11/01/24.	1,500	1,458,562	U.S. Bancorp		
PPG Industries, Inc.			0.850%, 06/07/24. EUR	900	954,698
1.875%, 06/01/25. EUR	4,000	4,231,801	United Parcel Service, Inc.		
1.200%, 03/15/26.	1,900	1,709,876	2.125%, 05/21/24. CAD	10,250	7,571,078
Prologis LP			1.625%, 11/15/25. EUR	1,000	1,049,704
3.000%, 06/02/26. EUR	2,100	2,238,588	Utah Acquisition Sub, Inc.		
Public Storage			3.950%, 06/15/26.	6,000	5,693,795
0.875%, 02/15/26.	2,255	2,031,547	Ventas Realty LP		
PulteGroup, Inc.			3.500%, 04/15/24.	1,000	980,936
5.000%, 01/15/27.	2,000	1,971,810	2.650%, 01/15/25.	500	473,516

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
4.125%, 01/15/26.....	2,500	\$2,403,102	Xerox Holdings Corp.		
Verizon Communications, Inc.			#Ω 5.000%, 08/15/25.....	3,500	\$ 3,358,018
1.450%, 03/20/26.....	1,503	1,362,932	TOTAL UNITED STATES....		446,037,957
1.375%, 10/27/26..... EUR	1,000	1,018,874	TOTAL BONDS.....		888,060,231
VMware, Inc.			U.S. TREASURY OBLIGATIONS — (5.5%)		
1.400%, 08/15/26.....	4,607	4,081,715	U.S. Treasury Notes		
Vontier Corp.			0.125%, 12/15/23.....	5,000	4,905,078
1.800%, 04/01/26.....	3,500	3,131,187	0.875%, 01/31/24.....	7,000	6,845,781
Vornado Realty LP			0.250%, 05/15/24.....	42,500	40,813,281
2.150%, 06/01/26.....	6,100	5,188,813	TOTAL U.S. TREASURY		
Walgreens Boots Alliance, Inc.			OBLIGATIONS.....		52,564,140
3.600%, 11/20/25..... GBP	1,000	1,204,590	TOTAL INVESTMENT		
3.450%, 06/01/26.....	5,000	4,718,902	SECURITIES		
Wells Fargo & Co.			(Cost \$961,287,140).....		940,624,371
0.500%, 04/26/24..... EUR	2,000	2,141,295			
1.625%, 06/02/25..... EUR	1,600	1,680,561			
2.000%, 07/28/25..... GBP	1,000	1,181,452			
2.975%, 05/19/26..... CAD	2,500	1,764,153			
Western Digital Corp.					
4.750%, 02/15/26.....	3,000	2,864,038			
Western Union Co.					
1.350%, 03/15/26.....	5,000	4,467,637			
Williams Cos., Inc.					
4.300%, 03/04/24.....	1,000	990,337			
3.900%, 01/15/25.....	1,596	1,558,303			
WRKCo, Inc.					
4.650%, 03/15/26.....	5,500	5,351,948			

As of July 31, 2023, DFA Targeted Credit Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	17,041,226	GBP	13,201,547	Citibank, N.A.	08/14/23	\$ 98,001
USD	9,346,759	GBP	7,149,221	State Street Bank and Trust	08/14/23	171,254
USD	121,602,175	EUR	108,237,515	Citibank, N.A.	08/21/23	2,486,917
USD	17,060,810	GBP	13,213,769	State Street Bank and Trust	08/21/23	101,347
USD	5,963,474	CAD	7,853,192	Bank of New York Mellon	08/22/23	6,265
USD	11,492,025	CAD	15,141,043	Citibank, N.A.	08/22/23	6,457
USD	5,397,407	EUR	4,794,618	State Street Bank and Trust	10/02/23	109,982
Total Appreciation						\$ 2,980,223
USD	105,479,727	EUR	96,385,363	Citibank, N.A.	08/22/23	\$ (597,334)
USD	11,068,558	EUR	10,158,276	State Street Bank and Trust	08/22/23	(111,148)
USD	14,240,061	CAD	18,794,905	Citibank, N.A.	09/11/23	(20,979)
USD	113,026,446	EUR	103,250,220	State Street Bank and Trust	10/02/23	(836,181)
Total (Depreciation)						\$(1,565,642)
Total Appreciation (Depreciation)						\$ 1,414,581

DFA TARGETED CREDIT PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 27,366,823	—	\$ 27,366,823
Belgium.....	—	8,971,277	—	8,971,277
Canada.....	—	39,914,531	—	39,914,531
Denmark.....	—	18,219,070	—	18,219,070
Finland.....	—	6,899,689	—	6,899,689
France.....	—	47,287,752	—	47,287,752
Germany.....	—	47,092,977	—	47,092,977
Ireland.....	—	5,939,841	—	5,939,841
Italy.....	—	32,741,096	—	32,741,096
Japan.....	—	60,361,179	—	60,361,179
Luxembourg.....	—	6,691,016	—	6,691,016
Netherlands.....	—	18,957,076	—	18,957,076
New Zealand.....	—	3,937,289	—	3,937,289
Portugal.....	—	4,390,123	—	4,390,123
Spain.....	—	24,355,440	—	24,355,440
Sweden.....	—	18,208,183	—	18,208,183
Switzerland.....	—	9,883,912	—	9,883,912
United Kingdom.....	—	60,805,000	—	60,805,000
United States.....	—	446,037,957	—	446,037,957
U.S. Treasury Obligations.....	—	52,564,140	—	52,564,140
Securities Lending Collateral.....	—	12,239,934	—	12,239,934
Forward Currency Contracts**.....	—	1,414,581	—	1,414,581
TOTAL.....	—	\$954,278,886	—	\$954,278,886

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

DFA INVESTMENT GRADE PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (15.6%)			AUSTRALIA — (Continued)		
Federal Farm Credit Banks			Commonwealth Bank of		
Funding Corp.			Australia		
2.630%, 08/03/26	5,760	\$ 5,444,007	Ω 3.150%, 09/19/27.....	290	\$ 270,591
Federal Home Loan Bank			Glencore Funding LLC		
2.750%, 12/13/24	37,645	36,396,066	Ω 2.500%, 09/01/30.....	4,600	3,768,559
3.125%, 09/12/25	10,000	9,634,652	Ω 2.850%, 04/27/31.....	33,500	27,566,636
5.750%, 06/12/26	7,000	7,203,414	Ω 2.625%, 09/23/31.....	11,000	8,827,158
2.500%, 12/10/27	4,000	3,692,152	Macquarie Bank Ltd.		
3.000%, 03/10/28	30,815	29,032,096	Ω 3.900%, 01/15/26.....	13,911	13,452,920
3.250%, 06/09/28	109,035	104,318,303	Macquarie Group Ltd.		
3.250%, 11/16/28	91,250	87,261,264	0.350%, 03/03/28..... EUR	2,000	1,848,907
2.125%, 09/14/29	10,000	8,832,429	Westpac Banking Corp.		
2.125%, 12/14/29	23,735	20,724,864	3.350%, 03/08/27.....	2,354	2,225,164
5.500%, 07/15/36	22,355	24,947,031	2.150%, 06/03/31.....	79,400	66,043,310
Federal Home Loan Mortgage					
Corp.			TOTAL AUSTRALIA.....		<u>147,608,204</u>
6.750%, 09/15/29	76,476	86,089,665	AUSTRIA — (0.0%)		
6.750%, 03/15/31	100,575	117,038,161	Oesterreichische Kontrollbank AG		
6.250%, 07/15/32	95,446	110,386,137	0.250%, 09/26/24..... EUR	4,000	<u>4,223,489</u>
Federal National Mortgage			BELGIUM — (0.8%)		
Association			Anheuser-Busch InBev		
2.125%, 04/24/26	86,970	81,465,523	Worldwide, Inc.		
1.875%, 09/24/26	167,929	154,829,072	4.000%, 04/13/28.....	8,800	8,490,338
0.750%, 10/08/27	73,250	63,538,013	5.875%, 06/15/35.....	2,846	3,025,664
6.250%, 05/15/29	102,508	112,870,766	4.375%, 04/15/38.....	400	370,859
7.125%, 01/15/30	72,196	83,796,344	5.450%, 01/23/39.....	6,000	6,177,500
7.250%, 05/15/30	72,729	85,449,393	4.950%, 01/15/42.....	5,000	4,859,499
0.875%, 08/05/30	229,150	183,461,489	Belfius Bank SA		
6.625%, 11/15/30	93,212	107,213,838	Δ 0.000%, 08/28/26..... EUR	1,800	1,762,773
Tennessee Valley Authority			Dexia Credit Local SA		
2.875%, 02/01/27	31,804	30,036,080	1.625%, 12/08/23..... GBP	10,000	12,647,024
7.125%, 05/01/30	70,383	81,234,431	0.500%, 01/17/25..... EUR	42,400	44,490,108
4.650%, 06/15/35	5,000	4,974,341	Solvay Finance		
3.500%, 12/15/42	15,000	<u>12,240,164</u>	America LLC		
TOTAL AGENCY			Ω 4.450%, 12/03/25.....	865	<u>836,079</u>
OBLIGATIONS.....		<u>1,652,109,695</u>	TOTAL BELGIUM.....		<u>82,659,844</u>
BONDS — (53.8%)			CANADA — (2.8%)		
AUSTRALIA — (1.4%)			Alimentation Couche-Tard, Inc.		
ANZ New Zealand			1.875%, 05/06/26..... EUR	8,200	8,505,513
International Ltd.			Ω 3.550%, 07/26/27.....	980	915,761
0.200%, 09/23/27..... EUR	5,000	4,705,499	Ω 3.439%, 05/13/41.....	15,600	11,140,827
APA Infrastructure Ltd.			Bank of Montreal		
Ω 5.000%, 03/23/35.....	4,000	3,712,731	2.750%, 06/15/27..... EUR	6,200	6,551,125
ASB Bank Ltd.			Bank of Nova Scotia		
4.500%, 03/16/27..... EUR	6,072	6,735,584	1.375%, 12/05/23..... GBP	5,000	6,312,976
Australia & New Zealand			0.500%, 04/30/24..... EUR	5,000	5,355,677
Banking Group Ltd.			2.450%, 02/02/32.....	24,975	20,414,204
0.750%, 09/29/26..... EUR	3,000	2,997,810			
BHP Billiton Finance Ltd.					
3.000%, 05/29/24..... EUR	5,000	5,453,335			

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)		
Barrick North America			4.250%, 05/15/28.....	300	\$ 288,427
Finance LLC			4.625%, 03/01/34.....	20,566	18,806,041
5.700%, 05/30/41.....	4,500	\$ 4,545,318	6.200%, 10/15/37.....	3,000	3,086,325
Brookfield Finance, Inc.			7.250%, 08/15/38.....	7,000	7,901,840
4.350%, 04/15/30.....	5,500	5,098,313	TOTAL CANADA.....		<u>298,432,651</u>
Canadian Natural Resources Ltd.			DENMARK — (0.4%)		
2.950%, 07/15/30.....	12,722	10,939,254	Danske Bank AS		
5.850%, 02/01/35.....	3,000	2,942,913	0.625%, 05/26/25..... EUR	4,283	4,432,450
6.250%, 03/15/38.....	6,000	6,148,042	Ω 4.375%, 06/12/28.....	2,000	1,865,215
Emera U.S. Finance LP			Denmark Government Bond		
2.639%, 06/15/31.....	3,000	2,403,941	1.500%, 11/15/23..... DKK	238,000	34,880,446
Enbridge Energy			Nykredit Realkredit AS		
Partners LP			0.250%, 01/13/26..... EUR	592	591,283
7.500%, 04/15/38.....	3,000	3,347,187	TOTAL DENMARK.....		<u>41,769,394</u>
Enbridge, Inc.			FINLAND — (0.3%)		
3.500%, 06/10/24.....	880	862,141	Kuntarahoitus Oyj		
Fairfax Financial Holdings			0.125%, 03/07/24..... EUR	400	430,761
Ltd.			Δ 0.000%, 11/15/24..... EUR	24,000	25,190,996
3.375%, 03/03/31.....	3,400	2,882,119	Nordea Bank Abp		
ITC Holdings Corp.			1.125%, 02/16/27..... EUR	1,900	1,906,815
3.650%, 06/15/24.....	9,714	9,539,229	0.500%, 05/14/27..... EUR	3,000	2,942,230
Magna International, Inc.			OP Corporate Bank PLC		
1.900%, 11/24/23..... EUR	2,600	2,838,473	0.250%, 03/24/26..... EUR	2,800	2,793,707
National Bank of Canada			1.375%, 09/04/26..... GBP	1,950	2,153,095
3.750%, 01/25/28..... EUR	5,000	5,423,066	TOTAL FINLAND.....		<u>35,417,604</u>
Nutrien Ltd.			FRANCE — (1.6%)		
3.000%, 04/01/25.....	3,460	3,305,968	Airbus SE		
Province of Alberta Canada			Ω 3.150%, 04/10/27.....	5,500	5,171,220
0.500%, 04/16/25..... EUR	6,495	6,777,337	Banque Federative du Credit		
0.625%, 04/18/25..... EUR	8,470	8,851,600	Mutuel SA		
Quebec, Province of			2.250%, 12/18/23..... GBP	3,400	4,302,301
Canada			1.750%, 12/19/24..... GBP	5,000	6,049,504
0.200%, 04/07/25..... EUR	3,300	3,423,393	1.250%, 12/05/25..... GBP	2,600	2,982,250
Rogers Communications,			5.000%, 01/19/26..... GBP	4,900	6,118,499
Inc.			0.750%, 06/08/26..... EUR	2,800	2,810,430
7.500%, 08/15/38.....	2,500	2,749,363	1.000%, 07/16/26..... GBP	4,700	5,229,557
Royal Bank of Canada			1.250%, 05/26/27..... EUR	11,900	11,829,634
0.250%, 05/02/24..... EUR	2,400	2,566,287	BNP Paribas SA		
3.625%, 06/14/27..... GBP	9,800	11,559,058	1.000%, 04/17/24..... EUR	5,842	6,289,471
5.000%, 01/24/28..... GBP	14,700	18,165,638	1.000%, 06/27/24..... EUR	2,700	2,890,445
2.300%, 11/03/31.....	700	567,506	1.250%, 03/19/25..... EUR	5,700	5,996,424
Spectra Energy Partners LP			Ω 3.500%, 11/16/27.....	500	461,693
4.750%, 03/15/24.....	1,915	1,901,058	1.875%, 12/14/27..... GBP	4,000	4,299,389
Suncor Energy, Inc.			Ω 4.400%, 08/14/28.....	2,600	2,474,017
6.800%, 05/15/38.....	10,283	10,897,795	BPCE SA		
6.850%, 06/01/39.....	3,000	3,208,348	1.000%, 07/15/24..... EUR	17,900	19,143,331
Thomson Reuters Corp.			0.625%, 09/26/24..... EUR	6,900	7,294,010
4.300%, 11/23/23.....	2,520	2,505,382	1.000%, 04/01/25..... EUR	1,000	1,045,178
Toronto-Dominion Bank			1.000%, 12/22/25..... GBP	5,000	5,706,067
0.375%, 04/25/24..... EUR	3,350	3,588,635	0.010%, 01/14/27..... EUR	1,700	1,633,395
0.500%, 01/18/27..... EUR	5,900	5,743,558	0.500%, 02/24/27..... EUR	4,800	4,653,958
2.551%, 08/03/27..... EUR	5,000	5,189,114	Bpifrance		
2.000%, 09/10/31.....	3,600	2,871,158	0.500%, 05/25/25..... EUR	5,000	5,200,307
3.200%, 03/10/32.....	41,100	35,388,663			
4.456%, 06/08/32.....	20,850	19,629,914			
TransCanada PipeLines Ltd.					
4.875%, 01/15/26.....	3,333	3,294,164			

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			GERMANY — (Continued)		
Credit Agricole SA			Traton Finance Luxembourg SA		
2.375%, 05/20/24..... EUR	2,700	\$ 2,928,942	4.125%, 01/18/25..... EUR	1,400	\$ 1,530,040
1.375%, 05/03/27..... EUR	15,400	15,504,405	0.125%, 03/24/25..... EUR	4,800	4,920,889
Electricite de France SA			Volkswagen Financial		
Ω 3.625%, 10/13/25.....	6,638	6,424,745	Services AG		
3.875%, 01/12/27..... EUR	3,300	3,626,537	0.875%, 01/31/28..... EUR	5,000	4,747,599
LeasePlan Corp. NV			Volkswagen Financial		
2.125%, 05/06/25..... EUR	10,000	10,590,498	Services NV		
Region of Ile de France			2.125%, 06/27/24..... GBP	3,200	3,964,946
0.500%, 06/14/25..... EUR	2,000	2,076,015	Volkswagen Leasing GmbH		
Societe Generale SA			Δ 0.000%, 07/19/24..... EUR	24,497	25,927,381
Ω 3.000%, 01/22/30.....	5,000	4,196,045	1.375%, 01/20/25..... EUR	1,083	1,146,401
TotalEnergies Capital					
International SA			TOTAL GERMANY.....		<u>205,579,126</u>
3.750%, 04/10/24.....	4,800	4,737,184			
2.829%, 01/10/30.....	2,200	1,965,027	HONG KONG — (0.1%)		
2.986%, 06/29/41.....	9,127	6,864,264	Prudential Funding Asia PLC		
		<u>170,494,742</u>	3.125%, 04/14/30.....	1,100	974,702
TOTAL FRANCE.....			3.625%, 03/24/32.....	6,000	5,342,291
					<u>6,316,993</u>
			TOTAL HONG KONG.....		
GERMANY — (2.0%)					
Bayer U.S. Finance II LLC			IRELAND — (0.0%)		
Ω 5.500%, 08/15/25.....	2,240	2,204,634	CRH America Finance, Inc.		
Ω 4.375%, 12/15/28.....	14,000	13,398,280	Ω 3.950%, 04/04/28.....	1,520	1,435,891
Bayer U.S. Finance LLC					
Ω 3.375%, 10/08/24.....	9,544	9,252,028	ITALY — (0.4%)		
Bayer US Finance II LLC			Cassa Depositi e Prestiti		
Ω 4.625%, 06/25/38.....	700	609,918	SpA		
BMW International			1.500%, 06/21/24..... EUR	1,800	1,934,745
Investment BV			Enel Finance International		
0.750%, 03/08/24..... GBP	4,900	6,113,708	NV		
BMW U.S. Capital LLC			Ω 3.500%, 04/06/28.....	2,800	2,568,972
Ω 2.800%, 04/11/26.....	19,130	18,095,397	Intesa Sanpaolo SpA		
1.000%, 04/20/27..... EUR	7,700	7,700,559	2.125%, 05/26/25..... EUR	4,145	4,391,128
Daimler Truck International			4.750%, 09/06/27..... EUR	4,800	5,364,250
Finance BV			Ω 4.000%, 09/23/29.....	15,800	13,837,892
1.250%, 04/06/25..... EUR	13,500	14,180,385	UniCredit SpA		
Deutsche Bank AG			0.500%, 04/09/25..... EUR	9,800	10,148,230
2.625%, 02/12/26..... EUR	9,500	10,001,832			
1.625%, 01/20/27..... EUR	2,900	2,881,353	TOTAL ITALY.....		<u>38,245,217</u>
FMS Wertmanagement					
0.625%, 12/15/23..... GBP	10,000	12,594,714	JAPAN — (1.9%)		
Heidelberg Materials AG			7-Eleven, Inc.		
1.500%, 02/07/25..... EUR	4,000	4,234,150	Ω 1.800%, 02/10/31.....	12,280	9,696,940
Kreditanstalt fuer			Ω 2.500%, 02/10/41.....	30,950	20,443,838
Wiederaufbau			American Honda Finance		
0.125%, 01/15/24..... EUR	22,000	23,812,386	Corp.		
Landwirtschaftliche			2.300%, 09/09/26.....	4,710	4,337,777
Rentenbank			Development Bank of		
0.400%, 09/23/24..... AUD	12,000	7,692,857	Japan, Inc.		
Mercedes-Benz Finance			0.010%, 10/15/24..... EUR	6,600	6,919,817
North America LLC			JT International Financial		
8.500%, 01/18/31.....	19,696	24,361,414	Services BV		
Siemens			1.125%, 09/28/25..... EUR	3,500	3,617,118
Financieringsmaatschappij			Mitsubishi UFJ Financial Group,		
NV			Inc.		
Ω 2.875%, 03/11/41.....	8,256	6,208,255	0.339%, 07/19/24..... EUR	420	446,006

DFA INVESTMENT GRADE PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
JAPAN — (Continued)			NORWAY — (0.2%)		
0.872%, 09/07/24..... EUR	5,000	\$ 5,319,603	Equinor ASA		
3.850%, 03/01/26.....	1,195	1,146,162	2.650%, 01/15/24.....	6,950	\$ 6,872,906
3.677%, 02/22/27.....	1,665	1,595,781	1.750%, 01/22/26.....	3,000	2,774,834
3.741%, 03/07/29.....	2,700	2,507,306	1.250%, 02/17/27..... EUR	9,200	9,309,813
3.195%, 07/18/29.....	5,777	5,118,467	Norsk Hydro ASA		
2.048%, 07/17/30.....	14,450	11,697,513	1.125%, 04/11/25..... EUR	5,000	<u>5,218,955</u>
4.286%, 07/26/38.....	400	357,176	TOTAL NORWAY.....		<u>24,176,508</u>
3.751%, 07/18/39.....	11,191	9,435,770			
Mizuho Financial Group, Inc.			SPAIN — (1.1%)		
2.839%, 09/13/26.....	11,800	10,838,832	Banco Bilbao Vizcaya Argentaria SA		
MUFG Bank Ltd.			0.375%, 10/02/24..... EUR	5,000	5,267,585
3.250%, 09/08/24.....	3,237	3,148,589	3.375%, 09/20/27..... EUR	15,000	16,127,197
Nomura Holdings, Inc.			Banco Santander SA		
3.103%, 01/16/30.....	10,062	8,567,852	3.750%, 01/16/26..... EUR	13,600	14,819,554
2.679%, 07/16/30.....	3,600	2,930,970	0.500%, 02/04/27..... EUR	2,900	2,818,807
2.608%, 07/14/31.....	10,000	7,916,435	3.800%, 02/23/28.....	7,000	6,439,851
NTT Finance Corp.			3.490%, 05/28/30.....	4,000	3,517,207
0.010%, 03/03/25..... EUR	1,500	1,551,615	Santander Holdings USA, Inc.		
ORIX Corp.			4.500%, 07/17/25.....	17,590	17,081,797
2.250%, 03/09/31.....	10,000	8,183,321	4.400%, 07/13/27.....	1,200	1,140,434
Sumitomo Mitsui Financial Group, Inc.			Santander UK PLC		
0.934%, 10/11/24..... EUR	7,486	7,946,122	4.000%, 03/13/24.....	8,788	8,671,094
3.784%, 03/09/26.....	2,642	2,528,970	Telefonica Emisiones SA		
1.546%, 06/15/26..... EUR	1,900	1,957,675	7.045%, 06/20/36.....	13,000	14,201,248
3.040%, 07/16/29.....	18,167	15,928,980	4.665%, 03/06/38.....	11,755	9,985,964
2.130%, 07/08/30.....	14,250	11,572,053	Telefonica Europe BV		
2.222%, 09/17/31.....	10,157	8,068,940	8.250%, 09/15/30.....	16,567	<u>19,110,285</u>
2.296%, 01/12/41.....	7,700	5,180,376	TOTAL SPAIN.....		<u>119,181,023</u>
Toyota Finance Australia Ltd.			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.8%)		
2.004%, 10/21/24..... EUR	1,428	1,535,356	African Development Bank		
Toyota Motor Credit Corp.			4.000%, 01/10/25..... AUD	13,500	8,984,402
3.200%, 01/11/27.....	20,436	<u>19,345,413</u>	Asian Development Bank		
TOTAL JAPAN.....		<u>199,840,773</u>	1.375%, 12/15/23..... GBP	6,300	7,955,740
LUXEMBOURG — (0.0%)			European Financial Stability Facility		
ArcelorMittal SA			Δ 0.000%, 04/19/24..... EUR	10,000	10,724,571
4.875%, 09/26/26..... EUR	2,000	<u>2,249,499</u>	1.750%, 06/27/24..... EUR	27,296	29,528,049
NETHERLANDS — (0.3%)			European Investment Bank		
ABN AMRO Bank NV			4.750%, 08/07/24..... AUD	10,000	6,731,883
2.375%, 06/01/27..... EUR	4,600	4,778,142	Inter-American Development Bank		
BNG Bank NV			1.250%, 12/15/23..... GBP	15,775	19,917,033
1.125%, 09/04/24..... EUR	5,000	5,351,543	6.750%, 07/15/27.....	1,942	<u>2,057,936</u>
Enxsis Holding NV			TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>85,899,614</u>
0.875%, 04/28/26..... EUR	9,900	10,106,054	SWEDEN — (0.7%)		
ING Groep NV			Skandinaviska Enskilda Banken AB		
3.000%, 02/18/26..... GBP	2,000	2,380,041	0.050%, 07/01/24..... EUR	18,300	19,413,448
3.950%, 03/29/27.....	4,000	3,818,732	4.000%, 11/09/26..... EUR	1,000	1,093,803
4.050%, 04/09/29.....	4,000	3,741,154	1.750%, 11/11/26..... EUR	14,800	15,202,161
TenneT Holding BV					
1.000%, 06/13/26..... EUR	2,700	<u>2,777,298</u>			
TOTAL NETHERLANDS.....		<u>32,952,964</u>			

DFA INVESTMENT GRADE PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWEDEN — (Continued)			UNITED KINGDOM — (Continued)		
3.750%, 02/07/28..... EUR	5,000	\$ 5,382,186	4.375%, 03/22/28.....	9,000	\$ 8,556,237
Svenska Handelsbanken			London Stock Exchange		
AB			Group PLC		
0.050%, 09/03/26..... EUR	4,700	4,583,139	0.875%, 09/19/24..... EUR	3,170	3,366,257
Swedbank AB			LSEGA Financing PLC		
0.750%, 05/05/25..... EUR	8,900	9,211,220	Ω 3.200%, 04/06/41.....	24,202	18,057,031
0.200%, 01/12/28..... EUR	5,000	4,624,883	Mead Johnson Nutrition Co.		
Volvo Treasury AB			4.125%, 11/15/25.....	4,731	4,622,217
2.625%, 02/20/26..... EUR	7,500	7,996,293	Motability Operations Group		
2.000%, 08/19/27..... EUR	1,900	1,955,640	PLC		
TOTAL SWEDEN.....		<u>69,462,773</u>	0.875%, 03/14/25..... EUR	6,323	6,622,554
SWITZERLAND — (0.3%)			Nationwide Building Society		
UBS AG			Ω 3.900%, 07/21/25.....	4,600	4,432,167
0.010%, 03/31/26..... EUR	7,000	6,888,324	0.250%, 07/22/25..... EUR	7,410	7,573,614
0.010%, 06/29/26..... EUR	5,000	4,877,922	2.000%, 04/28/27..... EUR	6,400	6,533,770
UBS Group AG			RELX Capital, Inc.		
Ω 4.125%, 09/24/25.....	20,990	20,196,222	3.000%, 05/22/30.....	100	88,715
TOTAL SWITZERLAND.....		<u>31,962,468</u>	4.750%, 05/20/32.....	4,300	4,197,005
UNITED KINGDOM — (2.4%)			Vodafone Group PLC		
Ashtead Capital, Inc.			7.875%, 02/15/30.....	7,107	8,089,230
Ω 2.450%, 08/12/31.....	4,750	3,749,867	6.250%, 11/30/32.....	2,500	2,661,924
AstraZeneca PLC			TOTAL UNITED KINGDOM..		<u>257,619,798</u>
6.450%, 09/15/37.....	3,700	4,210,661	UNITED STATES — (36.3%)		
Barclays PLC			3M Co.		
3.650%, 03/16/25.....	14,330	13,825,670	2.875%, 10/15/27.....	6,490	5,981,555
4.375%, 01/12/26.....	9,970	9,636,959	Abbott Laboratories		
BAT Capital Corp.			2.950%, 03/15/25.....	5,200	5,032,916
4.906%, 04/02/30.....	20,600	19,513,378	AbbVie, Inc.		
BP Capital Markets America, Inc.			3.600%, 05/14/25.....	300	290,644
3.017%, 01/16/27.....	573	539,592	4.250%, 11/14/28.....	12,158	11,807,281
2.721%, 01/12/32.....	2,300	1,950,660	Activision Blizzard, Inc.		
3.060%, 06/17/41.....	50,100	37,679,072	3.400%, 06/15/27.....	5,365	5,082,014
BP Capital Markets PLC			Acuity Brands Lighting, Inc.		
1.876%, 04/07/24..... EUR	8,758	9,486,909	2.150%, 12/15/30.....	1,642	1,318,631
0.900%, 07/03/24..... EUR	3,400	3,634,975	Advance Auto Parts, Inc.		
3.279%, 09/19/27.....	3,400	3,211,027	3.900%, 04/15/30.....	6,400	5,584,589
British Telecommunications PLC			3.500%, 03/15/32.....	7,300	5,945,599
5.125%, 12/04/28.....	7,200	7,089,785	AEP Texas, Inc.		
Ω 3.250%, 11/08/29.....	3,000	2,634,059	4.700%, 05/15/32.....	20,000	19,177,134
Diageo Capital PLC			Aetna, Inc.		
2.125%, 04/29/32.....	7,255	5,874,016	3.500%, 11/15/24.....	4,959	4,838,495
HSBC Holdings PLC			6.750%, 12/15/37.....	8,500	9,362,522
0.875%, 09/06/24..... EUR	7,520	7,991,703	Affiliated Managers Group, Inc.		
4.300%, 03/08/26.....	13,770	13,360,309	3.500%, 08/01/25.....	3,410	3,247,701
4.950%, 03/31/30.....	13,500	13,217,008	3.300%, 06/15/30.....	21,400	18,136,502
6.100%, 01/14/42.....	4,500	4,822,473	Aflac, Inc.		
HSBC USA, Inc.			3.600%, 04/01/30.....	400	366,462
3.500%, 06/23/24.....	7,593	7,440,666	Air Products & Chemicals,		
Lloyds Bank Corporate Markets			Inc.		
PLC			2.700%, 05/15/40.....	400	298,054
1.750%, 07/11/24..... GBP	2,201	2,712,626	Allegion PLC		
2.375%, 04/09/26..... EUR	5,000	5,277,371	3.500%, 10/01/29.....	10,000	8,961,311
Lloyds Banking Group PLC			Allstate Corp.		
3.750%, 01/11/27.....	5,250	4,960,291	5.350%, 06/01/33.....	7,500	7,509,786
			Altria Group, Inc.		
			1.700%, 06/15/25..... EUR	10,000	10,508,365

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)		
4.800%, 02/14/29.....	60	\$ 58,529	Assured Guaranty		
3.400%, 05/06/30.....	10,700	9,464,908	U.S. Holdings, Inc.		
2.450%, 02/04/32.....	27,231	21,433,658	3.150%, 06/15/31.....	5,000	\$ 4,274,772
3.400%, 02/04/41.....	5,000	3,481,406	AT&T, Inc.		
Amazon.com, Inc.			2.750%, 06/01/31.....	1,000	830,260
1.500%, 06/03/30.....	7,700	6,302,681	2.550%, 12/01/33.....	18,868	14,579,722
2.100%, 05/12/31.....	30,894	25,813,359	3.500%, 06/01/41.....	27,000	20,103,464
Amcpr Flexibles North			Autodesk, Inc.		
America, Inc.			4.375%, 06/15/25.....	3,015	2,948,426
2.630%, 06/19/30.....	2,500	2,067,086	3.500%, 06/15/27.....	10,809	10,207,925
Amdocs Ltd.			2.400%, 12/15/31.....	400	327,956
2.538%, 06/15/30.....	2,000	1,667,323	Automatic Data Processing,		
American Electric Power			Inc.		
Co., Inc.			1.250%, 09/01/30.....	4,857	3,906,389
4.300%, 12/01/28.....	200	191,805	AutoZone, Inc.		
American Express Co.			3.250%, 04/15/25.....	5,203	5,005,458
3.300%, 05/03/27.....	8,329	7,802,568	Avnet, Inc.		
American Tower Corp.			4.625%, 04/15/26.....	4,760	4,603,345
0.450%, 01/15/27..... EUR	9,800	9,425,630	3.000%, 05/15/31.....	17,500	14,024,172
2.700%, 04/15/31.....	300	247,987	5.500%, 06/01/32.....	13,180	12,582,995
2.300%, 09/15/31.....	12,575	9,995,987	AXIS Specialty Finance		
4.050%, 03/15/32.....	3,125	2,823,657	PLC		
American Water Capital			4.000%, 12/06/27.....	19,920	18,751,576
Corp.			Baker Hughes		
3.850%, 03/01/24.....	2,115	2,091,591	Holdings LLC		
Ameriprise Financial, Inc.			5.125%, 09/15/40.....	2,677	2,593,625
4.500%, 05/13/32.....	9,800	9,375,627	Baker Hughes		
AmerisourceBergen Corp.			Holdings LLC / Baker		
2.800%, 05/15/30.....	29,884	25,943,883	Hughes Co-Obligor, Inc.		
Amgen, Inc.			3.337%, 12/15/27.....	300	279,894
2.600%, 08/19/26.....	7,575	7,041,524	Bank of America Corp.		
2.300%, 02/25/31.....	4,200	3,484,104	2.300%, 07/25/25..... GBP	2,610	3,116,916
2.000%, 01/15/32.....	9,600	7,605,156	5.875%, 02/07/42.....	24,900	26,536,533
3.350%, 02/22/32.....	14,200	12,498,803	Bank of New York Mellon Corp.		
3.150%, 02/21/40.....	26,545	20,141,390	1.600%, 04/24/25.....	14,050	13,187,829
2.800%, 08/15/41.....	26,250	18,566,526	2.800%, 05/04/26.....	88	82,925
Analog Devices, Inc.			Berkshire Hathaway Finance		
Ω 3.450%, 06/15/27.....	5,531	5,247,498	Corp.		
2.800%, 10/01/41.....	800	587,819	1.850%, 03/12/30.....	28,300	23,934,336
Aon Corp.			1.450%, 10/15/30.....	78,603	63,556,298
4.500%, 12/15/28.....	2,300	2,234,565	Berkshire Hathaway, Inc.		
3.750%, 05/02/29.....	300	280,027	3.125%, 03/15/26.....	19,500	18,733,226
2.800%, 05/15/30.....	14,600	12,641,631	Best Buy Co., Inc.		
Aon Global Ltd.			4.450%, 10/01/28.....	18,793	18,261,444
3.500%, 06/14/24.....	8,747	8,575,828	1.950%, 10/01/30.....	13,000	10,512,331
Applied Materials, Inc.			Biogen, Inc.		
3.300%, 04/01/27.....	11,295	10,780,883	4.050%, 09/15/25.....	6,550	6,360,425
5.850%, 06/15/41.....	400	435,036	2.250%, 05/01/30.....	20,387	16,843,204
Arizona Public Service Co.			Black Hills Corp.		
3.150%, 05/15/25.....	9,580	9,189,759	2.500%, 06/15/30.....	2,650	2,195,983
2.600%, 08/15/29.....	5,646	4,900,085	4.350%, 05/01/33.....	5,728	5,111,998
2.200%, 12/15/31.....	31,150	24,479,694	BlackRock, Inc.		
5.050%, 09/01/41.....	400	356,261	3.250%, 04/30/29.....	3,193	2,980,724
Arrow Electronics, Inc.			2.400%, 04/30/30.....	34,300	29,559,489
3.875%, 01/12/28.....	11,938	11,105,205	1.900%, 01/28/31.....	54,517	44,710,611
Assurant, Inc.			Boardwalk Pipelines LP		
2.650%, 01/15/32.....	4,000	3,000,187	3.600%, 09/01/32.....	9,310	7,939,644

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)		
Boeing Co.			Carrier Global Corp.		
2.500%, 03/01/25.....	6,399	\$ 6,087,974	2.700%, 02/15/31.....	2,500	\$ 2,113,862
2.600%, 10/30/25.....	2,168	2,025,905	Caterpillar, Inc.		
3.200%, 03/01/29.....	4,600	4,163,890	3.803%, 08/15/42.....	800	694,364
2.950%, 02/01/30.....	5,400	4,730,030	CenterPoint Energy		
3.600%, 05/01/34.....	2,000	1,716,047	Resources Corp.		
3.250%, 02/01/35.....	2,463	2,008,054	4.000%, 04/01/28.....	4,478	4,256,249
3.550%, 03/01/38.....	2,150	1,679,918	Charles Schwab Corp.		
Booking Holdings, Inc.			3.000%, 03/10/25.....	12,777	12,223,022
2.375%, 09/23/24..... EUR	8,900	9,609,453	3.625%, 04/01/25.....	5,758	5,578,950
4.000%, 11/15/26..... EUR	1,900	2,110,948	2.300%, 05/13/31.....	400	323,650
1.800%, 03/03/27..... EUR	700	720,286	1.950%, 12/01/31.....	1,500	1,166,022
4.625%, 04/13/30.....	5,410	5,303,495	2.900%, 03/03/32.....	14,300	11,983,096
Boston Scientific Corp.			Chevron Corp.		
4.550%, 03/01/39.....	1,264	1,168,114	1.554%, 05/11/25.....	3,254	3,057,507
Brighthouse Financial, Inc.			Choice Hotels International,		
5.625%, 05/15/30.....	3,000	2,912,425	Inc.		
Bristol-Myers Squibb Co.			3.700%, 12/01/29.....	2,750	2,440,445
4.125%, 06/15/39.....	19,900	17,874,573	Chubb Corp.		
2.350%, 11/13/40.....	400	277,390	6.000%, 05/11/37.....	400	430,853
3.550%, 03/15/42.....	800	653,285	6.500%, 05/15/38.....	400	449,102
Brixmor Operating Partnership LP			Chubb INA Holdings, Inc.		
4.050%, 07/01/30.....	5,600	5,093,607	3.350%, 05/15/24.....	4,320	4,247,932
2.500%, 08/16/31.....	1,850	1,445,279	Cigna Group		
Broadcom, Inc.			3.500%, 06/15/24.....	1,792	1,759,847
4.300%, 11/15/32.....	31,000	28,279,801	3.400%, 03/01/27.....	11,320	10,688,372
Ω 2.600%, 02/15/33.....	200	155,770	2.400%, 03/15/30.....	2,167	1,837,076
Ω 3.419%, 04/15/33.....	200	167,278	2.375%, 03/15/31.....	19,300	16,049,476
Ω 3.469%, 04/15/34.....	5,000	4,101,046	4.800%, 08/15/38.....	35,497	33,269,953
Ω 3.137%, 11/15/35.....	17,502	13,427,106	3.200%, 03/15/40.....	15,445	11,795,258
Ω 4.926%, 05/15/37.....	1,000	908,633	Cincinnati Financial Corp.		
Ω 3.500%, 02/15/41.....	8,150	6,067,330	6.920%, 05/15/28.....	3,200	3,426,462
Broadstone Net Lease LLC			Citigroup, Inc.		
2.600%, 09/15/31.....	172	124,799	2.375%, 05/22/24..... EUR	1,175	1,275,725
Brown & Brown, Inc.			1.750%, 01/28/25..... EUR	4,200	4,471,616
4.200%, 09/15/24.....	4,660	4,571,482	2.125%, 09/10/26..... EUR	4,900	5,116,472
2.375%, 03/15/31.....	3,000	2,427,051	8.125%, 07/15/39.....	15,697	19,918,656
Bunge Ltd. Finance Corp.			5.875%, 01/30/42.....	10,125	10,593,051
3.750%, 09/25/27.....	15,000	14,161,888	Clorox Co.		
Burlington Northern Santa			3.900%, 05/15/28.....	13,712	13,111,879
Fe LLC			CMS Energy Corp.		
6.150%, 05/01/37.....	400	440,778	3.600%, 11/15/25.....	3,163	3,000,112
5.750%, 05/01/40.....	400	423,088	3.000%, 05/15/26.....	3,742	3,502,064
5.050%, 03/01/41.....	400	391,325	CNA Financial Corp.		
5.400%, 06/01/41.....	400	404,789	4.500%, 03/01/26.....	21,057	20,488,210
4.950%, 09/15/41.....	400	388,010	3.900%, 05/01/29.....	1,650	1,526,439
4.400%, 03/15/42.....	400	359,860	CNO Financial Group, Inc.		
Camden Property Trust			5.250%, 05/30/29.....	4,800	4,609,454
2.800%, 05/15/30.....	300	261,417	Coca-Cola Co.		
Campbell Soup Co.			2.900%, 05/25/27.....	835	787,785
4.150%, 03/15/28.....	3,028	2,913,080	2.875%, 05/05/41.....	400	310,654
Capital One Financial Corp.			Comcast Corp.		
3.750%, 04/24/24.....	4,607	4,529,164	3.150%, 03/01/26.....	7,398	7,080,533
3.200%, 02/05/25.....	2,300	2,195,987	4.250%, 10/15/30.....	2,200	2,112,877
3.750%, 03/09/27.....	12,365	11,567,295	4.250%, 01/15/33.....	21,467	20,364,120
3.800%, 01/31/28.....	3,600	3,335,959	7.050%, 03/15/33.....	14,000	16,085,610
			6.500%, 11/15/35.....	400	448,234

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
3.200%, 07/15/36.....	400	\$ 328,843	Duke Energy Corp.		
3.900%, 03/01/38.....	800	691,337	3.750%, 04/15/24.....	3,205	\$ 3,163,847
4.600%, 10/15/38.....	800	743,230	2.550%, 06/15/31.....	300	247,733
3.250%, 11/01/39.....	2,200	1,735,969	3.300%, 06/15/41.....	25,250	18,591,333
3.750%, 04/01/40.....	15,100	12,629,948	Duquesne Light Holdings, Inc.		
Conagra Brands, Inc.			Ω 2.532%, 10/01/30.....	1,500	1,209,264
4.850%, 11/01/28.....	170	166,015	Ω 2.775%, 01/07/32.....	641	497,587
5.300%, 11/01/38.....	25,700	24,275,290	Eagle Materials, Inc.		
ConocoPhillips			2.500%, 07/01/31.....	3,400	2,789,480
5.900%, 05/15/38.....	400	420,727	Eastman Chemical Co.		
6.500%, 02/01/39.....	800	914,837	3.800%, 03/15/25.....	8,127	7,896,649
Consolidated Edison Co. of New York, Inc.			Eaton Corp.		
3.300%, 12/01/24.....	1,280	1,239,730	4.000%, 11/02/32.....	8,105	7,576,856
5.300%, 03/01/35.....	400	394,204	Eaton Vance Corp.		
6.750%, 04/01/38.....	400	443,823	3.500%, 04/06/27.....	10,062	9,408,976
5.700%, 06/15/40.....	400	399,174	Ecolab, Inc.		
4.200%, 03/15/42.....	1,174	992,899	1.000%, 01/15/24..... EUR	2,350	2,546,577
Constellation Brands, Inc.			5.500%, 12/08/41.....	1,000	1,018,656
3.600%, 02/15/28.....	6,825	6,406,331	EIDP, Inc.		
3.150%, 08/01/29.....	7,000	6,312,567	2.300%, 07/15/30.....	4,000	3,333,650
Constellation Energy Generation LLC			Elevance Health, Inc.		
5.750%, 10/01/41.....	2,300	2,232,657	3.500%, 08/15/24.....	3,786	3,702,112
Costco Wholesale Corp.			4.101%, 03/01/28.....	11,100	10,674,518
1.600%, 04/20/30.....	26,100	21,657,031	5.950%, 12/15/34.....	1,300	1,342,011
Cox Communications, Inc.			4.625%, 05/15/42.....	400	361,876
Ω 3.850%, 02/01/25.....	6,790	6,580,981	Emerson Electric Co.		
Ω 4.800%, 02/01/35.....	8,981	8,040,279	3.150%, 06/01/25.....	4,912	4,734,582
Crown Castle, Inc.			Enterprise Products Operating LLC		
3.100%, 11/15/29.....	400	350,243	3.900%, 02/15/24.....	1,280	1,266,923
2.100%, 04/01/31.....	300	239,004	6.875%, 03/01/33.....	1,800	2,025,601
2.900%, 04/01/41.....	17,205	11,829,012	6.125%, 10/15/39.....	4,800	5,059,926
CVS Health Corp.			6.450%, 09/01/40.....	5,000	5,385,525
3.375%, 08/12/24.....	10,857	10,612,164	5.700%, 02/15/42.....	400	403,579
3.250%, 08/15/29.....	3,800	3,417,587	EOG Resources, Inc.		
2.700%, 08/21/40.....	4,600	3,191,717	4.375%, 04/15/30.....	2,600	2,549,067
Deere & Co.			Equifax, Inc.		
3.900%, 06/09/42.....	400	359,545	3.100%, 05/15/30.....	200	171,838
Dell International LLC/EMC Corp.			Equinix, Inc.		
Ω 3.375%, 12/15/41.....	5,000	3,554,116	3.200%, 11/18/29.....	2,500	2,203,186
Devon Energy Corp.			2.500%, 05/15/31.....	6,900	5,627,175
5.600%, 07/15/41.....	4,800	4,564,020	3.900%, 04/15/32.....	75	67,476
DH Europe Finance II Sarl			ERAC USA Finance LLC		
3.250%, 11/15/39.....	400	324,037	Ω 3.850%, 11/15/24.....	6,590	6,439,925
Dick's Sporting Goods, Inc.			ERP Operating LP		
3.150%, 01/15/32.....	9,525	7,739,783	2.500%, 02/15/30.....	2,400	2,039,943
Discover Bank			Eversource Energy		
4.650%, 09/13/28.....	2,800	2,593,823	4.250%, 04/01/29.....	600	573,792
Discovery Communications LLC			Exelon Corp.		
3.900%, 11/15/24.....	4,796	4,667,196	3.400%, 04/15/26.....	8,140	7,762,285
3.450%, 03/15/25.....	4,209	4,042,406	Experian Finance PLC		
Dollar Tree, Inc.			1.375%, 06/25/26..... EUR	2,000	2,050,546
4.200%, 05/15/28.....	17,841	17,095,472	Extra Space Storage LP		
Dominion Energy, Inc.			2.350%, 03/15/32.....	13,100	10,316,615
3.375%, 04/01/30.....	200	178,412	FedEx Corp.		
			4.900%, 01/15/34.....	2,075	2,034,206
			3.900%, 02/01/35.....	2,800	2,468,900

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)		
3.250%, 05/15/41.....	9,750	\$ 7,300,020	5.650%, 12/01/41.....	9,900	\$10,332,520
Fidelity National Financial, Inc.			GlaxoSmithKline Capital, Inc.		
3.400%, 06/15/30.....	19,454	17,079,395	6.375%, 05/15/38.....	157	178,374
2.450%, 03/15/31.....	1,800	1,426,652	Global Payments, Inc.		
Fidelity National Information Services, Inc.			4.450%, 06/01/28.....	6,820	6,460,803
3.100%, 03/01/41.....	10,000	7,122,602	2.900%, 11/15/31.....	400	329,037
First American Financial Corp.			Globe Life, Inc.		
2.400%, 08/15/31.....	17,544	13,348,108	4.800%, 06/15/32.....	10,000	9,506,767
Flex Ltd.			Goldman Sachs Group, Inc.		
4.875%, 06/15/29.....	2,300	2,203,467	4.000%, 03/03/24.....	14,004	13,858,266
4.875%, 05/12/30.....	4,000	3,860,508	0.125%, 08/19/24.....	2,900	3,065,805
Flowserve Corp.			3.375%, 03/27/25.....	1,315	1,432,562
2.800%, 01/15/32.....	29,138	23,304,611	3.750%, 05/22/25.....	6,213	6,000,754
FMR LLC			3.750%, 02/25/26.....	5,700	5,472,991
Ω 4.950%, 02/01/33.....	2,400	2,255,888	1.625%, 07/27/26.....	5,000	5,167,828
Fortune Brands Innovations, Inc.			7.250%, 04/10/28.....	4,850	6,519,971
3.250%, 09/15/29.....	4,300	3,804,154	2.600%, 02/07/30.....	4,600	3,912,490
4.000%, 03/25/32.....	8,200	7,300,847	3.800%, 03/15/30.....	12,000	11,030,095
Fox Corp.			6.125%, 02/15/33.....	2,421	2,605,296
5.476%, 01/25/39.....	2,000	1,850,665	6.250%, 02/01/41.....	750	804,729
Franklin Resources, Inc.			Halliburton Co.		
1.600%, 10/30/30.....	1,000	788,302	2.920%, 03/01/30.....	800	706,373
GATX Corp.			6.700%, 09/15/38.....	5,760	6,329,919
3.250%, 03/30/25.....	3,170	3,028,362	7.450%, 09/15/39.....	2,200	2,558,387
3.250%, 09/15/26.....	7,349	6,791,264	4.500%, 11/15/41.....	3,000	2,568,968
3.500%, 06/01/32.....	6,850	5,816,766	Harley-Davidson, Inc.		
GE Capital Funding LLC			3.500%, 07/28/25.....	5,193	5,013,358
4.550%, 05/15/32.....	2,144	2,068,801	Health Care Service Corp. A Mutual Legal Reserve Co.		
General Dynamics Corp.			Ω 2.200%, 06/01/30.....	20,400	16,802,827
4.250%, 04/01/40.....	5,000	4,549,067	Healthcare Realty Holdings LP		
2.850%, 06/01/41.....	400	298,221	2.000%, 03/15/31.....	2,800	2,146,810
General Mills, Inc.			Home Depot, Inc.		
4.200%, 04/17/28.....	6,600	6,379,977	5.875%, 12/16/36.....	200	216,860
General Motors Co.			3.300%, 04/15/40.....	1,600	1,295,069
6.800%, 10/01/27.....	300	313,126	5.400%, 09/15/40.....	5,600	5,740,034
5.150%, 04/01/38.....	3,669	3,310,706	5.950%, 04/01/41.....	1,200	1,308,686
General Motors Financial Co. Inc.			Honeywell International, Inc.		
1.694%, 03/26/25.....	4,600	4,869,859	Δ 0.000%, 03/10/24.....	2,700	2,896,186
5.250%, 03/01/26.....	13,336	13,196,367	5.375%, 03/01/41.....	670	686,284
General Motors Financial Co., Inc.			HP, Inc.		
4.350%, 01/17/27.....	263	253,256	2.650%, 06/17/31.....	1,000	818,039
3.600%, 06/21/30.....	6,000	5,241,761	6.000%, 09/15/41.....	5,000	5,079,946
3.100%, 01/12/32.....	8,400	6,865,101	Humana, Inc.		
Georgia Power Co.			3.850%, 10/01/24.....	5,825	5,699,268
3.250%, 04/01/26.....	1,835	1,747,113	Intel Corp.		
3.250%, 03/30/27.....	11,066	10,299,708	4.000%, 12/15/32.....	1,400	1,306,327
4.300%, 03/15/42.....	400	345,113	4.600%, 03/25/40.....	25,324	23,605,711
Georgia-Pacific LLC			2.800%, 08/12/41.....	23,576	16,634,035
7.750%, 11/15/29.....	800	906,337	Intercontinental Exchange, Inc.		
Gilead Sciences, Inc.			3.750%, 12/01/25.....	11,500	11,167,535
3.700%, 04/01/24.....	1,212	1,196,236	4.600%, 03/15/33.....	15,000	14,515,800
4.600%, 09/01/35.....	800	768,005	2.650%, 09/15/40.....	16,100	11,421,018
4.000%, 09/01/36.....	800	717,018			
2.600%, 10/01/40.....	5,800	4,164,733			

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)		
International Business Machines Corp.			Kinder Morgan Energy Partners LP		
3.375%, 08/01/23.....	4,409	\$ 4,409,000	6.950%, 01/15/38.....	5,800	\$ 6,318,056
3.300%, 01/27/27.....	25,954	24,591,198	6.500%, 09/01/39.....	1,900	1,940,110
1.950%, 05/15/30.....	17,540	14,512,035	Kroger Co.		
4.150%, 05/15/39.....	8,300	7,248,778	7.500%, 04/01/31.....	16,177	18,341,848
2.850%, 05/15/40.....	31,266	22,667,835	L3Harris Technologies, Inc.		
4.000%, 06/20/42.....	400	338,292	3.950%, 05/28/24.....	2,469	2,430,931
Interpublic Group of Cos., Inc.			Lazard Group LLC		
4.200%, 04/15/24.....	1,953	1,930,129	4.500%, 09/19/28.....	17,626	16,696,536
4.750%, 03/30/30.....	1,175	1,131,282	4.375%, 03/11/29.....	400	376,661
Interstate Power & Light Co.			Lear Corp.		
2.300%, 06/01/30.....	3,978	3,295,727	3.800%, 09/15/27.....	223	209,491
Invitation Homes Operating Partnership LP			Legg Mason, Inc.		
2.000%, 08/15/31.....	3,000	2,316,274	3.950%, 07/15/24.....	4,736	4,655,147
2.700%, 01/15/34.....	1,500	1,136,007	4.750%, 03/15/26.....	3,945	3,895,121
J M Smucker Co.			Liberty Mutual Group, Inc.		
3.500%, 03/15/25.....	3,600	3,485,812	Ω 4.569%, 02/01/29.....	10,065	9,828,720
4.250%, 03/15/35.....	2,000	1,806,094	Ω 6.500%, 03/15/35.....	4,250	4,278,093
Jabil, Inc.			Lincoln National Corp.		
3.600%, 01/15/30.....	23,950	21,556,706	3.050%, 01/15/30.....	300	250,595
3.000%, 01/15/31.....	15,033	12,766,891	3.400%, 01/15/31.....	8,337	6,984,050
Jackson Financial, Inc.			3.400%, 03/01/32.....	23,378	18,984,093
3.125%, 11/23/31.....	6,177	4,869,913	Lockheed Martin Corp.		
Janus Henderson U.S. Holdings, Inc.			3.550%, 01/15/26.....	2,400	2,325,781
4.875%, 08/01/25.....	9,046	8,871,557	3.600%, 03/01/35.....	671	597,694
Jefferies Financial Group, Inc.			4.500%, 05/15/36.....	1,000	957,950
2.625%, 10/15/31.....	20,514	16,043,902	Loews Corp.		
2.750%, 10/15/32.....	6,280	4,843,295	3.750%, 04/01/26.....	10,270	9,922,925
John Deere Cash Management Sarl			Lowe's Cos., Inc.		
1.375%, 04/02/24..... EUR	1,350	1,459,478	2.800%, 09/15/41.....	25,000	17,605,848
Johnson & Johnson			LYB International Finance III LLC		
1.300%, 09/01/30.....	9,800	8,007,504	3.375%, 10/01/40.....	8,000	5,914,270
JPMorgan Chase & Co.			LyondellBasell Industries NV		
3.625%, 05/13/24.....	9,931	9,778,757	Ω 5.750%, 04/15/24.....	1,611	1,607,954
3.900%, 07/15/25.....	22,016	21,469,645	Marathon Petroleum Corp.		
6.400%, 05/15/38.....	20,000	22,392,471	3.625%, 09/15/24.....	6,891	6,730,332
5.500%, 10/15/40.....	3,600	3,732,822	6.500%, 03/01/41.....	4,500	4,659,738
5.600%, 07/15/41.....	7,100	7,400,598	Marriott International, Inc.		
5.400%, 01/06/42.....	9,350	9,604,972	2.750%, 10/15/33.....	7,200	5,716,657
Juniper Networks, Inc.			Mars, Inc.		
3.750%, 08/15/29.....	4,000	3,660,036	Ω 1.625%, 07/16/32.....	8,150	6,257,588
2.000%, 12/10/30.....	5,000	3,874,836	Ω 3.600%, 04/01/34.....	400	356,503
Kellogg Co.			Ω 3.875%, 04/01/39.....	800	675,807
3.400%, 11/15/27.....	6,500	6,115,526	Marsh & McLennan Cos., Inc.		
7.450%, 04/01/31.....	6,959	7,921,797	3.500%, 06/03/24.....	8,320	8,154,682
Kemper Corp.			2.375%, 12/15/31.....	2,961	2,420,071
2.400%, 09/30/30.....	6,265	4,859,766	Medtronic Global Holdings SCA		
3.800%, 02/23/32.....	24,700	20,294,077	0.250%, 07/02/25..... EUR	2,400	2,462,978
Keurig Dr Pepper, Inc.			1.125%, 03/07/27..... EUR	4,800	4,842,126
4.050%, 04/15/32.....	200	185,647	Medtronic, Inc.		
Kimco Realty OP LLC			4.375%, 03/15/35.....	8,065	7,815,508
2.250%, 12/01/31.....	10,200	7,985,261	Merck & Co., Inc.		
			3.400%, 03/07/29.....	10,484	9,815,182
			1.450%, 06/24/30.....	45,801	37,171,154

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)		
3.900%, 03/07/39.....	400	\$ 357,683	Oracle Corp.		
2.350%, 06/24/40.....	800	569,470	3.250%, 11/15/27.....	34,194	\$31,872,790
MetLife, Inc.			2.950%, 04/01/30.....	500	436,302
6.375%, 06/15/34.....	17,000	18,520,034	4.300%, 07/08/34.....	400	362,540
5.700%, 06/15/35.....	6,800	7,056,169	3.900%, 05/15/35.....	800	689,762
4.125%, 08/13/42.....	5,000	4,230,468	Owens Corning		
Micron Technology, Inc.			3.875%, 06/01/30.....	9,226	8,464,378
4.663%, 02/15/30.....	330	312,659	Parker-Hannifin Corp.		
2.703%, 04/15/32.....	2,650	2,102,094	3.300%, 11/21/24.....	3,093	2,989,454
3.366%, 11/01/41.....	24,100	17,021,596	3.250%, 06/14/29.....	6,000	5,458,375
Microsoft Corp.			Penske Truck Leasing Co.		
3.300%, 02/06/27.....	2,165	2,076,956	LP/PTL Finance Corp.		
Mohawk Industries, Inc.			Ω 3.400%, 11/15/26.....	200	184,949
3.625%, 05/15/30.....	2,800	2,529,403	PepsiCo, Inc.		
Molson Coors Beverage Co.			2.625%, 04/28/26..... EUR	2,800	3,002,972
1.250%, 07/15/24..... EUR	2,000	2,138,212	4.875%, 11/01/40.....	400	398,755
Morgan Stanley			2.625%, 10/21/41.....	1,200	897,829
3.875%, 04/29/24.....	6,982	6,890,063	Pfizer, Inc.		
3.875%, 01/27/26.....	15,083	14,551,526	3.000%, 12/15/26.....	21,680	20,539,774
3.625%, 01/20/27.....	9,826	9,321,485	4.000%, 12/15/36.....	400	371,482
1.875%, 04/27/27..... EUR	5,000	5,104,321	4.100%, 09/15/38.....	1,600	1,457,892
7.250%, 04/01/32.....	15,766	18,090,926	3.900%, 03/15/39.....	6,200	5,490,874
Motorola Solutions, Inc.			7.200%, 03/15/39.....	200	244,876
4.600%, 05/23/29.....	4,300	4,179,105	2.550%, 05/28/40.....	2,000	1,458,606
2.300%, 11/15/30.....	25,444	20,465,882	5.600%, 09/15/40.....	400	422,537
MPLX LP			Philip Morris International, Inc.		
4.125%, 03/01/27.....	1,620	1,556,800	0.625%, 11/08/24..... EUR	774	815,899
4.500%, 04/15/38.....	4,700	4,051,042	3.250%, 11/10/24.....	6,698	6,512,056
Mylan, Inc.			3.375%, 08/15/29.....	6,400	5,795,979
4.200%, 11/29/23.....	3,480	3,457,268	2.100%, 05/01/30.....	10,350	8,540,611
National Fuel Gas Co.			6.375%, 05/16/38.....	10,000	10,857,405
2.950%, 03/01/31.....	5,000	4,076,642	Phillips 66		
National Rural Utilities Cooperative Finance Corp.			2.150%, 12/15/30.....	400	326,945
8.000%, 03/01/32.....	2,708	3,170,930	5.875%, 05/01/42.....	800	829,518
NetApp, Inc.			Piedmont Operating Partnership LP		
3.300%, 09/29/24.....	3,451	3,345,732	3.150%, 08/15/30.....	2,070	1,530,804
2.700%, 06/22/30.....	5,000	4,215,925	PNC Bank NA		
NewMarket Corp.			2.950%, 02/23/25.....	1,093	1,044,225
2.700%, 03/18/31.....	4,000	3,283,546	3.250%, 06/01/25.....	4,680	4,486,824
NIKE, Inc.			PPG Industries, Inc.		
2.850%, 03/27/30.....	32,550	29,231,268	1.875%, 06/01/25..... EUR	2,125	2,248,144
Northern Trust Corp.			2.550%, 06/15/30.....	9,250	7,870,300
1.950%, 05/01/30.....	21,470	17,814,334	PPL Capital Funding, Inc.		
Nucor Corp.			3.100%, 05/15/26.....	5,400	5,103,863
3.950%, 05/01/28.....	5,045	4,798,712	Precision Castparts Corp.		
3.125%, 04/01/32.....	8,140	7,051,804	3.250%, 06/15/25.....	26,684	25,798,641
6.400%, 12/01/37.....	6,585	7,253,854	Primerica, Inc.		
Nuveen Finance LLC			2.800%, 11/19/31.....	15,500	12,856,293
Ω 4.125%, 11/01/24.....	2,348	2,287,615	Principal Financial Group, Inc.		
Omnicom Group, Inc.			3.400%, 05/15/25.....	2,300	2,212,406
4.200%, 06/01/30.....	12,855	11,997,320	2.125%, 06/15/30.....	400	328,191
ONE Gas, Inc.			Progress Energy, Inc.		
4.250%, 09/01/32.....	6,700	6,296,778	7.750%, 03/01/31.....	2,500	2,821,903
			6.000%, 12/01/39.....	600	606,413
			Progressive Corp.		
			3.000%, 03/15/32.....	16,900	14,729,718

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)		
Prologis Euro Finance LLC			2.250%, 01/15/32.....	7,377	\$ 5,781,868
0.250%, 09/10/27..... EUR	4,600	\$ 4,332,761	6.750%, 02/01/40.....	800	869,551
Prologis LP			4.750%, 03/15/42.....	400	346,971
3.000%, 06/02/26..... EUR	6,700	7,142,161	Southern California Edison		
Prudential Financial, Inc.			Co.		
3.000%, 03/10/40.....	9,850	7,447,732	6.650%, 04/01/29.....	400	415,197
Public Service Enterprise			Southern Power Co.		
Group, Inc.			5.150%, 09/15/41.....	3,000	2,776,785
8.625%, 04/15/31.....	1,000	1,145,449	Southwest Gas Corp.		
PulteGroup, Inc.			3.700%, 04/01/28.....	2,900	2,682,219
7.875%, 06/15/32.....	3,895	4,448,673	2.200%, 06/15/30.....	13,700	11,170,798
6.375%, 05/15/33.....	11,000	11,593,807	Spirit Realty LP		
6.000%, 02/15/35.....	6,449	6,584,822	2.700%, 02/15/32.....	14,491	11,147,417
QUALCOMM, Inc.			Stanley Black & Decker, Inc.		
1.650%, 05/20/32.....	11,043	8,679,231	2.300%, 03/15/30.....	3,000	2,496,123
Quanta Services, Inc.			5.200%, 09/01/40.....	400	373,582
2.900%, 10/01/30.....	302	256,525	State Street Corp.		
Quest Diagnostics, Inc.			3.550%, 08/18/25.....	1,854	1,803,166
2.800%, 06/30/31.....	1,000	858,563	Steel Dynamics, Inc.		
Realty Income Corp.			3.250%, 01/15/31.....	20,925	18,189,933
2.850%, 12/15/32.....	8,967	7,316,753	Stellantis Finance US, Inc.		
1.800%, 03/15/33.....	2,600	1,907,749	Ω 2.691%, 09/15/31.....	11,500	9,190,568
Reinsurance Group of America,			Stryker Corp.		
Inc.			3.650%, 03/07/28.....	6,579	6,260,791
4.700%, 09/15/23.....	3,840	3,831,922	Sutter Health		
3.950%, 09/15/26.....	15,789	14,915,986	3.161%, 08/15/40.....	2,000	1,516,102
3.900%, 05/15/29.....	4,725	4,324,843	Tapestry, Inc.		
3.150%, 06/15/30.....	15,455	13,264,553	3.050%, 03/15/32.....	16,062	12,826,222
Revvity, Inc.			Targa Resources Corp.		
3.300%, 09/15/29.....	1,300	1,165,822	4.200%, 02/01/33.....	3,000	2,679,442
Roche Holdings, Inc.			Target Corp.		
Ω 2.625%, 05/15/26.....	1,000	939,514	4.000%, 07/01/42.....	2,100	1,874,175
Ross Stores, Inc.			TCI Communications, Inc.		
1.875%, 04/15/31.....	9,000	7,132,157	7.875%, 02/15/26.....	1,120	1,190,649
Royalty Pharma PLC			Textron, Inc.		
2.200%, 09/02/30.....	10,000	8,050,610	2.450%, 03/15/31.....	15,590	12,861,147
3.300%, 09/02/40.....	45,745	32,339,381	Thermo Fisher Scientific,		
RTX Corp.			Inc.		
4.450%, 11/16/38.....	1,200	1,092,949	2.800%, 10/15/41.....	2,700	1,988,979
4.700%, 12/15/41.....	5,600	5,137,593	Travelers Cos., Inc.		
4.500%, 06/01/42.....	28,524	25,795,014	6.250%, 06/15/37.....	535	592,012
Salesforce, Inc.			5.350%, 11/01/40.....	1,200	1,213,958
3.700%, 04/11/28.....	10,200	9,831,233	Travelers Property Casualty		
2.700%, 07/15/41.....	1,200	873,103	Corp.		
Sanofi			6.375%, 03/15/33.....	400	440,253
3.625%, 06/19/28.....	11,000	10,629,929	Truist Financial Corp.		
Schlumberger Finance BV			3.700%, 06/05/25.....	7,545	7,268,322
1.375%, 10/28/26..... EUR	9,750	9,989,895	TWDC Enterprises 18 Corp.		
Schlumberger Investment			7.000%, 03/01/32.....	540	614,595
SA			4.375%, 08/16/41.....	10,000	8,926,940
2.650%, 06/26/30.....	9,052	7,916,827	U.S. Bancorp		
Sherwin-Williams Co.			0.850%, 06/07/24..... EUR	800	848,621
2.950%, 08/15/29.....	6,000	5,341,106	Union Pacific Corp.		
Simon Property Group LP			3.250%, 01/15/25.....	9,115	8,854,402
2.450%, 09/13/29.....	400	339,432	2.891%, 04/06/36.....	22,950	18,278,341
2.650%, 07/15/30.....	20,400	17,292,725	3.600%, 09/15/37.....	1,000	851,464
2.200%, 02/01/31.....	14,208	11,430,349	3.550%, 08/15/39.....	400	331,558

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
3.200%, 05/20/41.....	15,400	\$12,075,996	2.000%, 07/28/25..... GBP	887	\$ 1,047,947
3.375%, 02/14/42.....	5,150	4,113,623	3.000%, 04/22/26.....	5,073	4,774,241
United Parcel Service, Inc.			2.000%, 04/27/26..... EUR	5,000	5,199,120
4.875%, 11/15/40.....	1,020	998,543	1.375%, 10/26/26..... EUR	2,500	2,521,500
UnitedHealth Group, Inc.			1.000%, 02/02/27..... EUR	15,000	14,771,975
4.200%, 05/15/32.....	18,800	17,917,387	4.150%, 01/24/29.....	600	569,161
5.800%, 03/15/36.....	400	429,834	Welltower OP LLC		
6.625%, 11/15/37.....	400	458,101	4.125%, 03/15/29.....	1,550	1,445,885
6.875%, 02/15/38.....	350	412,433	2.750%, 01/15/31.....	17,596	14,636,045
3.500%, 08/15/39.....	16,638	13,843,418	2.750%, 01/15/32.....	5,000	4,051,831
2.750%, 05/15/40.....	11,200	8,268,220	Westlake Corp.		
5.700%, 10/15/40.....	2,400	2,520,797	3.375%, 06/15/30.....	11,785	10,241,728
5.950%, 02/15/41.....	1,000	1,065,928	WestRock MWV LLC		
3.050%, 05/15/41.....	28,172	21,455,921	8.200%, 01/15/30.....	19,367	22,147,296
4.625%, 11/15/41.....	1,200	1,119,119	Weyerhaeuser Co.		
Unum Group			7.375%, 03/15/32.....	1,213	1,368,849
3.875%, 11/05/25.....	1,977	1,885,254	Whirlpool Corp.		
4.000%, 06/15/29.....	10,963	10,149,033	3.700%, 05/01/25.....	14,663	14,197,984
Utah Acquisition Sub, Inc.			4.750%, 02/26/29.....	700	682,138
3.950%, 06/15/26.....	17,367	16,480,689	Williams Cos., Inc.		
Valero Energy Corp.			4.000%, 09/15/25.....	8,158	7,895,825
7.500%, 04/15/32.....	580	655,801	3.500%, 11/15/30.....	14,800	13,248,879
6.625%, 06/15/37.....	11,550	12,425,088	6.300%, 04/15/40.....	20,000	20,941,096
Ventas Realty LP			WP Carey, Inc.		
3.000%, 01/15/30.....	1,100	939,712	2.400%, 02/01/31.....	2,300	1,851,997
VeriSign, Inc.			2.450%, 02/01/32.....	9,800	7,709,749
2.700%, 06/15/31.....	5,106	4,243,145	WRKCo, Inc.		
Verizon Communications, Inc.			4.200%, 06/01/32.....	1,800	1,643,444
4.329%, 09/21/28.....	600	576,268	3.000%, 06/15/33.....	19,705	16,015,058
4.016%, 12/03/29.....	17,153	15,980,228	Zoetis, Inc.		
2.355%, 03/15/32.....	2,733	2,182,363	3.000%, 09/12/27.....	12,777	11,925,466
VF Corp.			TOTAL UNITED STATES....		<u>3,841,552,814</u>
2.800%, 04/23/27.....	200	182,138	TOTAL BONDS.....		<u>5,697,081,389</u>
2.950%, 04/23/30.....	6,516	5,398,536	U.S. TREASURY OBLIGATIONS — (27.0%)		
Viatrix, Inc.			U.S. Treasury Bonds		
2.700%, 06/22/30.....	1,000	817,177	6.750%, 08/15/26.....	38,863	41,296,598
3.850%, 06/22/40.....	10,000	7,111,225	6.625%, 02/15/27.....	34,651	37,156,215
Visa, Inc.			1.125%, 05/15/40.....	159,000	100,890,469
2.050%, 04/15/30.....	62,959	53,612,353	1.125%, 08/15/40.....	155,000	97,456,250
VMware, Inc.			1.375%, 11/15/40.....	162,000	106,015,078
3.900%, 08/21/27.....	224	212,480	1.875%, 02/15/41.....	37,000	26,320,586
Walgreens Boots Alliance, Inc.			1.750%, 08/15/41.....	195,000	134,420,508
3.200%, 04/15/30.....	23,552	20,050,432	2.000%, 11/15/41.....	136,000	97,590,624
Walt Disney Co.			2.375%, 02/15/42.....	95,000	72,467,187
3.700%, 09/15/24.....	3,814	3,739,421	2.750%, 08/15/42.....	63,000	50,879,883
6.200%, 12/15/34.....	100	109,304	2.750%, 11/15/42.....	122,500	98,708,203
4.625%, 03/23/40.....	6,500	6,164,799	U.S. Treasury Notes		
3.500%, 05/13/40.....	23,016	18,782,859	0.125%, 08/15/23.....	129,000	128,734,407
6.150%, 02/15/41.....	400	431,533	0.125%, 08/31/23.....	55,000	54,764,249
WEC Energy Group, Inc.			0.250%, 09/30/23.....	60,000	59,489,063
3.550%, 06/15/25.....	1,757	1,672,368	2.875%, 09/30/23.....	30,000	29,878,125
Wells Fargo & Co.			0.125%, 10/15/23.....	55,000	54,415,625
0.500%, 04/26/24..... EUR	15,349	16,433,365	0.375%, 10/31/23.....	47,000	46,427,188
2.125%, 06/04/24..... EUR	6,240	6,746,992	0.250%, 11/15/23.....	85,000	83,761,524
3.000%, 02/19/25.....	4,264	4,102,990	0.500%, 11/30/23.....	100,000	98,398,438
1.625%, 06/02/25..... EUR	3,400	3,571,192			

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
2.125%, 11/30/23	50,000	\$ 49,458,984	COMMERCIAL PAPER — (0.5%)		
2.875%, 11/30/23	25,000	24,795,899	AUSTRALIA — (0.5%)		
0.125%, 12/15/23	85,000	83,386,328	Australia & New Zealand		
0.750%, 12/31/23	69,000	67,690,078	Banking Group Ltd.		
2.625%, 12/31/23	20,000	19,782,812	Ω 5.825%, 02/22/24.....	25,000	\$ 24,219,489
0.125%, 01/15/24	15,000	14,653,711	WESTPAC BANKING		
0.875%, 01/31/24	38,000	37,162,813	CORP.		
0.125%, 02/15/24	75,000	72,914,062	Ω 5.898%, 03/13/24.....	25,000	24,127,860
1.500%, 02/29/24	65,000	63,562,890	TOTAL AUSTRALIA.....		48,347,349
2.125%, 02/29/24	20,000	19,628,125			
0.375%, 04/15/24	60,000	57,930,469	JAPAN — (0.0%)		
2.500%, 04/30/24	50,000	48,929,688	American Honda Finance		
0.250%, 05/15/24	42,000	40,333,125	Corp.		
2.000%, 05/31/24	50,000	48,632,813	5.596%, 08/03/23.....	1,000	999,547
2.500%, 05/31/24	30,000	29,286,328	TOTAL COMMERCIAL		
0.250%, 06/15/24	82,000	78,454,140	PAPER		
1.625%, 11/30/26	39,750	36,327,773	(Cost \$49,331,607).....		49,346,896
1.500%, 01/31/27	59,500	53,961,387	TOTAL INVESTMENT		
2.250%, 02/15/27	60,000	55,837,500	SECURITIES		
2.375%, 05/15/27	91,200	84,933,562	(Cost \$11,180,156,665)...		10,261,549,535
2.250%, 08/15/27	40,000	36,970,312			
2.250%, 11/15/27	39,018	35,939,512	<u>Shares</u>		
2.750%, 02/15/28	47,000	44,128,594	SECURITIES LENDING COLLATERAL — (3.1%)		
1.125%, 02/29/28	54,000	47,070,703	@ \$ The DFA Short Term		
1.250%, 03/31/28	15,000	13,128,516	Investment Fund.....	28,497,850	329,634,626
1.250%, 04/30/28	40,000	34,939,062	TOTAL INVESTMENTS — (100.0%)		
2.875%, 05/15/28	69,000	65,024,414	(Cost		
2.875%, 08/15/28	90,000	84,677,344	\$11,509,756,921)^.....		\$10,591,184,161
3.125%, 11/15/28	75,000	71,296,875			
2.625%, 02/15/29	25,000	23,103,516			
TOTAL U.S. TREASURY					
OBLIGATIONS.....		2,863,011,555			

As of July 31, 2023, 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 1,959,500	GBP 1,523,445	JPMorgan Chase Bank, N.A.	08/01/23	\$ 4,388
USD 75,651,517	EUR 68,553,321	Citibank, N.A.	08/14/23	233,965
USD 80,938,847	EUR 72,302,611	Morgan Stanley and Co. International	08/15/23	1,392,778
USD 123,071,811	EUR 109,548,527	State Street Bank and Trust	08/21/23	2,513,786
USD 35,999,219	DKK 239,161,262	State Street Bank and Trust	08/21/23	671,703
USD 61,029,549	EUR 54,740,275	UBS AG	08/23/23	782,167
USD 25,404,567	GBP 19,731,856	Bank of New York Mellon	08/29/23	78,401
USD 89,204,880	EUR 80,000,000	Bank of New York Mellon	08/30/23	1,126,990
USD 9,064,907	AUD 13,447,807	Societe Generale	08/30/23	23,333
USD 129,659,239	GBP 100,013,189	State Street Bank and Trust	08/30/23	1,290,044
Total Appreciation				\$ 8,117,555
USD 22,930,089	GBP 18,109,541	Bank of America Corp.	08/01/23	\$ (310,780)
GBP 19,632,986	USD 25,273,543	Bank of New York Mellon	08/01/23	(77,561)
USD 146,115,909	EUR 133,908,698	Citibank, N.A.	08/07/23	(1,151,761)

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	141,954,915	EUR	130,139,200	Barclays Capital	08/08/23	\$(1,174,010)
USD	14,352,326	AUD	21,539,819	Bank of New York Mellon	08/30/23	(129,877)
EUR	10,166,821	USD	11,353,812	Barclays Capital	10/02/23	(142,010)
USD	141,207,242	EUR	129,001,589	State Street Bank and Trust	10/02/23	(1,053,567)
Total (Depreciation)						\$(4,039,566)
Total Appreciation (Depreciation)						\$ 4,077,989

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 1,652,109,695	—	\$ 1,652,109,695
Bonds				
Australia.....	—	147,608,204	—	147,608,204
Austria.....	—	4,223,489	—	4,223,489
Belgium.....	—	82,659,844	—	82,659,844
Canada.....	—	298,432,651	—	298,432,651
Denmark.....	—	41,769,394	—	41,769,394
Finland.....	—	35,417,604	—	35,417,604
France.....	—	170,494,742	—	170,494,742
Germany.....	—	205,579,126	—	205,579,126
Hong Kong.....	—	6,316,993	—	6,316,993
Ireland.....	—	1,435,891	—	1,435,891
Italy.....	—	38,245,217	—	38,245,217
Japan.....	—	199,840,773	—	199,840,773
Luxembourg.....	—	2,249,499	—	2,249,499
Netherlands.....	—	32,952,964	—	32,952,964
Norway.....	—	24,176,508	—	24,176,508
Spain.....	—	119,181,023	—	119,181,023
Supranational Organization Obligations.....	—	85,899,614	—	85,899,614
Sweden.....	—	69,462,773	—	69,462,773
Switzerland.....	—	31,962,468	—	31,962,468
United Kingdom.....	—	257,619,798	—	257,619,798
United States.....	—	3,841,552,814	—	3,841,552,814
U.S. Treasury Obligations.....	—	2,863,011,555	—	2,863,011,555
Commercial Paper.....	—	49,346,896	—	49,346,896
Securities Lending Collateral.....	—	329,634,626	—	329,634,626
Forward Currency Contracts**.....	—	4,077,989	—	4,077,989
TOTAL.....	—	\$10,595,262,150	—	\$10,595,262,150

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

DFA INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (100.0%)		
Treasury Inflation Protected Security		
0.375%, 01/15/27.....	50,356	\$ 47,346,327
0.375%, 07/15/27.....	569,994	536,133,509
0.500%, 01/15/28.....	281,830	264,672,037
0.750%, 07/15/28.....	110,245	104,949,921
0.875%, 01/15/29.....	558,216	531,063,148
0.250%, 07/15/29.....	162,279	148,973,747
0.125%, 01/15/30.....	241,122	217,056,785
0.125%, 07/15/30.....	74,724	67,100,251
0.125%, 01/15/31.....	146,025	129,832,482
0.125%, 07/15/31.....	106,654	94,536,937
0.125%, 01/15/32.....	201,855	177,443,477
U.S. Treasury Inflation Indexed Bonds		
2.375%, 01/15/27.....	110,835	111,507,214
1.750%, 01/15/28.....	408,913	405,422,766
3.625%, 04/15/28.....	440,905	474,019,759
2.500%, 01/15/29.....	478,038	494,363,572
3.875%, 04/15/29.....	437,943	484,923,216
3.375%, 04/15/32.....	292,109	330,913,427
2.125%, 02/15/40.....	406,614	429,671,692
2.125%, 02/15/41.....	369,124	390,312,581
0.750%, 02/15/42.....	121,124	101,262,572
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$6,136,367,049).....		<u>5,541,505,420</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	2,630,359	<u>2,630,359</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$6,138,997,408)^^.....		<u><u>\$5,544,135,779</u></u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
U.S. Treasury Obligations.....	—	\$5,541,505,420	—	\$5,541,505,420
Temporary Cash Investments.....	\$2,630,359	—	—	2,630,359
TOTAL.....	<u>\$2,630,359</u>	<u>\$5,541,505,420</u>	<u>—</u>	<u>\$5,544,135,779</u>

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (98.2%)			ARKANSAS — (0.1%)		
ALABAMA — (0.0%)			North Little Rock School		
Mobile County Board of			District No. 1 (GO) (ST		
School Commissioners			AID WITHHLDG)		
(ST) (BAM)			5.000%, 02/01/25	300	\$ 308,113
4.000%, 03/01/24	550	\$ 551,499	University of Arkansas (RB)		
5.000%, 03/01/25	245	250,991	Series A		
TOTAL ALABAMA.....		<u>802,490</u>	□ 5.000%, 11/01/36		
			(Pre-refunded @		
ALASKA — (0.3%)			\$100, 11/1/24).....	1,585	1,617,987
Alaska Municipal Bond			TOTAL ARKANSAS.....		<u>1,926,100</u>
Bank Authority (RB)			CALIFORNIA — (5.2%)		
Series ONE			City of Los Angeles (RN)		
5.000%, 12/01/23	200	200,940	5.000%, 06/27/24	35,000	35,567,486
Municipality of Anchorage			County of Los Angeles (RN)		
(GO)			5.000%, 06/28/24	8,000	8,129,734
4.250%, 12/15/23	4,500	4,513,114	County of Riverside (RN)		
TOTAL ALASKA.....		<u>4,714,054</u>	5.000%, 06/28/24	6,300	6,399,897
			County of Riverside CA		
ARIZONA — (0.7%)			(RN) Series A		
Arizona Health Facilities			3.700%, 10/19/23	625	625,619
Authority (RB) Series A			Golden State Tobacco		
5.000%, 12/01/26	4,325	4,407,577	Securitization Corp. (RB)		
City of Phoenix (GO)			(ST APPROP) Series A		
5.000%, 07/01/24	760	772,528	□ 5.000%, 06/01/40		
City of Tempe (GO)			(Pre-refunded @		
5.000%, 07/01/24	2,200	2,235,667	\$100, 6/1/25).....	1,050	1,089,496
Coconino County Unified			Inglewood Unified School		
School District No.			District (GO) (AGM)		
1-Flagstaff (GO) Series C			Series A		
5.000%, 07/01/25	500	517,669	4.000%, 08/01/23	1,125	1,125,000
Maricopa County Unified			Orange County		
School District No. 4			Transportation Authority		
Mesa (GO) Series E			(RB)		
5.000%, 07/01/24	1,300	1,320,958	5.000%, 10/15/24	15,000	15,343,996
Maricopa County Union			San Diego Unified School		
High School District No.			District (GO) Series M-2		
210-Phoenix (GO) Series			5.000%, 07/01/24	5,000	5,085,595
E			San Francisco Community		
5.000%, 07/01/24	750	762,295	College District (GO)		
Pima County Unified School			5.000%, 06/15/29	4,765	4,955,518
District No. 6 Marana			San Francisco Unified		
(GO) (AGM)			School District (GO)		
5.000%, 07/01/24	615	624,192	5.000%, 06/15/24	2,445	2,488,294
Pima County Unified School			San Francisco Unified		
District No. 6 Marana			School District (GO)		
(GO) (AGM) Series			Series C		
5.000%, 07/01/24	485	492,249	5.000%, 06/15/24	1,475	1,501,118
TOTAL ARIZONA.....		<u>11,133,135</u>	5.000%, 06/15/25	565	585,602
			State of California (GO)		
			4.000%, 03/01/24	1,275	1,281,763

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			COLORADO — (Continued)		
State of California			University of Northern		
Department of Water			Colorado (RB) (ST HGR		
Resources (RB) Series			ED INTERCEPT PROG)		
BB			Series A		
5.000%, 12/01/24	2,730	\$ 2,799,564	□ 5.000%, 06/01/31		
West Contra Costa Unified			(Pre-refunded @		
School District (GO)			\$100, 6/1/24).....	1,745	\$ 1,769,255
Series A-1			Weld County School District		
5.000%, 08/01/23	920	<u>920,000</u>	No. 6 Greeley (GO) (ST		
TOTAL CALIFORNIA.....		<u>87,898,682</u>	AID WITHHLDG)		
			5.000%, 12/01/23	1,520	<u>1,528,608</u>
			TOTAL COLORADO.....		<u>30,635,193</u>
COLORADO — (1.8%)			CONNECTICUT — (4.5%)		
Board of Water			City of Bridgeport CT (GO)		
Commissioners City &			Series B		
County of Denver (RB)			5.000%, 08/15/26	620	655,302
Series B			City of Bristol (GO)		
5.000%, 09/15/24	1,365	1,392,737	5.000%, 03/15/24	735	743,422
City of Colorado Springs			City of New Haven (GO)		
Utilities System Revenue			Series A		
(RB) Series B			5.000%, 08/01/23	375	375,000
5.000%, 11/15/23	1,415	1,421,487	City of New Haven (GO)		
City of Colorado Springs			Series B		
Utilities System Revenue			5.000%, 08/01/26	100	104,065
(RB) Series C			City of New Haven (GO)		
5.000%, 11/15/23	3,440	3,455,771	(AGM) Series A		
Colorado Health Facilities			□ 5.000%, 08/01/31		
Authority (RB) Series A-1			(Pre-refunded @		
5.000%, 08/01/25	885	903,326	\$100, 8/1/24).....	300	305,076
Colorado State Education			City of New London (GO)		
Loan Program (RN)			5.000%, 03/15/24	6,270	6,337,046
Series A			State of Connecticut (GO)		
5.000%, 06/28/24	10,000	10,138,616	Series A		
Douglas County School			4.000%, 01/15/25	10,750	10,872,155
District No. Re-1 Douglas			State of Connecticut		
& Elbert Counties (GO)			Special Tax Revenue		
(ST AID WITHHLDG)			(RB) Series A		
Series A			5.000%, 10/01/29	3,180	3,187,960
5.000%, 12/15/23	3,340	3,361,256	Town of Darien (GO)		
Jefferson County School			4.000%, 04/25/24	12,000	12,064,520
District R-1 (GO) (ST AID			Town of Fairfield (GO)		
WITHHLDG) Series A			4.500%, 07/05/24	2,170	2,190,074
5.250%, 12/15/24	4,695	4,821,936	Town of Greenwich (GO)		
Powhatan Road			4.000%, 02/08/24	17,010	17,072,080
Metropolitan District No.			Town of New Canaan (GO)		
2 (GO) Series B			Series B		
□ 7.750%, 12/15/48			4.000%, 12/15/23	1,255	1,258,194
(Pre-refunded @			Town of North Branford		
\$103, 12/15/23).....	1,410	1,471,327	(GO)		
Regional Transportation			5.000%, 08/03/23	15,000	15,001,260
District (COP)			Town of Windham (GO)		
5.000%, 06/01/29	360	370,874	4.000%, 09/28/23	4,500	4,503,638

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CONNECTICUT — (Continued)			FLORIDA — (Continued)		
University of Connecticut			Orlando Utilities		
(RB) Series A			Commission (RB) Series		
5.000%, 02/15/24	1,625	\$ 1,639,599	C		
			5.000%, 10/01/23	3,600	\$ 3,609,394
TOTAL CONNECTICUT.....		<u>76,309,391</u>	Palm Beach County Health		
			Facilities Authority (RB)		
DELAWARE — (0.2%)			□ 5.000%, 12/01/31		
State of Delaware (GO)			(Pre-refunded @		
5.000%, 02/01/24	3,000	<u>3,026,142</u>	\$100, 12/1/24).....	1,250	1,277,904
			Palm Beach County School		
DISTRICT OF COLUMBIA — (0.2%)			District (COP) Series B		
District of Columbia (GO)			5.000%, 08/01/23	1,475	1,475,000
Series B			Sarasota County Public		
5.000%, 06/01/24.....	3,785	<u>3,841,041</u>	Hospital District (RB)		
			5.000%, 07/01/26	360	375,114
FLORIDA — (3.2%)			School Board of		
Bay County School Board			Miami-Dade County (GO)		
(COP) Series A			(BAM) Series A		
5.000%, 07/01/25	340	351,374	5.000%, 03/15/24	1,790	1,809,187
City of Port St. Lucie (GO)			School Board of		
5.000%, 07/01/24	1,240	1,259,430	Miami-Dade County		
County of Miami-Dade (GO)			(COP) Series D		
Series A			5.000%, 11/01/25	2,000	2,036,705
5.000%, 07/01/24	1,410	1,431,838	School Board of		
County of Miami-Dade			Miami-Dade County (The)		
Aviation Revenue (RB)			Series B		
Series A			5.000%, 05/01/24	6,055	6,126,218
5.000%, 10/01/23	1,640	1,643,245	School District of Broward		
5.000%, 10/01/24	2,500	2,539,712	County (RN)		
Florida Dev. Finance Corp.			5.000%, 06/28/24	15,000	15,205,683
(RB)			School District of Broward		
5.000%, 11/15/25	1,450	1,490,104	County (COP) Series B		
Florida Keys Aqueduct			5.000%, 07/01/24	2,280	2,314,282
Authority (RB) Series B			5.000%, 07/01/25	310	319,788
5.000%, 09/01/25	1,070	1,110,886	State of Florida (GO) Series		
Fort Pierce Utilities			A		
Authority (RB) (AGM)			5.000%, 07/01/24	6,980	<u>7,091,266</u>
Series A			TOTAL FLORIDA.....		<u>54,241,269</u>
5.000%, 10/01/25	55	56,988			
5.000%, 10/01/26	130	137,238	GEORGIA — (1.5%)		
Indian River County District			Clarke County School		
School Board (COP)			District (GO) (ST AID		
Series A			WITHHLDG)		
5.000%, 07/01/24	250	253,646	5.000%, 09/01/24	1,870	1,907,609
Miami-Dade County			Cobb County Kennestone		
Expressway Authority			Hospital Authority (RB)		
(RB) Series B			5.000%, 04/01/30	2,150	2,150,272
5.000%, 07/01/27	1,040	1,050,298	County of Fulton (GO)		
Miami-Dade County Health			5.000%, 12/29/23	8,535	8,584,357
Facilities Authority (RB)			Gainesville & Hall County		
Series A			Hospital Authority (RB)		
5.000%, 08/01/23	300	300,000	Series A		
Okaloosa County School			5.000%, 02/15/26	2,500	2,583,302
Board (COP) Series A					
5.000%, 10/01/25	940	975,969			

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>
GEORGIA — (Continued)			ILLINOIS — (Continued)		
Henry County School District (GO) (ST AID WITHHLDG) 5.000%, 08/01/23	3,300	\$ 3,300,000	Chicago Park District (GO) Series A 5.000%, 01/01/24	1,150	\$1,157,726
Municipal Electric Authority of Georgia (RB) Series A 4.000%, 11/01/24	2,500	2,512,916	Chicago Transit Authority Capital Grant Receipts Revenue (RB) 5.000%, 06/01/24	4,355	4,396,598
Paulding County Hospital Authority (RB) 5.000%, 04/01/25	60	61,327	City of Springfield Electric Revenue (RB) 5.000%, 03/01/26	1,450	1,474,039
Private Colleges & Universities Authority (RB) 5.000%, 10/01/23	340	340,707	Coles Christian Clark Etc Counties Community College District No. 517 Lake Land (GO) Series 5.000%, 12/01/25	4,820	5,001,343
5.000%, 10/01/24	125	127,029	Cook & Will Counties Community College District No. 515 (GO) (BAM) Series B 5.000%, 12/01/26	200	211,572
5.000%, 10/01/25	215	221,633	Cook County Township High School District No. 225 (GO) Series B 5.000%, 12/01/25	2,795	2,914,210
State of Georgia (GO) Series A 5.000%, 08/01/24	1,075	1,094,570	County of Cook (GO) Series A 5.000%, 11/15/23	1,575	1,581,270
State of Georgia (GO) Series F 5.000%, 01/01/24	1,640	1,652,305	5.000%, 11/15/26	1,700	1,794,092
Troup County School District (GO) (ST AID WITHHLDG) 4.000%, 08/01/23	1,060	<u>1,060,000</u>	County of Cook Sales Tax Revenue (RB) Series A 5.000%, 11/15/23	2,435	2,445,463
TOTAL GEORGIA.....		<u>25,596,027</u>	5.000%, 11/15/24	690	704,497
HAWAII — (0.3%)			County of Cook Sales Tax Revenue (RB) Series B 5.000%, 11/15/23	1,595	1,601,854
City & County of Honolulu (GO) Series B 5.000%, 10/01/23	730	731,941	Maine Township High School District No. 207 (GO) Series 3.000%, 12/01/23	4,095	4,084,064
County of Hawaii (GO) Series D 5.000%, 09/01/24	500	509,414	Northern Illinois Municipal Power Agency (RB) Series A 5.000%, 12/01/23	525	527,364
State of Hawaii (GO) Series □ 5.000%, 08/01/27 (Pre-refunded @ \$100, 8/1/23).....	1,000	1,000,000	Sangamon County School District No. 186 Springfield (GO) (AGM) Series C 4.000%, 06/01/24	500	501,422
State of Hawaii (GO) Series EZ 5.000%, 10/01/23	1,225	1,228,156	State of Illinois (GO) 5.000%, 02/01/24	1,715	1,726,411
State of Hawaii (GO) Series FE 5.000%, 10/01/24	1,300	<u>1,326,022</u>	State of Illinois (GO) Series A 5.000%, 12/01/24	5,425	5,524,767
TOTAL HAWAII.....		<u>4,795,533</u>			
ILLINOIS — (2.2%)					
Chicago O'Hare International Airport (RB) Series B 5.000%, 01/01/24	780	785,079			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
ILLINOIS — (Continued)			KANSAS — (Continued)		
Will County Community Unit School District No. 201-U Crete-Monee (GO) (BAM) Series U-D 5.000%, 01/01/24	390	\$ 392,331	City of Wichita (GO) Series 310 5.000%, 10/13/23	2,000	\$ 2,006,037
TOTAL ILLINOIS.....		<u>36,824,102</u>	Johnson County Unified School District No. 229 Blue Valley (GO) Series A 5.000%, 10/01/24	275	<u>280,568</u>
INDIANA — (0.4%)			TOTAL KANSAS.....		<u>16,884,109</u>
Carmel Redevelopment Authority (RB) (ST INTERCEPT) □ 5.000%, 02/01/29 (Pre-refunded @ \$100, 2/1/24).....	1,525	1,537,461	KENTUCKY — (0.1%)		
Indiana Finance Authority (RB) Series A 5.000%, 02/01/24	875	882,452	Kentucky Municipal Power Agency (RB) (NATL) Series A 5.000%, 09/01/31	245	254,134
Indianapolis Local Public Improvement Bond Bank (RB) Series A 5.000%, 06/01/24	1,000	1,011,517	Kentucky State Property & Building Commission (RB) 5.000%, 05/01/26	735	769,911
5.000%, 06/01/25	3,250	3,333,021	Kentucky State Property & Building Commission (RB) Series B 5.000%, 08/01/25	860	889,685
TOTAL INDIANA.....		<u>6,764,451</u>	TOTAL KENTUCKY.....		<u>1,913,730</u>
IOWA — (0.2%)			LOUISIANA — (2.6%)		
City of Sioux City (GO) Series A 3.000%, 06/01/25	650	644,229	Ascension Parish School Board (GO) 5.000%, 03/01/24	35	35,307
College Community School District (GO) Series A 3.000%, 06/01/25	405	399,612	5.000%, 03/01/25	200	205,046
College Community School District (GO) Series C 3.000%, 06/01/24	240	239,190	5.000%, 03/01/26	75	78,248
Iowa Finance Authority (RB) □ 5.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/23).....	2,205	2,205,000	City of New Orleans (GO) Series A 5.000%, 12/01/24	5,500	5,615,560
TOTAL IOWA.....		<u>3,488,031</u>	East Ouachita Parish School District (GO) 3.000%, 03/01/24	150	149,601
KANSAS — (1.0%)			4.000%, 03/01/25	200	201,860
City of Leawood (GO) 3.000%, 09/01/23	2,000	1,998,683	Louisiana Local Government Environmental Facilities & Community Development Authority (RB) □ 5.000%, 10/01/39 (Pre-refunded @ \$100, 10/1/24).....	10,020	10,207,891
City of Olathe (GO) Series A 5.000%, 08/01/23	9,500	9,500,000	St. Tammany Parish Wide School District No. 12 (GO) Series A 5.000%, 03/01/24	1,000	1,009,280
City of Shawnee (GO) Series A 4.000%, 12/01/23	1,565	1,568,566	5.000%, 03/01/25	500	513,470
City of Topeka (GO) Series A 4.000%, 08/15/23	1,530	1,530,255			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
LOUISIANA — (Continued)			MARYLAND — (Continued)		
State of Louisiana (RB)			State of Maryland (GO)		
Series A			Series B		
□ 5.000%, 06/15/31			4.000%, 08/01/23	2,355	\$ 2,355,000
(Pre-refunded @			State of Maryland		
\$100, 6/15/24).....	6,400	\$ 6,490,365	Department of		
□ 5.000%, 06/15/32			Transportation (RB)		
(Pre-refunded @			5.000%, 09/01/23	2,630	2,633,354
\$100, 6/15/24).....	8,720	8,843,123	University System of		
□ 5.000%, 06/15/33			Maryland (RB) Series A		
(Pre-refunded @			□ 4.000%, 04/01/34		
\$100, 6/15/24).....	3,650	3,701,537	(Pre-refunded @		
□ 5.000%, 06/15/34			\$100, 4/1/24).....	6,195	6,229,250
(Pre-refunded @			Washington Suburban		
\$100, 6/15/24).....	4,050	4,107,184	Sanitary Commission		
State of Louisiana Gasoline			(RB) (CNTY GTD)		
& Fuels Tax Revenue			□ 4.000%, 06/01/32		
(RB) Series B			(Pre-refunded @		
□ 5.000%, 05/01/31			\$100, 6/1/24).....	5,000	5,028,907
(Pre-refunded @			□ 4.000%, 06/01/33		
\$100, 5/1/24).....	1,065	1,077,842	(Pre-refunded @		
□ 5.000%, 05/01/34			\$100, 6/1/24).....	5,000	5,028,907
(Pre-refunded @			Washington Suburban		
\$100, 5/1/24).....	1,250	<u>1,265,073</u>	Sanitary Commission		
TOTAL LOUISIANA.....		<u>43,501,387</u>	(RB) (CNTY GTD) Series		
			□ 4.000%, 06/01/41		
MAINE — (0.1%)			(Pre-refunded @		
City of Portland (GO)			\$100, 6/1/24).....	1,000	1,005,781
5.000%, 05/01/24	1,000	1,012,799	Washington Suburban		
5.000%, 05/01/25	455	469,458	Sanitary Commission		
Maine Health & Higher			(RB) (CNTY GTD) Series		
Educational Facilities			2		
Authority (RB) Series A			□ 4.000%, 06/01/43		
5.000%, 07/01/24	390	394,633	(Pre-refunded @		
5.000%, 07/01/25	435	<u>446,291</u>	\$100, 6/1/24).....	3,180	3,198,385
TOTAL MAINE.....		<u>2,323,181</u>	□ 4.000%, 06/01/44		
			(Pre-refunded @		
MARYLAND — (2.8%)			\$100, 6/1/24).....	2,130	<u>2,142,314</u>
County of Anne Arundel			TOTAL MARYLAND.....		<u>46,439,025</u>
(GO)					
5.000%, 10/01/24	1,940	1,980,843	MASSACHUSETTS — (4.9%)		
County of Baltimore (GO)			Boston Water & Sewer		
Series A			Commission (RB) Series		
5.000%, 03/01/24	4,040	4,080,285	B		
County of Charles (GO)			□ 5.000%, 11/01/35		
5.000%, 10/01/23	1,635	1,639,348	(Pre-refunded @		
County of Harford (GO)			\$100, 11/1/23).....	1,500	1,506,242
Series B			City of Boston (GO) Series		
5.000%, 01/15/24	2,225	2,242,552	A		
County of Howard (GO)			5.000%, 11/01/23	4,115	4,132,945
Series A			City of Cambridge (GO)		
5.000%, 08/15/24	1,700	1,731,857	5.000%, 02/15/24	5,000	5,047,049
County of Prince George's			City of Fall River (GO)		
(GO) Series A			4.000%, 02/02/24	2,500	2,506,656
5.000%, 09/15/24	7,000	7,142,242			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MASSACHUSETTS — (Continued)			MICHIGAN — (Continued)		
City of Framingham (GO)			Romeo Community School		
5.000%, 12/15/23	1,565	\$ 1,575,249	District (GO) (Q-SBLF)		
City of Peabody (GO)			4.000%, 05/01/24	320	\$ 321,520
5.000%, 07/12/24	1,500	1,521,089	4.000%, 05/01/25	460	464,979
City of Quincy (GO)			TOTAL MICHIGAN.....		<u>2,316,822</u>
3.750%, 09/15/23	13,000	13,004,373	MINNESOTA — (1.9%)		
5.000%, 07/05/24	17,000	17,221,066	Cambridge-Isanti		
Commonwealth of			Independent School		
Massachusetts (GO)			District No. 911 (GO) (SD		
Series B			CRED PROG) Series A		
5.250%, 08/01/23	3,740	3,740,000	4.000%, 02/01/24	1,410	1,414,972
5.000%, 11/01/24	2,550	2,608,103	City of Lakeville (GO)		
Commonwealth of			Series C		
Massachusetts (GO)			5.000%, 02/01/24	320	322,694
Series C			5.000%, 02/01/25	1,420	1,457,144
5.000%, 09/01/23	1,460	1,461,946	City of Rochester Electric		
5.000%, 07/01/24	900	914,754	Utility Revenue (RB)		
Commonwealth of			Series B		
Massachusetts (GO)			5.000%, 12/01/43		
Series H			(Pre-refunded @		
5.000%, 12/01/23	5,500	5,531,147	\$100, 12/1/23).....	150	150,844
Town of Brookline (GO)			Hermantown Independent		
5.000%, 03/15/24	1,255	1,268,684	School District No. 700		
Town of Nantucket (GO)			(GO) (SD CRED PROG)		
Series A			Series A		
5.000%, 08/15/24	1,000	1,018,739	4.000%, 02/01/24	360	361,146
Town of Norwood (GO)			Metropolitan Council (GO)		
5.000%, 03/15/24	1,775	1,794,026	Series B		
Town of Watertown MA			5.000%, 12/01/23	495	497,803
(GO)			5.000%, 03/01/24	3,770	3,808,462
5.000%, 06/15/24	260	264,154	Metropolitan Council (GO)		
5.000%, 06/15/25	500	518,139	Series E		
Town of Wellesley (GO)			5.000%, 12/01/24	1,000	1,023,900
5.000%, 12/01/23	3,765	3,786,321	Minnesota Higher Education		
Town of Westborough (GO)			Facilities Authority (RB)		
5.000%, 03/28/24	10,000	10,114,710	Series B		
University of Massachusetts			5.000%, 10/01/25	335	346,823
Building Authority (RB)			5.000%, 10/01/26	385	404,063
Series 1			Rosemount-Apple		
□ 5.000%, 11/01/44			Valley-Eagan		
(Pre-refunded @			Independent School		
\$100, 11/1/24).....	2,675	<u>2,732,321</u>	District No. 196 (GO)		
TOTAL MASSACHUSETTS..		<u>82,267,713</u>	5.000%, 02/01/24	3,635	3,665,240
MICHIGAN — (0.1%)			Rosemount-Apple		
East Grand Rapids Public			Valley-Eagan		
School District (GO)			Independent School		
□ 5.000%, 05/01/34			District No. 196 (GO) (SD		
(Pre-refunded @			CRED PROG) Series A		
\$100, 5/1/24).....	1,225	1,240,225	5.000%, 02/01/24	1,910	1,925,890
Oakland University (RB)			Series A		
Series A			5.000%, 03/01/24	130	131,139
5.000%, 03/01/24	130	131,139	5.000%, 03/01/25	155	158,959
5.000%, 03/01/25	155	158,959			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			MISSOURI — (Continued)		
South St. Paul Special			City of Kansas City Water		
School District No. 6			Revenue (RB) Series A		
(GO) (SD CRED PROG)			5.000%, 12/01/23	850	\$ 854,898
Series A			Health & Educational		
5.000%, 02/01/24	1,535	\$ 1,548,149	Facilities Authority of the		
St. Clair Independent			State of Missouri (RB)		
School District No. 75			Series A		
(GO) (SD CRED PROG)			5.000%, 06/01/25	1,045	1,072,255
Series A			Metropolitan St. Louis		
4.000%, 02/01/25	150	151,463	Sewer District (RB)		
State of Minnesota (GO)			Series B		
Series B			5.000%, 05/01/24	425	430,629
5.000%, 08/01/24	1,230	1,252,148	St. Charles County School		
State of Minnesota (GO)			District No. R-IV		
Series D			Wentzville (GO) (ST AID		
5.000%, 08/01/23	7,825	7,825,000	DIR DEP)		
5.000%, 10/01/24	800	816,935	4.000%, 03/01/29	1,400	1,428,001
State of Minnesota (GO)			St. Louis County School		
Series E			District C-2 Parkway		
2.000%, 08/01/23	1,000	1,000,000	(GO)		
University of Minnesota			5.000%, 03/01/24	1,915	1,934,206
(RB) Series B			TOTAL MISSOURI		<u>10,248,691</u>
4.000%, 01/01/30	700	701,391			
Western Minnesota			MONTANA — (0.0%)		
Municipal Power Agency			Montana Facility Finance		
(RB) Series A			Authority (RB) Series C		
□ 5.000%, 01/01/33			5.000%, 06/01/24	405	<u>409,167</u>
(Pre-refunded @			NEBRASKA — (0.7%)		
\$100, 1/1/24)	350	352,424	City of Fremont Combined		
□ 5.000%, 01/01/34			Utility System Revenue		
(Pre-refunded @			(RB)		
\$100, 1/1/24)	2,035	2,049,091	□ 4.000%, 11/15/36		
□ 5.000%, 01/01/36			(Pre-refunded @		
(Pre-refunded @			\$100, 12/11/23)	2,000	2,005,176
\$100, 1/1/24)	1,100	<u>1,107,617</u>	□ 4.000%, 11/15/37		
TOTAL MINNESOTA		<u>32,183,199</u>	(Pre-refunded @		
MISSISSIPPI — (0.1%)			\$100, 12/11/23)	2,000	2,005,175
State of Mississippi (GO)			County of Sarpy (GO)		
Series C			5.000%, 06/01/24	1,985	2,013,245
5.000%, 10/01/24	1,320	<u>1,346,270</u>	Metropolitan Utilities District		
MISSOURI — (0.6%)			of Omaha Gas System		
City of Columbia Water &			Revenue (RB)		
Electric System Revenue			5.000%, 12/01/23	1,515	1,522,876
(RB) Series B			Nebraska Public Power		
5.000%, 10/01/23	3,005	3,011,993	District (RB) Series C		
City of Kansas City (GO)			5.000%, 01/01/24	2,000	2,013,106
Series A			Nebraska State Colleges		
4.000%, 02/01/24	640	642,445	Facilities Corp. (RB)		
City of Kansas City (RB)			(AGM) Series B		
Series C			5.000%, 07/15/25	275	283,358
5.000%, 09/01/24	860	874,264	5.000%, 07/15/26	645	675,693

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEBRASKA — (Continued)			NEW JERSEY — (Continued)		
Public Power Generation			County of Union NJ (GO)		
Agency (RB) Series A			3.000%, 03/01/24	3,895	\$ 3,886,316
5.000%, 01/01/28	300	\$ 305,616	Cumberland County		
5.000%, 01/01/29	650	<u>661,537</u>	Improvement Authority		
TOTAL NEBRASKA.....		<u>11,485,782</u>	(RB) (BAM)		
			5.000%, 12/15/24	265	270,676
NEVADA — (2.1%)			Hudson County		
Clark County School District			Improvement Authority		
(GO) Series A			(RN) (CNTY GTD) Series		
5.000%, 06/15/24	1,595	1,615,678	A		
5.000%, 06/15/26	680	713,691	4.250%, 04/05/24	5,250	5,275,944
Las Vegas Valley Water			Hudson County		
District (GO) Series B			Improvement Authority		
5.000%, 06/01/24	1,680	1,703,905	(RN) (CNTY GTD) Series		
Las Vegas Valley Water			B		
District (GO) Series C			3.000%, 08/04/23	3,090	3,089,838
5.000%, 06/01/24	2,970	3,012,261	New Jersey Economic		
State of Nevada (GO)			Development Authority		
Series B			(RB) Series WW		
5.000%, 11/01/23	15,675	15,737,493	□ 5.250%, 06/15/29		
Washoe County School			(Pre-refunded @		
District (GO) Series B			\$100, 6/15/25).....	630	654,701
5.000%, 04/01/24	11,775	<u>11,904,337</u>	New Jersey Educational		
TOTAL NEVADA.....		<u>34,687,365</u>	Facilities Authority (RB)		
NEW HAMPSHIRE — (0.3%)			(AGM) Series A		
City of Nashua (GO)			5.000%, 07/01/25	355	366,075
5.000%, 08/01/24	1,830	1,862,952	5.000%, 07/01/26	670	704,396
State of New Hampshire			New Jersey Turnpike		
(GO) Series A			Authority (RB) Series A		
5.000%, 03/01/24	3,545	<u>3,582,599</u>	□ 5.000%, 01/01/31		
TOTAL NEW HAMPSHIRE..		<u>5,445,551</u>	(Pre-refunded @		
NEW JERSEY — (8.4%)			\$100, 7/1/24).....	5,000	5,081,515
City of East Orange (GO)			State of New Jersey (GO)		
4.500%, 10/23/23	8,500	8,517,677	Series A		
City of Jersey City (GO)			5.000%, 06/01/25	7,585	7,827,776
Series A			Town of Dover (GO)		
5.000%, 10/26/23	8,125	8,154,358	5.000%, 01/24/24	7,000	7,056,850
City of Linden (GO)			Township of		
5.000%, 07/12/24	1,000	1,013,868	Hamilton/Mercer County		
County of Atlantic (GO)			(GO)		
3.000%, 03/15/24	1,160	1,156,756	5.000%, 02/13/24	9,000	9,075,965
County of Bergen (GO)			Township of Livingston		
4.000%, 10/19/23	10,105	10,116,872	(GO)		
County of Camden (GO)			5.000%, 12/12/23	10,000	10,058,453
Series A			Township of Mahwah (GO)		
4.500%, 05/22/24	9,000	9,072,004	5.000%, 05/31/24	3,500	3,541,644
County of Mercer (GO)			Township of North		
4.000%, 02/01/25	665	672,943	Brunswick (GO) Series A		
County of Monmouth (GO)			5.000%, 07/10/24	1,000	1,013,803
5.000%, 07/15/24	2,105	2,142,283	Township of		
County of Monmouth (GO)			Parsippany-Troy Hills		
Series B			(GO) Series A		
5.000%, 01/15/24	3,610	3,639,455	5.000%, 11/03/23	11,095	11,132,607

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>
NEW JERSEY — (Continued)			NEW YORK — (Continued)		
Township of Toms River (GO)			County of Suffolk (GO)		
5.000%, 07/26/24	5,530	\$ 5,607,585	(AGM) Series B		
Township of Toms River NJ (GO)			4.000%, 10/15/24	675	\$ 680,892
4.000%, 06/01/24	1,520	1,528,912	County of Suffolk (GO)		
Township of West Orange (GO) Series A			(BAM) Series D		
5.000%, 11/09/23	11,025	11,066,997	5.000%, 10/15/23	2,620	2,628,672
Township of Woodbridge (GO)			Hempstead Union Free		
4.500%, 03/15/24	10,000	<u>10,073,690</u>	School District (GO) (ST		
TOTAL NEW JERSEY.....		<u>141,799,959</u>	AID WITHHLDG) Series		
NEW MEXICO — (0.1%)			A		
City of Albuquerque (GO)			4.000%, 04/19/24	1,300	1,304,500
Series D			Metropolitan Transportation		
5.000%, 07/01/25	995	<u>1,030,162</u>	Authority (RB) Series B		
NEW YORK — (9.5%)			5.000%, 11/15/23	410	410,282
Cattaraugus-Little Valley			Monroe County Industrial		
Central School District			Development Corp. (RB)		
(GO) (ST AID			Series A		
WITHHLDG)			5.000%, 12/01/26	700	724,129
4.750%, 07/11/24	4,070	4,113,647	Monroe-Woodbury Central		
City of Auburn (GO)			School District (GO) (ST		
3.500%, 08/16/23	7,000	7,000,101	AID WITHHLDG)		
City of New York (GO)			5.000%, 02/15/24	1,385	1,398,549
Series A			New York Convention		
5.000%, 08/01/25	930	965,027	Center Development		
City of New York (GO)			Corp. (RB)		
Series C			5.000%, 11/15/24	2,035	2,072,344
5.000%, 08/01/29	680	696,884	5.000%, 11/15/25	2,000	2,067,300
City of New York (GO)			New York State Dormitory		
Series H			Authority (RB) Series A		
5.000%, 08/01/27	1,850	1,852,222	5.000%, 03/15/25	310	319,020
City of New York (GO)			New York State Dormitory		
Series I			Authority (RB) Series C		
5.000%, 03/01/31	6,120	6,175,735	5.000%, 03/15/30	3,280	3,312,535
City of New York (GO)			New York State Dormitory		
Series J			Authority (RB) Series E		
5.000%, 08/01/25	520	520,539	5.000%, 03/15/24	20,000	20,211,916
City of Rochester (GO)			New York State Thruway		
4.000%, 08/02/23	12,000	12,000,157	Authority (RB) Series A		
City of Rochester (GO)			5.000%, 03/15/24	16,235	16,407,023
Series II_WWW			New York State Thruway		
4.500%, 08/01/24	16,000	16,154,301	Authority (RB) Series J		
City of White Plains (GO)			5.000%, 01/01/27	305	306,923
Series B			New York State Urban		
5.000%, 02/15/24	685	691,446	Development Corp. (RB)		
County of Genesee (GO)			Series A		
(BAM)			5.000%, 03/15/24	3,960	4,001,960
3.000%, 03/15/24	500	498,879	5.000%, 03/15/25	6,225	6,406,135
			Oswego City School District		
			(GO) (ST AID		
			WITHHLDG)		
			4.750%, 07/19/24	2,000	2,018,605
			Port Authority of New York		
			& New Jersey (RB)		
			Series 230		
			4.000%, 12/01/25	750	766,612

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>
NEW YORK — (Continued)			OHIO — (Continued)		
Town of Carmel (GO)			City of Columbus (GO)		
3.000%, 09/29/23	4,000	\$ 3,998,113	Series A		
Town of Grand Island (GO)			5.000%, 08/15/24	1,040	\$ 1,058,955
4.000%, 10/06/23	8,000	8,008,570	City of Dublin (GO)		
Town of Oyster Bay (GO)			5.000%, 12/01/23	2,090	2,101,489
5.000%, 03/08/24	3,000	3,031,028	Hamilton City School		
Town of Walkill (GO)			District (GO) (SD CRED		
5.000%, 07/25/24	4,470	4,528,289	PROG)		
Village of Garden City (GO)			□ 5.000%, 12/01/30		
4.000%, 02/16/24	17,000	17,079,414	(Pre-refunded @		
Wappingers Central School			\$100, 12/1/24).....	1,000	1,022,980
District (GO) (ST AID			□ 5.000%, 12/01/33		
WITHHLDG)			(Pre-refunded @		
4.500%, 08/10/23	7,000	7,000,858	\$100, 12/1/24).....	1,875	1,918,087
△ 0.000%, 08/09/24	1,750	1,766,877	State of Ohio (GO) Series A		
TOTAL NEW YORK.....		<u>161,119,484</u>	5.000%, 12/15/23	2,000	2,012,728
			5.000%, 06/15/24	1,500	1,523,321
NORTH CAROLINA — (3.5%)			5.000%, 03/15/30	995	1,004,747
City of Raleigh Combined			State of Ohio (GO) Series B		
Enterprise System			5.000%, 09/15/23	9,850	9,869,572
Revenue (RB)			State of Ohio (GO) Series		
5.000%, 03/01/24	425	429,140	C		
5.000%, 09/01/24	630	641,592	5.000%, 08/01/23	1,110	1,110,000
County of Gaston (GO)			5.000%, 09/15/23	2,330	2,334,630
4.000%, 05/01/25	15,000	15,148,990	5.000%, 11/01/23	1,485	1,491,217
County of Guilford (GO)			State of Ohio (GO) Series X		
5.000%, 03/01/24	1,175	1,186,649	5.000%, 05/01/24	500	<u>506,548</u>
County of Guilford (GO)			TOTAL OHIO.....		<u>26,392,328</u>
Series A					
5.000%, 03/01/24	1,610	1,626,054	OKLAHOMA — (0.4%)		
County of Guilford (GO)			Cushing Educational		
Series B			Facilities Authority (RB)		
4.000%, 03/01/24	2,500	2,510,678	5.000%, 09/01/24	4,470	4,542,710
County of Wake (GO)			Oklahoma County		
Series A			Independent School		
5.000%, 02/01/24	8,350	8,422,762	District No. 12 Edmond		
5.000%, 03/01/24	1,010	1,020,304	(GO)		
County of Wake (GO)			3.000%, 03/01/26	1,605	<u>1,582,197</u>
Series B			TOTAL OKLAHOMA.....		<u>6,124,907</u>
5.000%, 02/01/24	4,410	4,448,429			
North Carolina Turnpike			OREGON — (1.0%)		
Authority (RB) Series B			Marion County School		
5.000%, 02/01/24	16,310	16,427,200	District No. 103		
State of North Carolina			Woodburn (GO) (SCH BD		
(GO) Series A			GTY)		
5.000%, 06/01/24.....	6,590	<u>6,689,747</u>	□ 5.000%, 06/15/34		
TOTAL NORTH CAROLINA.		<u>58,551,545</u>	(Pre-refunded @		
			\$100, 6/15/25).....	1,000	1,034,701
OHIO — (1.6%)			Multnomah & Clackamas		
Akron Bath Copley Joint			Counties School District		
Township Hospital District			No. 10JT		
(RB) Series A			Gresham-Barlow (GO)		
5.000%, 11/15/24	430	438,054	(SCH BD GTY) Series B		
			5.000%, 06/15/25	395	408,309

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> †
OREGON — (Continued)			PENNSYLVANIA — (Continued)		
Port of Portland Airport			City of Philadelphia (GO)		
Revenue (RB) Series A			Series A		
5.000%, 07/01/26	415	\$ 436,779	5.000%, 08/01/23	4,000	\$ 4,000,000
Portland Community			5.000%, 05/01/25	370	380,230
College District (GO)			5.000%, 08/01/25	4,275	4,418,372
5.000%, 06/15/24	1,750	1,777,056	□ 5.000%, 07/15/38		
State of Oregon (GO)			(Pre-refunded @		
Series A			\$100, 1/15/24).....	8,820	8,884,994
5.000%, 05/01/24	855	865,880	City of Philadelphia (GO)		
□ 5.000%, 05/01/33			Series B		
(Pre-refunded @			5.000%, 02/01/26	710	741,308
\$100, 5/1/24).....	1,560	1,579,967	City of Philadelphia Water &		
State of Oregon (GO)			Wastewater Revenue		
Series C			(RB) Series A		
5.000%, 06/01/24	1,785	1,810,988	□ 5.000%, 07/01/45		
State of Oregon (GO)			(Pre-refunded @		
Series G			\$100, 7/1/24).....	15,025	15,256,348
□ 5.000%, 11/01/30			Commonwealth of		
(Pre-refunded @			Pennsylvania (GO)		
\$100, 11/1/23).....	4,140	4,157,228	5.000%, 02/01/27	4,455	4,668,939
State of Oregon			County of Lebanon (GO)		
Department of			(AGM)		
Transportation (RB)			4.000%, 10/15/24	250	252,065
Series A			East Stroudsburg Area		
□ 5.000%, 11/15/30			School District (GO) (ST		
(Pre-refunded @			AID WITHHLDG) Series		
\$100, 11/15/23).....	1,000	1,004,828	AA		
Washington & Multnomah			4.000%, 09/01/27	2,330	2,375,863
Counties School District			Lehigh County Authority		
No. 48J Beaverton (GO)			(RB)		
(SCH BD GTY)			4.000%, 11/01/23	1,435	1,437,339
□ 5.000%, 06/15/31			Monroeville Finance		
(Pre-refunded @			Authority (RB) Series B		
\$100, 6/15/24).....	2,250	2,283,707	5.000%, 02/15/24	590	594,391
Washington & Multnomah			Montgomery County Higher		
Counties School District			Education & Health		
No. 48J Beaverton (GO)			Authority (RB) Series B		
(SCH BD GTY) Series D			5.000%, 05/01/24	475	478,938
5.000%, 06/15/24	1,300	<u>1,318,195</u>	Pennsylvania Economic		
TOTAL OREGON.....		<u>16,677,638</u>	Development Financing		
			Authority (RB) Series A		
PENNSYLVANIA — (5.7%)			5.000%, 02/01/33	60	60,974
Allegheny County Hospital			Pennsylvania Turnpike		
Dev. Authority (RB)			Commission (RB) Series		
Series A			B-1		
5.000%, 07/15/26	1,200	1,255,725	□ 5.250%, 12/01/43		
Bristol Township School			(Pre-refunded @		
District (GO) (BAM ST			\$100, 12/1/23).....	27,500	27,672,615
AID WITHHLDG)			Pennsylvania Turnpike		
5.000%, 06/01/25	335	344,758	Commission (RB) Series		
City of Lancaster (GO)			C		
(BAM)			□ 5.000%, 12/01/43		
5.000%, 05/01/24	335	338,692	(Pre-refunded @		
			\$100, 12/1/23).....	15,755	15,833,255

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>
PENNSYLVANIA — (Continued)			TENNESSEE — (Continued)		
Sports & Exhibition			Metropolitan Government		
Authority of Pittsburgh & Allegheny County (RB) (AGM) Series A			Nashville & Davidson County Health & Educational Facilities Board (RB)		
4.000%, 02/01/24	1,425	\$ 1,427,998	5.000%, 07/01/30	100	\$ 104,943
West View Municipal Authority Water Revenue (RB)			Metropolitan Government of Nashville & Davidson County (GO) Series C		
5.000%, 11/15/36 (Pre-refunded @ \$100, 11/15/24).....	6,365	<u>6,505,573</u>	4.500%, 07/01/33 (Pre-refunded @ \$100, 7/1/25).....	8,000	8,211,945
TOTAL PENNSYLVANIA.....		<u>96,928,377</u>	State of Tennessee (GO) Series A		
RHODE ISLAND — (0.0%)			5.000%, 11/01/23	1,100	<u>1,104,632</u>
State of Rhode Island (GO) Series E			TOTAL TENNESSEE.....		<u>15,820,295</u>
5.000%, 08/01/23	745	<u>745,000</u>	TEXAS — (21.0%)		
SOUTH CAROLINA — (0.6%)			Alamo Community College District (GO)		
Piedmont Municipal Power Agency (RB) Series A			5.000%, 02/15/24	1,915	1,932,612
4.000%, 01/01/24	1,265	1,267,207	5.000%, 08/15/24	800	814,663
5.000%, 01/01/30	1,010	1,029,701	Alamo Heights Independent School District (GO) (PSF-GTD) Series A		
Piedmont Municipal Power Agency (RB) Series B			5.000%, 02/01/24	1,260	1,270,234
5.000%, 01/01/25	225	229,836	Alief Independent School District (GO) (PSF-GTD)		
South Carolina Public Service Authority (RB) Series C			5.000%, 02/15/24	1,760	1,775,625
5.000%, 12/01/23	250	251,002	Angleton Independent School District (GO)		
5.000%, 12/01/24	1,590	1,618,416	5.000%, 08/15/23	3,940	3,942,055
5.000%, 12/01/26	4,325	4,392,346	Arlington Independent School District (GO) (PSF-GTD)		
South Carolina Public Service Authority (RB) Series E			5.000%, 02/15/24	1,375	1,387,206
5.000%, 12/01/23	330	331,322	Arlington Independent School District (GO) (PSF-GTD) Series B		
State of South Carolina (GO) Series A			5.000%, 02/15/24	1,070	1,079,898
5.000%, 04/01/24	1,575	<u>1,593,442</u>	Austin Independent School District (GO) (PSF-GTD)		
TOTAL SOUTH CAROLINA.		<u>10,713,272</u>	5.000%, 08/01/23	2,500	2,500,000
TENNESSEE — (0.9%)			Central Texas Regional Mobility Authority (RB) Series A		
City of Sevierville (GO)			5.000%, 01/01/40 (Pre-refunded @ \$100, 7/1/25).....	2,020	2,090,241
5.000%, 06/01/24	2,330	2,363,154	Central Texas Regional Mobility Authority (RB) Series D		
County of Knox (GO)			5.000%, 01/01/24	100	100,593
5.000%, 06/01/24	1,500	1,522,209	5.000%, 01/01/25	135	137,958
County of Sumner (GO) Series A					
5.000%, 12/01/23	2,500	2,513,412			

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)		
City of Allen (GO)			City of Lewisville (GO)		
5.000%, 08/15/23	1,015	\$1,015,601	5.000%, 02/15/24	450	\$ 454,139
City of Arlington (GO)			City of McKinney (GO)		
Series A			5.000%, 08/15/24	5,355	5,454,250
5.000%, 08/15/24	2,575	2,620,086	City of Pflugerville (GO)		
City of Brownsville Utilities			5.000%, 08/01/23	1,250	1,250,000
System Revenue (RB)			City of San Antonio (GO)		
Series A			5.000%, 08/01/23	1,875	1,875,000
□ 5.000%, 09/01/29			City of Temple (GO) Series		
(Pre-refunded @			A		
\$100, 9/1/23).....	3,655	3,659,241	5.000%, 08/01/23	305	305,000
City of Bryan Electric			5.000%, 08/01/24	100	101,663
System Revenue (RB)			5.000%, 08/01/25	115	118,902
(AGM)			5.000%, 08/01/26	100	105,492
5.000%, 07/01/25	245	252,643	City of Temple (GO) Series		
5.000%, 07/01/26	860	902,926	B		
City of Cedar Park (GO)			5.000%, 08/01/25	100	103,393
5.000%, 02/15/24	355	358,227	5.000%, 08/01/26	160	168,788
5.000%, 02/15/25	520	534,380	City of Waco (GO)		
City of College Station (GO)			5.000%, 02/01/24	3,625	3,655,157
5.000%, 02/15/24	1,060	1,069,636	Clear Lake City Water		
5.000%, 02/15/25	1,080	1,109,866	Authority (GO) Series A		
City of Conroe (GO) Series			5.000%, 03/01/25	200	205,419
C			Clear Lake City Water		
5.000%, 11/15/25	1,090	1,135,706	Authority (GO) Series C		
City of Dallas (GO)			5.000%, 03/01/26	250	260,133
5.000%, 02/15/25	4,205	4,321,920	Clifton Higher Education		
City of Dallas Hotel			Finance Corp. (RB)		
Occupancy Tax Revenue			(PSF-GTD) Series T		
(RB)			5.000%, 08/15/24	425	430,792
5.000%, 08/15/23	1,185	1,185,531	5.000%, 08/15/25	440	453,159
City of Denton (GO)			Conroe Independent School		
5.000%, 02/15/24	7,300	7,366,748	District (GO) (PSF-GTD)		
5.000%, 02/15/25	995	1,022,063	Series 2022		
City of El Paso Water &			5.000%, 02/15/24	3,350	3,381,523
Sewer Revenue (RB)			County of Fort Bend (GO)		
□ 5.000%, 03/01/31	1,905	1,922,678	5.000%, 03/01/24	2,250	2,271,692
City of Fort Worth (GO)			County of Harris (GO)		
5.000%, 03/01/24	3,085	3,113,628	Series A		
City of Garland (GO)			5.000%, 10/01/23	1,420	1,423,658
5.000%, 02/15/24	1,990	2,008,090	5.000%, 10/01/24	680	693,611
City of Houston (GO) Series			County of Harris (GO)		
A			Series D		
5.000%, 03/01/24	5,050	5,098,027	5.000%, 10/01/23	2,700	2,706,956
□ 4.000%, 03/01/33			County of San Patricio (GO)		
(Pre-refunded @			5.000%, 04/01/24	130	131,325
\$100, 3/1/24).....	2,025	2,031,677	5.000%, 04/01/25	200	205,337
□ 4.000%, 03/01/34			County of Tarrant (GO)		
(Pre-refunded @			5.000%, 07/15/24	315	320,312
\$100, 3/1/24).....	3,000	3,009,892	5.000%, 07/15/25	445	460,658
City of Irving (GO)			Cypress-Fairbanks		
2.000%, 09/15/23	1,250	1,246,901	Independent School		
5.000%, 09/15/24	950	968,041	District (GO) (PSF-GTD)		
City of Kyle (GO) (AGM)			5.000%, 02/15/24	190	191,737
5.000%, 08/15/23	1,725	1,725,938	5.000%, 02/15/25	190	195,283

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)		
Dallas Area Rapid Transit			□ 5.000%, 02/15/39		
(RB) Series A			(Pre-refunded @		
□ 5.000%, 12/01/28			\$100, 2/15/24).....	5,510	\$5,556,984
(Pre-refunded @			Fort Worth Independent		
\$100, 12/1/25).....	1,545	\$ 1,610,542	School District (GO)		
□ 5.000%, 12/01/32			5.000%, 02/15/30	1,730	1,744,752
(Pre-refunded @			5.000%, 02/15/31	1,800	1,815,349
\$100, 12/1/24).....	1,450	1,481,417	Frisco Independent School		
Dallas County Utility &			District (GO) (PSF-GTD)		
Reclamation District (GO)			5.000%, 02/15/24	350	353,144
5.000%, 02/15/26	350	364,162	Galveston Independent		
Dallas Fort Worth			School District (GO)		
International Airport (RB)			(PSF-GTD)		
Series A			5.000%, 02/01/24	960	967,655
5.000%, 11/01/24	1,000	1,020,319	Garland Independent		
5.000%, 11/01/25	1,880	1,953,927	School District (GO)		
Dallas Fort Worth			(PSF-GTD)		
International Airport (RB)			5.000%, 02/15/24	1,875	1,890,880
Series B			Georgetown Independent		
5.000%, 11/01/24	800	816,256	School District (GO)		
Dallas Fort Worth			(PSF-GTD)		
International Airport (RB)			5.000%, 08/15/23	6,010	6,013,336
Series F			Grand Parkway		
5.125%, 11/01/25	700	702,308	Transportation Corp. (RB)		
Dallas Independent School			Series B		
District (GO) (PSF-GTD)			□ 5.250%, 10/01/51		
5.000%, 02/15/24	5,690	5,743,845	(Pre-refunded @		
Dallas Independent School			\$100, 10/1/23).....	9,105	9,132,731
District (GO) (PSF-GTD)			Harris County Cultural		
Series			Education Facilities		
5.000%, 02/15/24	11,365	11,472,548	Finance Corp. (RB)		
Denton Independent School			Series A		
District (GO) (PSF-GTD)			5.000%, 12/01/25	300	306,583
5.000%, 08/15/24	380	386,592	5.000%, 05/15/27	800	844,320
Eagle Mountain & Saginaw			Harris County Flood Control		
Independent School			District (GO) Series A		
District (GO) (PSF-GTD)			4.000%, 10/01/23	2,040	2,042,204
5.000%, 08/15/23	1,250	1,250,698	5.000%, 10/01/23	3,645	3,654,815
Fort Bend Independent			Hays Consolidated		
School District (GO)			Independent School		
(PSF-GTD)			District (GO) (PSF-GTD)		
5.000%, 08/15/24	975	992,271	□ 5.000%, 02/15/34		
Fort Bend Independent			(Pre-refunded @		
School District (GO)			\$100, 2/15/24).....	1,420	1,432,486
(PSF-GTD) Series A			Hurst-Eules-Bedford		
5.000%, 08/15/24	980	997,360	Independent School		
Fort Worth Independent			District (GO) (PSF-GTD)		
School District (GO)			5.000%, 08/15/23	1,115	1,115,656
(PSF-GTD)			Hutto Independent School		
5.000%, 02/15/24	3,020	3,047,614	District (GO) (PSF-GTD)		
□ 5.000%, 02/15/28			5.000%, 08/01/24	180	183,099
(Pre-refunded @			5.000%, 08/01/25	125	129,462
\$100, 2/15/24).....	5,105	5,148,530	Katy Independent School		
			District (GO) (PSF-GTD)		
			5.000%, 02/15/24	195	196,762

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
5.000%, 02/15/25	220	\$ 225,950	Richardson Independent School District (GO) (PSF-GTD)		
Lower Colorado River Authority (RB)			5.000%, 02/15/24	1,855	\$ 1,872,060
5.000%, 05/15/24	1,215	1,230,933	San Antonio Independent School District (GO) (PSF-GTD)		
5.000%, 05/15/25	275	283,711	5.000%, 08/15/24	1,415	1,440,790
5.000%, 05/15/26	1,770	1,854,568	State of Texas (GO)		
Lower Colorado River Authority (RB) Series A			5.000%, 10/01/23	5,120	5,134,042
5.000%, 05/15/24	1,475	1,494,343	□ 5.000%, 10/01/34 (Pre-refunded @ \$100, 4/1/24).....	13,990	14,143,666
Lower Colorado River Authority (RB) (AGM)			□ 5.000%, 04/01/39 (Pre-refunded @ \$100, 4/1/24).....	10,450	10,564,783
5.000%, 05/15/24	1,355	1,371,186	State of Texas (GO) Series A		
Mansfield Independent School District (GO) (PSF-GTD)			5.000%, 10/01/23	10,760	10,789,509
□ 4.000%, 02/15/29 (Pre-refunded @ \$100, 2/15/24).....	5,000	5,016,304	□ 5.000%, 10/01/39 (Pre-refunded @ \$100, 10/1/24).....	10,170	10,360,704
Midway Independent School District/McLennan County (GO) (PSF-GTD)			□ 5.000%, 10/01/44 (Pre-refunded @ \$100, 10/1/24).....	1,660	1,691,128
5.000%, 08/01/25	2,055	2,128,355	State of Texas (GO) Series B		
Navasota Independent School District (GO) (PSF-GTD)			5.000%, 08/01/24	2,135	2,173,444
□ 5.000%, 02/15/31 (Pre-refunded @ \$100, 2/15/25).....	885	908,457	State of Texas (GO) Series C		
North Texas Tollway Authority (RB) Series A			5.000%, 08/01/24	680	692,245
5.000%, 01/01/25	7,355	7,407,219	Tarrant County College District (GO)		
5.000%, 01/01/26	6,850	6,890,087	5.000%, 08/15/23	2,225	2,226,177
5.000%, 01/01/27	1,435	1,444,048	5.000%, 08/15/24	1,370	1,393,146
Northside Independent School District (GO) (PSF-GTD)			Tarrant County Cultural Education Facilities Finance Corp. (RB)		
5.000%, 08/15/23	5,900	5,903,253	Series B		
5.000%, 08/01/24	620	630,430	5.000%, 07/01/26	325	339,746
Pflugerville Independent School District (GO) (PSF-GTD)			Tarrant Regional Water District Water Supply System Revenue (RB)		
5.000%, 08/15/23	15,000	15,008,934	□ 5.000%, 03/01/30 (Pre-refunded @ \$100, 3/1/24).....	5,570	5,621,688
□ 4.000%, 02/15/32 (Pre-refunded @ \$100, 2/15/24).....	1,650	1,655,817	□ 5.000%, 03/01/41 (Pre-refunded @ \$100, 3/1/24).....	15,000	15,139,197
Port Arthur Independent School District (GO) (PSF-GTD) Series A			□ 5.000%, 03/01/46 (Pre-refunded @ \$100, 3/1/24).....	2,570	2,593,849
5.000%, 02/15/24	1,700	1,715,635			
Prosper Independent School District (GO) (PSF-GTD)					
5.000%, 02/15/24	1,835	1,851,290			
5.000%, 02/15/25	635	652,175			

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)		
Texas State Technical College (RB) (AGM) Series A			□ 4.000%, 08/15/34 (Pre-refunded @ \$100, 8/15/24).....	2,670	\$ 2,685,834
5.000%, 08/01/23	1,410	\$1,410,000	Waxahachie Independent School District (GO) (PSF-GTD)		
Texas Transportation Commission State Highway Fund (RB) Series A			5.000%, 02/15/24	1,000	1,008,878
□ 5.000%, 04/01/31 (Pre-refunded @ \$100, 4/1/24).....	3,310	3,345,267	West Travis County Public Utility Agency (RB) (AGM)		
□ 5.000%, 04/01/33 (Pre-refunded @ \$100, 4/1/24).....	6,300	6,367,124	6.500%, 08/15/25	675	717,525
□ 5.000%, 04/01/34 (Pre-refunded @ \$100, 4/1/24).....	5,250	5,305,937	6.500%, 08/15/26	280	306,930
Timber Lane Utility District (GO) (AGM) Series A			TOTAL TEXAS.....		<u>354,319,787</u>
4.000%, 08/01/25	555	561,140	UTAH — (0.1%)		
Town of Prosper (GO) 5.000%, 02/15/24	225	226,962	City of Salt Lake City Public Utilities Revenue (RB)		
Trinity River Authority Central Regional Wastewater System Revenue (RB)			5.000%, 02/01/25	1,285	1,319,751
5.000%, 08/01/23	1,145	1,145,000	Jordan Valley Water Conservancy District (RB) Series A		
5.000%, 08/01/24	405	411,893	5.000%, 10/01/23	1,100	1,103,017
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)			TOTAL UTAH.....		<u>2,422,768</u>
5.000%, 02/01/25	660	677,849	VIRGINIA — (1.4%)		
United Independent School District (GO) (PSF-GTD)			City of Roanoke (GO) (ST AID WITHHLDG)		
□ 5.000%, 08/15/38 (Pre-refunded @ \$100, 8/15/24).....	3,255	3,308,819	5.000%, 04/01/24	165	166,910
□ 5.000%, 08/15/39 (Pre-refunded @ \$100, 8/15/24).....	4,465	4,538,826	City of Virginia Beach (GO) (ST AID WITHHLDG) Series A		
Waco Independent School District (GO) (PSF-GTD)			5.000%, 09/01/23	4,475	4,481,184
5.000%, 08/15/25	250	258,622	County of Fairfax (GO) (ST AID WITHHLDG) Series		
5.000%, 08/15/26	100	105,545	4.000%, 10/01/23	13,635	13,649,508
□ 4.000%, 08/15/30 (Pre-refunded @ \$100, 8/15/24).....	2,000	2,011,860	County of Fairfax (GO) (ST AID WITHHLDG) Series A		
□ 4.000%, 08/15/32 (Pre-refunded @ \$100, 8/15/24).....	3,890	3,913,068	4.000%, 10/01/23.....	3,745	3,748,985
□ 4.000%, 08/15/33 (Pre-refunded @ \$100, 8/15/24).....	6,125	6,161,322	Virginia Public Building Authority (RB) Series A		
			□ 5.000%, 08/01/26 (Pre-refunded @ \$100, 8/1/24).....	1,000	1,017,908
			TOTAL VIRGINIA.....		<u>23,064,495</u>
			WASHINGTON — (4.2%)		
			Chelan County Public Utility District No. 1 (RB) Series A		
			5.000%, 07/01/24	1,250	1,269,473

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
WASHINGTON — (Continued)			WASHINGTON — (Continued)		
City of Seattle Municipal Light & Power Revenue (RB) 5.000%, 09/01/23	1,115	\$ 1,116,513	Washington Health Care Facilities Authority (RB) Series A-2 5.000%, 08/01/26	100	\$ 103,576
City of Seattle Municipal Light & Power Revenue (RB) Series A 5.000%, 03/01/24	2,430	2,454,791	Whatcom County School District No. 501 Bellingham (GO) (SCH BD GTY) 5.000%, 12/01/23	8,325	<u>8,371,593</u>
City of Seattle Water System Revenue (RB) 5.000%, 08/01/23	1,695	1,695,000	TOTAL WASHINGTON.....		<u>70,292,651</u>
City of Tacoma (GO) 5.000%, 12/01/23	1,595	1,603,609	WISCONSIN — (1.7%) City of Madison (GO) Series A 5.000%, 10/01/23	1,780	1,784,586
County of King (GO) Series A 5.000%, 12/01/23	2,570	2,584,128	City of Madison (GO) Series C 5.000%, 10/01/23	845	847,177
County of King Sewer Revenue (RB) □ 5.000%, 07/01/40 (Pre-refunded @ \$100, 1/1/25).....	1,325	1,359,017	City of Milwaukee (GO) Series N2 5.000%, 04/01/24	2,575	2,592,463
Energy Northwest (RB) 5.000%, 07/01/26	500	515,974	City of Milwaukee (GO) Series N4 5.000%, 04/01/25	3,040	3,091,480
King County Public Hospital District No. 1 (GO) 5.000%, 12/01/25	905	938,843	5.000%, 04/01/27	1,060	1,117,098
King County School District No. 401 Highline (GO) (SCH BD GTY) Series A 4.000%, 06/01/24	3,115	3,135,303	City of Waukesha (GO) Series C 5.000%, 10/01/23	210	210,510
King County School District No. 403 Renton (GO) (SCH BD GTY) 5.000%, 12/01/23	1,500	1,508,395	Madison Metropolitan School District (GO) 3.000%, 03/01/24	990	986,935
King County School District No. 405 Bellevue (GO) (SCH BD GTY) 5.000%, 12/01/24	10,000	10,244,270	Northcentral Technical College District (GO) Series A 5.000%, 03/01/24	1,600	1,613,559
King County School District No. 415 Kent (GO) (SCH BD GTY) 4.000%, 12/01/23	1,885	1,889,419	Public Finance Authority (RB) Series A 4.000%, 07/01/25	1,385	1,402,476
State of Washington (COP) Series A 5.000%, 01/01/24	3,735	3,759,630	5.000%, 07/01/26	1,275	1,338,278
State of Washington (GO) Series C 5.000%, 08/01/23	7,600	7,600,000	State of Wisconsin (GO) Series A 5.000%, 05/01/24	1,125	1,139,399
5.000%, 02/01/24.....	14,650	14,766,819	□ 5.000%, 05/01/30 (Pre-refunded @ \$100, 5/1/25).....	2,025	2,090,393
State of Washington (GO) Series RD 5.000%, 08/01/23	5,000	5,000,000	State of Wisconsin (GO) Series C □ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/24).....	2,025	2,050,168
5.000%, 08/01/24	370	376,298			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(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%)			City of Tucson Water		
Mobile County Board of			System Revenue (RB)		
School Commissioners			□ 5.000%, 07/01/31		
(RB) (BAM)			(Pre-refunded @		
5.000%, 03/01/29	575	\$ 629,786	\$100, 7/1/25).....	1,000	\$ 1,035,716
Mobile County Board of			Glendale Union High		
School Commissioners			School District No. 205		
(ST) (BAM)			(GO) (AGM) Series B		
5.000%, 03/01/30	810	900,111	5.000%, 07/01/28	250	272,232
4.000%, 03/01/33	1,230	1,274,152	5.000%, 07/01/29	500	553,356
Mobile County Board of			Maricopa County Unified		
School Commissioners			School District No. 69		
(ST) (BAM) Series B			Paradise Valley (GO)		
5.000%, 03/01/28	650	700,985	5.000%, 07/01/24	250	253,985
State of Alabama (GO)			Maricopa County Unified		
Series C			School District No. 80		
5.000%, 08/01/24	3,000	3,052,540	Chandler (GO) Series B		
Water Works Board of the			5.000%, 07/01/24	2,100	2,134,998
City of Birmingham (RB)			Maricopa County Union		
Series A			High School District No.		
□ 5.000%, 01/01/34			210-Phoenix (GO) Series		
(Pre-refunded @			E		
\$100, 1/1/25).....	1,275	<u>1,305,953</u>	5.000%, 07/01/24	3,250	3,303,279
TOTAL ALABAMA.....		<u>7,863,527</u>	Scottsdale Municipal		
ALASKA — (0.2%)			Property Corp. (RB)		
Municipality of Anchorage			□ 5.000%, 07/01/34		
(GO) Series A			(Pre-refunded @		
5.000%, 09/01/33	300	329,132	\$100, 7/1/25).....	1,230	<u>1,273,931</u>
Municipality of Anchorage			TOTAL ARIZONA.....		<u>11,586,808</u>
(GO) Series B			ARKANSAS — (0.2%)		
5.000%, 09/01/23	200	200,250	City of Fort Smith Water &		
Municipality of Anchorage			Sewer Revenue (RB)		
(GO) Series C			5.000%, 10/01/30	2,100	2,273,806
5.000%, 09/01/24	2,765	2,816,171	County of Pulaski (RB)		
State of Alaska International			5.000%, 03/01/37	500	<u>551,735</u>
Airports System (RB)			TOTAL ARKANSAS.....		<u>2,825,541</u>
Series A			CALIFORNIA — (1.7%)		
5.000%, 10/01/27	210	<u>217,014</u>	San Joaquin Hills		
TOTAL ALASKA.....		<u>3,562,567</u>	Transportation Corridor		
ARIZONA — (0.8%)			Agency (RB) Series A		
City of Phoenix Civic			5.000%, 01/15/30	750	826,766
Improvement Corp. (RB)			State of California (GO)		
Series A			5.000%, 08/01/25	2,765	2,871,863
5.000%, 07/01/34	1,880	2,047,835	5.000%, 08/01/26	4,750	5,040,281
City of Tucson (GO) Series			3.500%, 08/01/27	800	819,847
A			5.000%, 11/01/27	5,610	6,122,678
5.000%, 07/01/24	700	711,476	5.000%, 04/01/29	2,000	2,253,383
			5.000%, 10/01/31	1,885	2,224,473

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CONNECTICUT — (Continued)		
4.000%, 10/01/36	2,410	\$ 2,501,251	City of Waterbury (GO)		
State of California (GO)			5.000%, 08/01/29	625	\$ 705,172
Series B			City of Waterbury (GO)		
5.000%, 09/01/25	2,000	2,081,349	Series B		
Union Elementary School			4.000%, 09/01/23	1,500	1,500,749
District (GO) Series A			State of Connecticut (GO)		
□ 5.000%, 09/01/44			Series A		
(Pre-refunded @			4.000%, 01/15/28	2,175	2,281,542
\$100, 9/1/24).....	500	<u>510,270</u>	5.000%, 10/15/29	715	761,122
TOTAL CALIFORNIA.....		<u>25,252,161</u>	4.000%, 01/15/34	7,000	7,495,525
			Town of Greenwich (GO)		
COLORADO — (1.3%)			Series A		
Boulder Larimer & Weld			5.000%, 01/15/25	1,425	1,463,920
Counties St. Vrain Valley			University of Connecticut		
School District Re1J			(RB) Series A		
(GO) (ST AID			5.000%, 04/15/27	945	<u>1,011,877</u>
WITHHLDG) Series C			TOTAL CONNECTICUT.....		<u>18,296,479</u>
5.000%, 12/15/29	815	866,848			
Boulder Valley School			DELAWARE — (0.4%)		
District No. Re-2 Boulder			Delaware Municipal Electric		
(GO) (ST AID			Corp. (RB)		
WITHHLDG) Series B			5.000%, 07/01/25	45	46,531
4.000%, 12/01/24	2,185	2,206,140	State of Delaware (GO)		
Colorado Health Facilities			5.000%, 02/01/29	5,010	5,605,728
Authority (RB) Series A			State of Delaware (GO)		
5.000%, 11/01/30	1,000	1,096,706	Series B		
□ 5.000%, 06/01/45			5.000%, 07/01/24	470	<u>477,705</u>
(Pre-refunded @			TOTAL DELAWARE.....		<u>6,129,964</u>
\$100, 6/1/25).....	12,000	12,397,075			
Colorado Health Facilities			DISTRICT OF COLUMBIA — (1.3%)		
Authority (RB) Series A-2			District of Columbia (GO)		
5.000%, 08/01/34	30	32,134	Series A		
Denver Health & Hospital			5.000%, 06/01/24	1,485	1,506,987
Authority (COP)			5.000%, 06/01/25	1,500	1,549,635
5.000%, 12/01/29	325	343,598	District of Columbia (GO)		
El Paso County School			Series B		
District No. 2 Harrison			5.000%, 06/01/25	4,500	4,648,903
(GO) (ST AID			Washington Metropolitan		
WITHHLDG)			Area Transit Authority		
5.000%, 12/01/34	1,185	1,301,016	(RB) Series B		
Weld County School District			5.000%, 07/01/26	3,525	3,718,045
No. 6 Greeley (GO) (ST			5.000%, 07/01/27	8,230	<u>8,827,219</u>
AID WITHHLDG)			TOTAL DISTRICT OF		
5.000%, 12/01/24	870	<u>890,679</u>	COLUMBIA.....		<u>20,250,789</u>
TOTAL COLORADO.....		<u>19,134,196</u>			
			FLORIDA — (5.9%)		
CONNECTICUT — (1.2%)			Alachua County School		
City of Bristol (GO)			Board (COP) (AGM)		
5.000%, 03/15/29	830	934,274	5.000%, 07/01/29	5,230	5,803,059
City of New Haven (GO)			Bay County School Board		
Series A			(COP) Series A		
5.000%, 08/01/28	1,000	1,066,323	5.000%, 07/01/28	555	607,539
5.000%, 08/01/29	1,000	1,075,975			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
FLORIDA — (Continued)			FLORIDA — (Continued)		
Board of Governors State			Okaloosa County School		
University System of			Board (COP) Series A		
Florida (RB) Series A			5.000%, 10/01/29	1,090	\$ 1,229,005
3.000%, 07/01/24	2,580	\$2,574,719	Orange County Health		
Central Florida Expressway			Facilities Authority (RB)		
Authority (RB) (AGM)			Series A		
4.000%, 07/01/34	2,075	2,215,257	5.000%, 10/01/29	665	737,067
4.000%, 07/01/35	1,750	1,856,360	Orlando Utilities		
Central Florida Expressway			Commission (RB) Series		
Authority (RB) Series B			A		
4.000%, 07/01/30	1,500	1,531,590	5.000%, 10/01/36	410	477,388
Central Florida Expressway			Palm Beach County Health		
Authority (RB) Series D			Facilities Authority (RB)		
5.000%, 07/01/32	2,025	2,336,816	5.000%, 08/15/26	105	109,890
County of Broward Tourist			Pasco County School Board		
Development Tax			(COP) (AGM) Series A		
Revenue (RB)			5.000%, 08/01/37	3,000	3,337,075
4.000%, 09/01/36	2,225	2,258,374	Pasco County School Board		
4.000%, 09/01/38	5,000	5,005,957	(COP) (AGM) Series B		
County of Hillsborough			5.000%, 08/01/36	1,985	2,229,448
Wastewater Impact Fee			Peace River Manasota		
(RB)			Regional Water Supply		
5.000%, 05/01/27	1,010	1,079,156	Authority (RB)		
County of Miami-Dade (GO)			5.000%, 10/01/25	2,030	2,106,814
Series A			School Board of		
5.000%, 07/01/25	2,295	2,373,938	Miami-Dade County		
County of Miami-Dade			(COP) Series D		
Aviation Revenue (RB)			5.000%, 02/01/26	165	171,511
Series A			School District of Broward		
4.000%, 10/01/34	2,510	2,606,885	County (COP) Series A		
County of Orange Water			5.000%, 07/01/27	650	698,411
Utility System Revenue			School District of Broward		
(RB)			County (COP) Series B		
5.000%, 10/01/24	3,000	3,061,432	5.000%, 07/01/28	1,000	1,070,352
Duval County Public			5.000%, 07/01/35	8,000	9,163,361
Schools (COP) (AGM)			State of Florida (GO) Series		
Series A			A		
5.000%, 07/01/29	1,485	1,650,267	5.000%, 06/01/24	1,400	1,419,575
Florida Department of			5.000%, 07/01/24	5,000	5,079,704
Environmental Protection			5.000%, 06/01/25	6,500	6,719,778
(RB) Series A			State of Florida (GO) Series		
5.000%, 07/01/25	1,000	1,033,830	C		
Florida Dev. Finance Corp.			5.000%, 06/01/27	2,025	2,187,948
(RB)			State of Florida (GO) (ST		
5.000%, 11/15/28	1,310	1,403,821	GTD) Series A		
5.000%, 11/15/29	1,060	1,149,353	5.000%, 06/01/27	6,580	7,109,481
5.000%, 11/15/30	1,220	1,333,902	Tampa Bay Water (RB)		
Hillsborough County School			Series A		
Board (COP)			5.000%, 10/01/25	2,850	2,960,267
5.000%, 07/01/29	1,810	1,985,675	TOTAL FLORIDA.....		<u>89,195,332</u>
Miami-Dade County Health			GEORGIA — (2.7%)		
Facilities Authority (RB)			Athens-Clarke County		
Series A			Unified Government (GO)		
5.000%, 08/01/26	500	520,327	5.000%, 12/01/25	2,000	2,088,974

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)			HAWAII — (Continued)		
County of DeKalb Water & Sewerage Revenue (RB) Series B			County of Maui (GO)		
5.250%, 10/01/24	2,830	\$ 2,896,292	5.000%, 03/01/24	880	\$ 888,978
County of Henry (GO)			State of Hawaii (GO) Series		
5.000%, 05/01/24	1,200	1,215,894	FE		
Development Authority for			5.000%, 10/01/24	1,500	1,530,025
Fulton County (RB)			State of Hawaii (GO) Series		
Series A			FH		
5.000%, 07/01/28	740	771,986	5.000%, 10/01/25	1,640	1,706,597
Gwinnett County Water &			State of Hawaii (GO) Series		
Sewerage Authority (RB)			FT		
4.000%, 08/01/25	2,000	2,035,687	5.000%, 01/01/25	1,805	1,849,576
Paulding County Hospital			5.000%, 01/01/27	10,060	10,747,085
Authority (RB)			TOTAL HAWAII.....		<u>22,572,905</u>
5.000%, 04/01/29	250	271,772	IDAHO — (0.0%)		
Private Colleges &			Idaho Health Facilities		
Universities Authority			Authority (RB) Series A		
(RB)			5.000%, 03/01/28	275	<u>295,720</u>
5.000%, 10/01/28	130	140,727	ILLINOIS — (2.8%)		
5.000%, 10/01/29	265	289,823	Chicago O'Hare		
5.000%, 10/01/30	285	315,381	International Airport (RB)		
Private Colleges &			(AGM) Series A		
Universities Authority			4.000%, 01/01/39	5,000	4,973,382
(RB) Series B			Chicago O'Hare		
5.000%, 09/01/25	2,420	2,510,985	International Airport (RB)		
State of Georgia (GO)			Series B		
Series A			5.000%, 01/01/33	785	795,010
5.000%, 07/01/26	1,340	1,419,150	Chicago O'Hare		
5.000%, 07/01/27	6,090	6,597,479	International Airport (RB)		
State of Georgia (GO)			Series D		
Series C			5.250%, 01/01/36	130	137,440
4.000%, 07/01/29	1,000	1,074,232	Chicago Park District (GO)		
State of Georgia (GO)			Series A		
Series C-1			5.000%, 01/01/36	70	78,194
5.000%, 07/01/26	9,210	9,754,007	Chicago Transit Authority		
State of Georgia (GO)			Capital Grant Receipts		
Series E			Revenue (RB)		
5.000%, 12/01/26	3,080	3,292,422	5.000%, 06/01/28.....	3,125	3,350,910
State of Georgia (GO)			Cook County Community		
Series F			Consolidated School		
5.000%, 07/01/26	5,335	<u>5,650,123</u>	District No. 34 Glenview		
TOTAL GEORGIA.....		<u>40,324,934</u>	(GO)		
HAWAII — (1.5%)			5.000%, 12/01/24	2,000	2,044,646
City & County of Honolulu			5.000%, 12/01/25	1,180	1,232,224
(GO) Series B			Cook County School District		
5.000%, 10/01/23	200	200,532	No. 78 Rosemont (GO)		
5.000%, 10/01/24	2,045	2,086,640	(AGM)		
5.000%, 10/01/25	1,925	2,003,170	5.000%, 12/01/34	1,000	1,107,676
City & County of Honolulu			County of Cook (GO)		
(GO) Series D			Series A		
5.000%, 07/01/24	675	685,760	5.000%, 11/15/29	1,000	1,106,887
5.000%, 07/01/25	845	874,542	County of Cook Sales Tax		
			Revenue (RB) Series A		
			4.000%, 11/15/39	2,110	2,100,053

DFA INTERMEDIATE-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)		
County of Cook Sales Tax			Muncie Sanitary District		
Revenue (RB) Series B			(RB) (AGM) Series A		
5.000%, 11/15/29	260	\$ 289,203	5.000%, 07/01/27	500	\$ 530,965
Illinois Finance Authority			TOTAL INDIANA.....		<u>9,922,136</u>
(RB) Series A			IOWA — (0.5%)		
5.000%, 08/15/29	3,450	3,820,304	Cedar Falls Community		
5.000%, 08/15/34	2,380	2,679,121	School District (GO)		
5.000%, 08/15/35	2,220	2,477,131	(AGM) Series A		
Illinois Finance Authority			4.000%, 06/01/29	1,470	1,551,870
(RB) Series C			4.000%, 06/01/30	1,090	1,158,994
5.000%, 02/15/30	5,260	5,578,169	City of Ankeny (GO) Series		
4.000%, 02/15/33	2,805	2,848,320	A		
Illinois State Toll Highway			5.000%, 06/01/25	2,050	2,118,574
Authority (RB) Series A			City of Iowa City (GO)		
4.000%, 01/01/39	930	922,646	5.000%, 06/01/26	1,045	1,101,409
Lake County Forest			Waukee Community School		
Preserve District (GO)			District (GO) Series B		
5.000%, 12/15/24	2,475	2,535,704	5.000%, 06/01/24	2,150	<u>2,178,293</u>
Sangamon County School			TOTAL IOWA.....		<u>8,109,140</u>
District No. 186			KANSAS — (0.5%)		
Springfield (GO) (AGM)			City of Topeka (GO) Series		
4.000%, 02/01/31	1,310	1,369,287	A		
University of Illinois (RB)			4.000%, 08/15/26	1,425	1,467,950
Series A			City of Wichita (GO) Series		
5.000%, 04/01/30	640	720,696	828		
Will County Community Unit			4.000%, 06/01/25	1,190	1,207,949
School District No. 201-U			Johnson County Unified		
Crete-Monee (GO)			School District No. 233		
(AGM) Series E			Olathe (GO) Series A		
5.000%, 01/01/26	425	439,187	□ 3.000%, 09/01/34		
5.000%, 01/01/27	630	662,336	(Pre-refunded @		
Will County Community Unit			\$100, 9/1/25).....	2,000	1,997,235
School District No. 201-U			Johnson County Unified		
Crete-Monee (GO) (BAM)			School District No. 233		
Series U-A			Olathe (GO) Series B		
5.000%, 01/01/26	550	<u>568,359</u>	5.000%, 09/01/23	2,000	2,002,583
TOTAL ILLINOIS.....		<u>41,836,885</u>	State of Kansas		
INDIANA — (0.7%)			Department of		
Franklin Township-Marion			Transportation (RB)		
County Multiple School			Series A		
Building Corp. (RB) (ST			5.000%, 09/01/27	1,500	<u>1,619,676</u>
INTERCEPT)			TOTAL KANSAS.....		<u>8,295,393</u>
5.000%, 07/15/35	1,550	1,775,635	KENTUCKY — (1.0%)		
Greater Clark Building			Eastern Kentucky University		
Corp. (RB) (ST			(RB) (BAM ST		
INTERCEPT)			INTERCEPT) Series A		
4.000%, 07/15/30	385	400,775	5.000%, 04/01/35	350	393,709
Indiana Finance Authority			5.000%, 04/01/36	1,520	1,693,547
(RB) Series A			5.000%, 04/01/37	1,600	1,765,676
4.000%, 02/01/34	5,305	5,624,109			
Indianapolis Local Public					
Improvement Bond Bank					
(RB) Series A					
5.000%, 06/01/27	1,495	1,590,652			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
KENTUCKY — (Continued)			MAINE — (0.2%)		
Glasgow Independent			Maine Health & Higher		
School District Finance			Educational Facilities		
Corp. (RB) (ST			Authority (RB) Series A		
INTERCEPT)			5.000%, 07/01/28	500	\$ 538,310
5.000%, 02/01/33	1,000	\$ 1,133,721	5.000%, 07/01/29	480	525,234
Kentucky State Property &			State of Maine (GO) Series		
Building Commission			B		
(RB)			5.000%, 06/01/27	2,000	<u>2,159,425</u>
5.000%, 04/01/28	1,600	1,694,792	TOTAL MAINE.....		<u>3,222,969</u>
5.000%, 08/01/31	920	946,361	MARYLAND — (7.5%)		
5.000%, 04/01/33	3,500	3,690,957	City of Baltimore (GO)		
Kentucky State Property &			Series		
Building Commission			5.000%, 10/15/30	1,825	2,094,791
(RB) Series A			County of Anne Arundel		
5.000%, 05/01/30	635	710,275	(GO)		
5.000%, 06/01/30	550	616,001	5.000%, 10/01/24	4,575	4,671,319
Kentucky Turnpike Authority			5.000%, 10/01/29.....	6,560	7,440,366
(RB) Series A			County of Baltimore (GO)		
5.000%, 07/01/29	155	159,197	3.000%, 11/01/24	1,000	998,039
Louisville/Jefferson County			5.000%, 03/01/27	5,075	5,446,915
Metropolitan Government			5.000%, 11/01/27	2,175	2,369,204
(RB) Series			5.000%, 03/01/28	4,000	4,388,903
5.000%, 10/01/26	2,540	<u>2,670,450</u>	County of Baltimore (GO)		
TOTAL KENTUCKY.....		<u>15,474,686</u>	Series B		
LOUISIANA — (0.7%)			5.000%, 08/01/24	5,800	5,902,149
Ascension Parish School			County of Frederick (GO)		
Board (GO)			Series A		
5.000%, 03/01/29	380	419,894	5.000%, 08/01/27.....	4,725	5,120,019
City of New Orleans (GO)			County of Harford (GO)		
5.000%, 12/01/30	1,015	1,067,814	4.000%, 10/01/24	2,650	2,676,062
City of New Orleans (GO)			County of Harford (GO)		
Series			Series A		
5.000%, 12/01/27	2,020	2,176,938	5.000%, 10/01/29	1,680	1,905,460
5.000%, 12/01/33	1,195	1,328,799	County of Harford (GO)		
5.000%, 12/01/34	2,370	2,624,134	Series B		
City of New Orleans			5.000%, 01/15/29	1,515	1,693,563
Sewerage Service			County of Howard (GO)		
Revenue (RB) Series B			Series A		
5.000%, 06/01/28	1,040	1,125,306	5.000%, 02/15/25	3,900	4,011,399
East Ouachita Parish			5.000%, 02/15/28	1,220	1,337,353
School District (GO)			County of Montgomery		
4.000%, 03/01/29	355	370,004	(GO) Series A		
4.000%, 03/01/30	400	422,290	5.000%, 11/01/27	2,500	2,723,223
Louisiana Stadium &			County of Montgomery		
Exposition District (RB)			(GO) Series D		
Series A			4.000%, 11/01/26	9,500	9,822,590
5.000%, 07/01/37	400	<u>447,729</u>	County of Montgomery PA		
TOTAL LOUISIANA.....		<u>9,982,908</u>	(GO) Series C		
			5.000%, 10/01/27	8,500	9,242,355
			County of Prince George's		
			(GO) Series A		
			5.000%, 07/15/25	10,000	10,371,115
			4.000%, 07/01/26	2,000	2,059,792
			3.000%, 09/15/27	10,950	10,929,653

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> †
MARYLAND — (Continued)			MASSACHUSETTS — (Continued)		
State of Maryland (GO)			Massachusetts		
Series A			Development Finance		
5.000%, 03/15/26	2,500	\$ 2,626,934	Agency (RB) Series K		
5.000%, 08/01/27	5,010	5,424,293	5.000%, 07/01/34	170	\$ 183,849
State of Maryland (GO)			Massachusetts Water		
Series B			Resources Authority (RB)		
5.000%, 08/01/27	6,020	6,517,814	(AGM) Series B		
5.000%, 08/01/28	4,130	4,569,191	5.250%, 08/01/28	1,000	1,121,429
TOTAL MARYLAND.....		<u>114,342,502</u>	Town of Brookline (GO)		
			4.000%, 02/15/25	2,000	2,027,350
MASSACHUSETTS — (3.2%)			Town of Watertown (GO)		
City of Boston (GO) Series			5.000%, 04/15/25	2,380	<u>2,457,943</u>
C			TOTAL MASSACHUSETTS.....		<u>47,808,826</u>
5.000%, 03/01/28	6,800	7,488,850			
City of Fall River (GO) (ST			MICHIGAN — (0.8%)		
AID WITHHLDG)			Farmington Public School		
3.000%, 12/01/34	965	903,411	District (GO) (AGM)		
City of Framingham (GO)			5.000%, 05/01/25	2,140	2,206,525
5.000%, 06/15/24	1,500	1,523,968	Michigan Finance Authority		
5.000%, 06/15/25	1,565	1,621,775	(RB)		
City of Springfield (GO) (ST			5.000%, 11/15/27	2,595	2,703,808
AID WITHHLDG) Series			Michigan Finance Authority		
C			(RB) Series A		
4.000%, 08/01/23	150	150,000	5.000%, 12/01/28	985	1,080,807
Commonwealth of			Oakland University (RB)		
Massachusetts (GO)			Series A		
5.000%, 05/01/38	280	319,756	5.000%, 03/01/29	695	761,220
Commonwealth of			5.000%, 03/01/30	805	895,567
Massachusetts (GO)			Romeo Community School		
Series B			District (GO) (Q-SBLF)		
5.000%, 07/01/28.....	5,750	6,360,911	5.000%, 05/01/30	225	256,233
4.000%, 02/01/39	1,000	1,014,661	Romeo Community School		
Commonwealth of			District (GO) (Q-SBLF)		
Massachusetts (GO)			Series A		
Series C			5.000%, 05/01/29	270	301,385
5.000%, 04/01/26	2,000	2,106,187	Saginaw City School District		
Commonwealth of			(GO) (Q-SBLF)		
Massachusetts (GO)			4.000%, 05/01/28	1,390	1,449,775
Series E			State of Michigan (GO)		
5.000%, 11/01/23	970	974,061	Series A		
5.000%, 11/01/27	9,010	9,844,748	5.000%, 05/01/25	2,000	<u>2,063,551</u>
Commonwealth of			TOTAL MICHIGAN.....		<u>11,718,871</u>
Massachusetts (GO)					
(AGM) Series B			MINNESOTA — (2.0%)		
5.250%, 09/01/24	3,700	3,782,180	County of Hennepin (GO)		
Massachusetts Bay			Series C		
Transportation Authority			5.000%, 12/01/26	4,070	4,350,701
Sales Tax Revenue (RB)			5.000%, 12/01/27	5,800	6,341,713
(NATL) Series B			Lakeville Independent		
5.500%, 07/01/24	3,020	3,086,296	School District No. 194		
Massachusetts			(GO) (SD CRED PROG)		
Development Finance			Series C		
Agency (RB)			5.000%, 02/01/25	2,630	2,699,182
5.000%, 07/01/37	2,680	2,841,451			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			MISSOURI — (Continued)		
Metropolitan Council (GO)			Columbia School District		
Series A			(GO) Series B		
5.000%, 03/01/26	700	\$ 735,990	5.000%, 03/01/24	2,100	\$ 2,121,061
Minnesota Higher Education			Columbia School District		
Facilities Authority (RB)			(GO) (ST AID DIR DEP)		
Series B			Series B		
5.000%, 10/01/29	635	701,188	5.000%, 03/01/24	1,500	1,515,044
Morris Area Schools			Health & Educational		
Independent School			Facilities Authority of the		
District No. 2769 (GO)			State of Missouri (RB)		
(SD CRED PROG)			Series A		
Series A			5.000%, 06/01/29	1,385	1,513,442
4.000%, 02/01/24	1,125	1,128,194	St. Louis County		
St. Louis Park Independent			Reorganized School		
School District No. 283			District No. R-6 (GO)		
(GO) (SD CRED PROG)			5.000%, 02/01/26	2,000	<u>2,095,553</u>
Series A			TOTAL MISSOURI.....		<u>17,784,914</u>
5.000%, 02/01/28	1,090	1,192,863			
State of Minnesota (GO)			MONTANA — (0.0%)		
Series A			Montana Facility Finance		
5.000%, 08/01/27	5,000	5,423,320	Authority (RB) Series A		
5.000%, 08/01/28	6,200	6,874,611	4.000%, 06/01/35	400	<u>404,590</u>
State of Minnesota (GO)			NEBRASKA — (0.3%)		
Series D			City of Omaha (GO) Series		
5.000%, 08/01/24	500	509,003	A		
White Bear Lake			4.000%, 04/15/24	750	754,155
Independent School			Douglas County School		
District No. 624 (GO) (SD			District No. 17 (GO)		
CRED PROG) Series A			4.000%, 12/15/26	2,380	2,461,484
4.000%, 02/01/26	350	<u>357,768</u>	Papillion-La Vista School		
TOTAL MINNESOTA.....		<u>30,314,533</u>	District No. 27 (GO)		
			Series B		
MISSISSIPPI — (0.7%)			4.000%, 12/01/24	655	661,635
State of Mississippi (GO)			Public Power Generation		
Series A			Agency (RB) Series A		
5.000%, 10/01/27	9,220	<u>9,987,458</u>	5.000%, 01/01/29	45	<u>45,799</u>
MISSOURI — (1.2%)			TOTAL NEBRASKA.....		<u>3,923,073</u>
City of Belton (GO) Series					
C			NEVADA — (1.4%)		
5.000%, 03/01/27	2,150	2,293,953	Clark County School District		
City of Kansas City (GO)			(GO) (AGM) Series A		
Series A			5.000%, 06/15/28	2,000	2,184,517
3.000%, 02/01/25	4,215	4,209,685	County of Clark (GO)		
5.000%, 02/01/37	400	458,014	Series A		
City of Kansas City (RB)			5.000%, 07/01/25	2,700	2,792,868
Series C			County of Clark Passenger		
5.000%, 09/01/29	2,000	2,209,194	Facility Charge Revenue		
City of Kansas City Water			(RB) Series B		
Revenue (RB) Series A			5.000%, 07/01/27	475	510,377
5.000%, 12/01/27	675	736,889	County of Clark Passenger		
City of Wentzville (COP)			Facility Charge Revenue		
5.000%, 11/01/32	600	632,079	(RB) Series C		
			5.000%, 07/01/26	2,060	2,172,815

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
NEVADA — (Continued)			NEW JERSEY — (Continued)		
County of Clark Passenger Facility Charge Revenue (RB) Series E 5.000%, 07/01/28	2,850	\$ 3,123,900	Township of Montville (GO) 3.000%, 10/01/25	505	\$ 504,204
Las Vegas Convention & Visitors Authority (RB) Series B 5.000%, 07/01/27	745	799,346	TOTAL NEW JERSEY.....		<u>28,941,304</u>
5.000%, 07/01/28	2,590	2,828,982	NEW MEXICO — (0.6%) Albuquerque Municipal School District No. 12 (GO) (ST AID WITHHLDG) 5.000%, 08/01/37	500	552,348
Las Vegas Valley Water District (GO) Series B 5.000%, 06/01/24	2,820	2,860,127	City of Albuquerque (GO) Series A 5.000%, 07/01/24.....	2,800	2,844,634
Las Vegas Valley Water District (GO) Series C 5.000%, 06/01/28	1,870	2,058,600	City of Albuquerque (GO) Series B 5.000%, 07/01/26	1,000	1,053,335
Washoe County School District (GO) 5.000%, 06/01/24	1,715	<u>1,738,274</u>	Santa Fe Public School District (GO) (ST AID WITHHLDG) 5.000%, 08/01/24	2,000	2,032,070
TOTAL NEVADA.....		<u>21,069,806</u>	State of New Mexico Severance Tax Permanent Fund (RB) Series A 5.000%, 07/01/27	2,000	<u>2,158,942</u>
NEW HAMPSHIRE — (0.4%) City of Portsmouth (GO) 4.000%, 04/01/25	1,505	1,530,053	TOTAL NEW MEXICO.....		<u>8,641,329</u>
State of New Hampshire (GO) Series A 5.000%, 12/01/24	2,835	2,906,866	NEW YORK — (4.7%) City of New York (GO) Series A 5.000%, 08/01/24	3,860	3,928,744
5.000%, 02/15/37	1,455	<u>1,690,636</u>	5.000%, 08/01/26	7,015	7,425,058
TOTAL NEW HAMPSHIRE..		<u>6,127,555</u>	City of New York (GO) Series E 5.000%, 08/01/23	6,000	6,000,000
NEW JERSEY — (1.9%) City of Hoboken (GO) 3.000%, 02/01/26	2,945	2,931,675	5.000%, 08/01/26	2,500	2,646,136
3.000%, 02/01/27	3,035	3,020,695	City of Syracuse (GO) Series B 4.000%, 06/01/25	500	509,318
3.000%, 02/01/28	4,560	4,534,451	Dutchess County Local Development Corp. (RB) Series B 5.000%, 07/01/28	205	214,825
County of Monmouth (GO) 5.000%, 01/15/24	970	977,914	Kingston City School District (GO) (ST AID WITHHLDG) 3.000%, 06/01/26	2,000	2,002,447
New Jersey Economic Development Authority (RB) Series DDD 5.000%, 06/15/29	1,000	1,066,550	New York City Industrial Development Agency (RB) (AGM) Series A 5.000%, 03/01/28	2,650	2,847,326
New Jersey Transportation Trust Fund Authority (RB) Series AA 5.000%, 06/15/31	735	830,151	5.000%, 03/01/30	1,275	1,414,440
5.000%, 06/15/35.....	3,300	3,693,098			
Princeton (GO) 2.000%, 12/15/24	1,790	1,747,078			
State of New Jersey (GO) Series A 5.000%, 06/01/28	6,000	6,556,835			
5.000%, 06/01/29	500	557,047			
4.000%, 06/01/31	2,365	2,521,606			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
NEW YORK — (Continued)			NORTH CAROLINA — (Continued)		
New York State Dormitory			County of Guilford (GO)		
Authority (RB) Series A			Series A		
5.000%, 02/15/25	4,055	\$ 4,174,782	5.000%, 03/01/29	1,995	\$ 2,241,564
5.000%, 03/15/28	1,050	1,146,862	County of Guilford (GO)		
5.000%, 07/01/34	440	451,575	Series B		
New York State Dormitory			5.000%, 05/01/24	2,500	2,532,370
Authority (RB) Series B			County of Mecklenburg		
5.000%, 02/15/24	4,900	4,948,303	(GO)		
New York State Dormitory			5.000%, 03/01/25	2,000	2,060,122
Authority (RB) Series C			County of Wake (GO)		
5.000%, 03/15/27	1,280	1,376,131	5.000%, 04/01/25	2,000	2,062,551
New York State Dormitory			County of Wake (GO)		
Authority (RB) Series D			Series A		
5.000%, 02/15/24	2,950	2,979,081	5.000%, 03/01/28	2,000	2,198,976
New York State Dormitory			County of Wake (GO)		
Authority (RB) Series E			Series B		
5.000%, 03/15/26	7,135	7,491,748	5.000%, 03/01/25	5,000	5,147,179
5.000%, 03/15/28	2,520	2,755,896	North Carolina Municipal		
5.000%, 03/15/29	1,000	1,114,551	Power Agency No. 1 (RB)		
New York State Thruway			Series A		
Authority (RB) Series A			5.000%, 01/01/32	1,375	1,523,587
5.000%, 03/15/29	5,000	5,592,072	North Carolina Turnpike		
New York State Urban			Authority (RB) (AGM)		
Development Corp. (RB)			5.000%, 01/01/38	1,550	1,622,023
Series A			State of North Carolina		
5.000%, 03/15/25	3,440	3,540,097	(RB)		
5.000%, 03/15/27	5,880	6,321,603	5.000%, 03/01/25	2,815	2,891,276
Town of Huntington (GO)			5.000%, 03/01/33	50	55,423
2.000%, 12/01/23	100	99,347	State of North Carolina		
Town of Oyster Bay (GO)			(GO) Series A		
(AGM)			5.000%, 06/01/28	5,050	5,585,811
5.000%, 08/01/29	165	186,263	State of North Carolina		
Triborough Bridge & Tunnel			(GO) Series B		
Authority (RB) Series A			5.000%, 06/01/25	14,545	15,057,837
5.000%, 11/15/29	500	567,799	TOTAL NORTH CAROLINA.		<u>53,102,642</u>
Triborough Bridge & Tunnel					
Authority (RB) Series C-1			NORTH DAKOTA — (0.2%)		
4.000%, 11/15/27	1,250	<u>1,312,571</u>	West Fargo Public School		
TOTAL NEW YORK.....		<u>71,046,975</u>	District No. 6 (GO) (SD		
			CRED PROG) Series A		
NORTH CAROLINA — (3.5%)			5.000%, 08/01/24	3,330	<u>3,386,677</u>
Charlotte-Mecklenburg					
Hospital Authority (RB)			OHIO — (3.5%)		
Series A			Akron Bath Copley Joint		
5.000%, 01/15/38	2,720	2,799,866	Township Hospital District		
City of Greensboro (GO)			(RB) Series A		
Series B			5.000%, 11/15/29	250	277,174
5.000%, 10/01/27	4,430	4,826,005	American Municipal Power,		
City of Raleigh Combined			Inc. (RB) Series A		
Enterprise System			5.000%, 02/15/28	235	253,955
Revenue (RB)			Cincinnati City School		
5.000%, 09/01/37	150	175,251	District (COP)		
County of Guilford (GO)			5.000%, 12/15/28		
5.000%, 03/01/24	2,300	2,322,801	(Pre-refunded @		
			\$100, 12/15/24).....	2,000	2,045,937

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
OHIO — (Continued)			OKLAHOMA — (Continued)		
City of Columbus (GO)			Garfield County Educational		
Series 1			Facilities Authority (RB)		
5.000%, 07/01/26	4,260	\$ 4,505,506	Series A		
City of Columbus (GO)			5.000%, 09/01/30	1,400	\$ 1,458,822
Series 2017-1			Oklahoma County		
4.000%, 04/01/27	1,265	1,316,047	Independent School		
City of Columbus (GO)			District No. 12 Edmond		
Series E			(GO) Series G		
4.000%, 04/01/27	8,865	9,222,731	4.000%, 03/01/27	740	<u>766,138</u>
County of Butler (RB)			TOTAL OKLAHOMA.....		<u>21,744,544</u>
4.000%, 11/15/35	1,000	912,430	OREGON — (2.6%)		
County of Montgomery (RB)			City of Beaverton Water		
5.000%, 08/01/30	1,350	1,492,670	Revenue (RB)		
4.000%, 08/01/39	1,400	1,372,976	5.000%, 04/01/29	600	671,316
Olentangy Local School			City of Portland (GO) Series		
District (GO)			A		
5.000%, 12/01/24	1,355	1,387,207	5.000%, 06/15/24	400	406,219
State of Ohio (GO) Series A			City of Portland Sewer		
5.000%, 06/15/24	800	812,438	System Revenue (RB)		
5.000%, 09/01/25	5,635	5,853,787	Series A		
5.000%, 08/01/27	7,060	7,635,480	5.000%, 06/15/26	1,560	1,648,272
State of Ohio (GO) Series B			City of Portland Water		
5.000%, 08/01/24	970	987,467	System Revenue (RB)		
5.000%, 09/01/24	2,665	2,717,171	Series A		
5.000%, 09/01/27	625	677,119	5.000%, 04/01/29	1,440	1,608,754
5.000%, 09/15/27	1,500	1,626,424	City of Salem (GO)		
State of Ohio (GO) Series			5.000%, 06/01/25	530	547,825
U			County of Washington (GO)		
5.000%, 05/01/28	4,360	4,791,097	5.000%, 03/01/24	2,400	2,424,485
State of Ohio (GO) Series			5.000%, 03/01/25	3,100	3,189,799
W			Deschutes County		
4.000%, 05/01/24	785	789,538	Administrative School		
Upper Arlington City School			District No. 1 Bend-La		
District (GO) Series A			Pine (GO) (SCH BD		
5.000%, 12/01/27	3,190	3,467,526	GTY)		
Warrensville Heights City			5.000%, 06/15/27	4,680	5,050,490
School District (GO)			Lane County School District		
(BAM) Series A			No. 4J Eugene (GO)		
□ 5.250%, 12/01/55			(SCH BD GTY)		
(Pre-refunded @			5.000%, 06/15/29	4,855	5,460,497
\$100, 12/1/24).....	1,000	<u>1,026,867</u>	Multnomah County School		
TOTAL OHIO.....		<u>53,171,547</u>	District No. 7 Reynolds		
OKLAHOMA — (1.4%)			(GO) (SCH BD GTY)		
City of Tulsa (GO)			Series A		
5.000%, 03/01/24	7,500	7,574,353	5.000%, 06/15/25	1,200	1,240,433
5.000%, 03/01/26	6,250	6,553,861	Port of Portland Airport		
Cleveland County			Revenue (RB) Series A		
Educational Facilities			5.000%, 07/01/29	2,255	2,505,961
Authority (RB) Series A			State of Oregon (GO)		
5.000%, 06/01/32	1,500	1,679,974	Series G		
Cushing Educational			5.000%, 12/01/24	2,290	2,345,938
Facilities Authority (RB)			State of Oregon (GO)		
5.000%, 09/01/28	3,430	3,711,396	Series H		
			5.000%, 05/01/25	2,420	2,499,402

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>
OREGON — (Continued)			PENNSYLVANIA — (Continued)		
State of Oregon			County of Montgomery PA		
Department of			(GO)		
Transportation (RB)			5.000%, 07/01/29	3,000	\$ 3,403,548
Series A			Monroeville Finance		
□ 5.000%, 11/15/27			Authority (RB) Series B		
(Pre-refunded @			5.000%, 02/15/29	665	726,766
\$100, 11/15/24).....	150	\$ 153,503	Pennsylvania Economic		
State of Oregon			Development Financing		
Department of			Authority (RB) Series A		
Transportation (RB)			5.000%, 02/15/29	395	431,688
Series B			Pennsylvania Higher		
5.000%, 11/15/26	3,530	3,767,436	Educational Facilities		
Washington & Multnomah			Authority (RB)		
Counties School District			5.000%, 05/01/34	2,280	2,370,718
No. 48J Beaverton (GO)			Pennsylvania State		
(SCH BD GTY) Series C			University (RB) Series E		
5.000%, 06/15/27	2,420	2,609,735	5.000%, 03/01/24	205	207,115
Washington & Multnomah			5.000%, 03/01/25	540	556,064
Counties School District			Pennsylvania Turnpike		
No. 48J Beaverton (GO)			Commission (RB) Series		
(SCH BD GTY) Series D			A-1		
5.000%, 06/15/24	1,000	1,013,996	5.000%, 12/01/33	3,495	3,674,528
Water Environment			Pittsburgh Water & Sewer		
Services Sewer Revenue			Authority (RB) (AGM)		
(RB)			Series A		
5.000%, 06/01/24	1,045	1,060,042	5.000%, 09/01/26	3,675	3,886,630
5.000%, 06/01/25	1,395	1,441,916	Snyder County Higher		
TOTAL OREGON.....		<u>39,646,019</u>	Education Authority (RB)		
			5.000%, 01/01/27	340	349,135
			Sports & Exhibition		
PENNSYLVANIA — (1.6%)			Authority of Pittsburgh &		
Allegheny County Hospital			Allegheny County (RB)		
Development Authority			(AGM) Series A		
(RB) Series A			5.000%, 02/01/33	1,700	1,940,912
5.000%, 04/01/31	1,500	1,587,894	TOTAL PENNSYLVANIA.....		<u>24,861,218</u>
Bristol Township School					
District (GO) (BAM ST			RHODE ISLAND — (0.3%)		
AID WITHHLDG)			Rhode Island Turnpike &		
5.000%, 06/01/26	570	597,921	Bridge Authority (RB)		
Chichester School District			Series A		
(GO) (AGM ST AID			5.000%, 10/01/32	950	984,367
WITHHLDG)			State of Rhode Island (GO)		
4.000%, 09/15/28	225	235,172	Series B		
City of Philadelphia (GO)			5.000%, 08/01/29	3,290	3,568,275
Series B			TOTAL RHODE ISLAND.....		<u>4,552,642</u>
5.000%, 02/01/33	1,200	1,329,385			
County of Lebanon (GO)			SOUTH CAROLINA — (2.6%)		
(AGM)			Aiken County Consolidated		
4.000%, 10/15/27	150	156,594	School District (GO)		
County of Lehigh (RB)			(SCSDE)		
5.000%, 07/01/29	875	957,458	5.000%, 04/01/25	2,140	2,204,819
County of Montgomery			County of Beaufort (GO)		
(GO) Series A			(ST AID WITHHLDG)		
5.000%, 01/01/25	2,390	2,449,690	5.000%, 03/01/24	1,135	1,146,252

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
SOUTH CAROLINA — (Continued)			TENNESSEE — (Continued)		
County of Charleston (GO)			5.000%, 06/01/29	1,750	\$ 1,965,654
Series A			County of Sumner (GO)		
5.000%, 11/01/27	4,655	\$ 5,080,404	5.000%, 06/01/24	720	730,364
5.000%, 11/01/29	8,145	9,277,848	5.000%, 06/01/25	1,750	1,810,436
County of Charleston (GO)			Metropolitan Government		
(ST AID WITHHLDG)			Nashville & Davidson		
Series C			County Health &		
5.000%, 11/01/27	2,855	3,115,908	Educational Facilities		
County of Spartanburg			Board (RB) Series A		
(GO) (ST AID			5.000%, 07/01/31	5,465	6,078,883
WITHHLDG) Series A			Metropolitan Government of		
3.000%, 04/01/25	1,000	992,475	Nashville & Davidson		
Dorchester County School			County (GO)		
District No. 2 (GO)			5.000%, 07/01/27	3,535	3,822,743
(SCSDE) Series B			Metropolitan Government of		
5.000%, 03/01/25	1,430	1,470,977	Nashville & Davidson		
Piedmont Municipal Power			County (GO) Series		
Agency (RB) Series C			5.000%, 01/01/30	970	1,100,516
5.000%, 01/01/27	5,765	6,049,508	Metropolitan Government of		
Piedmont Municipal Power			Nashville & Davidson		
Agency (RB) Series D			County (GO) Series A		
4.000%, 01/01/33	1,000	1,014,717	4.000%, 07/01/28	10,000	10,548,285
Richland County School			Metropolitan Government of		
District No. 2 (GO)			Nashville & Davidson		
(SCSDE) Series A			County Water & Sewer		
5.000%, 03/01/27	1,140	1,223,543	Revenue (RB) Series A		
5.000%, 03/01/38	4,000	4,521,922	5.000%, 07/01/27	1,910	2,061,790
South Carolina Public			State of Tennessee (GO)		
Service Authority (RB)			Series A		
Series E			5.000%, 09/01/24	4,075	4,154,774
5.000%, 12/01/30	2,610	<u>2,869,189</u>	5.000%, 02/01/27	7,720	8,286,507
TOTAL SOUTH CAROLINA.		<u>38,967,562</u>	State of Tennessee (GO)		
SOUTH DAKOTA — (0.1%)			Series B		
South Dakota State Building			5.000%, 08/01/25	1,000	1,038,254
Authority (RB) Series A			Tennessee State School		
□ 5.000%, 06/01/34			Bond Authority (RB) (ST		
(Pre-refunded @			INTERCEPT) Series B		
\$100, 6/1/24).....	2,175	<u>2,207,024</u>	□ 5.000%, 11/01/35		
TENNESSEE — (3.9%)			(Pre-refunded @		
City of Knoxville			\$100, 11/1/25).....	3,000	<u>3,128,584</u>
Wastewater System			TOTAL TENNESSEE.....		<u>59,302,713</u>
Revenue (RB) Series A			TEXAS — (17.5%)		
5.000%, 04/01/29	3,260	3,649,301	Alamo Community College		
City of Memphis (GO)			District (GO)		
Series A			5.000%, 08/15/24	1,000	1,018,329
5.000%, 04/01/25	1,945	2,003,913	Aldine Independent School		
City of Sevierville (GO)			District (GO) (PSF-GTD)		
5.000%, 06/01/30	3,285	3,740,009	5.000%, 02/15/25	4,750	4,881,354
County of Hamilton (GO)			Alvin Independent School		
Series A			District (GO) (PSF-GTD)		
5.000%, 04/01/26	3,000	3,159,281	5.000%, 02/15/24	1,000	1,008,931
County of Knox (GO)					
5.000%, 04/01/24	2,000	2,023,419			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
Alvin Independent School District (GO) (PSF-GTD) Series A			5.000%, 08/15/37	1,995	\$2,289,270
5.000%, 02/15/25	1,445	\$1,484,302	City of Arlington Water & Wastewater System Revenue (RB)		
Arlington Independent School District (GO) (PSF-GTD)			5.000%, 06/01/26	1,180	1,241,072
5.000%, 02/15/37	535	611,017	City of Austin (GO)		
Austin Independent School District (GO) (PSF-GTD)			5.000%, 09/01/24	1,215	1,238,113
5.000%, 08/01/24	750	763,135	City of Austin Water & Wastewater System Revenue (RB)		
5.000%, 08/01/25	250	258,924	5.000%, 11/15/29	895	1,009,726
Board of Regents of the University of Texas System (RB) Series C			City of Bryan Electric System Revenue (RB) (AGM)		
5.000%, 08/15/24	1,850	1,882,771	5.000%, 07/01/29	575	635,048
Board of Regents of the University of Texas System (RB) Series D			5.000%, 07/01/30	1,040	1,163,577
5.000%, 08/15/26	2,080	2,203,394	City of Carrollton (GO)		
Board of Regents of the University of Texas System (RB) Series E			5.000%, 08/15/24	1,835	1,866,941
5.000%, 08/15/26	4,860	5,148,315	City of Cedar Park (GO)		
Board of Regents of the University of Texas System (RB) Series J			5.000%, 02/15/29	500	557,187
5.000%, 08/15/25	2,500	2,593,228	City of Celina (GO)		
5.000%, 08/15/26	1,540	1,631,819	4.125%, 09/01/24	2,325	2,344,881
Brazosport Independent School District (GO) (PSF-GTD)			5.000%, 09/01/31	405	465,510
5.000%, 02/15/24	3,105	3,132,730	5.000%, 09/01/32	435	505,666
Brushy Creek Regional Utility Authority, Inc. (RB)			City of College Station (GO)		
4.000%, 08/01/32	1,000	1,015,620	5.000%, 02/15/29	330	365,598
Carroll Independent School District (GO) (PSF-GTD) Series A			City of Dallas Hotel Occupancy Tax Revenue (RB)		
5.000%, 02/15/24	1,000	1,009,410	4.000%, 08/15/27	620	626,708
Central Texas Regional Mobility Authority (RB) Series D			City of Dallas Waterworks & Sewer System Revenue (RB) Series		
5.000%, 01/01/28	1,020	1,083,246	4.000%, 10/01/34	2,060	2,196,115
Central Texas Turnpike System (RB) Series A			City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
5.000%, 08/15/39	2,315	2,473,794	5.000%, 10/01/24	680	693,220
City of Amarillo (GO)			5.000%, 10/01/25	1,000	1,036,353
2.000%, 02/15/24	4,900	4,852,746	City of Denton (GO)		
4.000%, 02/15/24	1,555	1,561,519	3.000%, 02/15/24	3,615	3,607,425
2.000%, 02/15/25	5,015	4,894,292	4.000%, 02/15/25	3,790	3,836,705
4.000%, 02/15/25	1,620	1,642,153	5.000%, 02/15/29	2,150	2,384,251
City of Arlington (GO) Series A			City of El Paso Water & Sewer Revenue (RB)		
5.000%, 08/15/24	1,595	1,622,927	5.000%, 03/01/29	1,520	1,691,985
			City of Fort Worth (GO)		
			5.000%, 03/01/37	1,500	1,683,609
			City of Fort Worth (GO) Series A		
			5.000%, 03/01/25	5,000	5,139,377
			City of Fort Worth Water & Sewer System Revenue (RB) Series A		
			5.000%, 02/15/24	4,000	4,037,639
			5.000%, 02/15/25	9,470	9,731,879

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
City of Garland (GO)			Dallas Fort Worth		
5.000%, 02/15/25	2,030	\$2,087,060	International Airport (RB)		
City of Houston (GO) Series			Series A		
A			5.000%, 11/01/28	760	\$ 837,313
5.000%, 03/01/25	500	513,782	El Paso Independent		
City of Irving (GO)			School District (GO)		
5.000%, 09/15/28	1,845	2,024,100	(PSF-GTD)		
City of Lewisville (GO)			5.000%, 08/15/24	500	509,113
5.000%, 02/15/37	1,250	1,429,057	Fort Bend Independent		
City of New Braunfels (GO)			School District (GO)		
5.000%, 02/01/28	1,025	1,113,588	(PSF-GTD)		
City of Pearland (GO)			5.000%, 08/15/24	1,000	1,017,714
5.000%, 03/01/25	3,885	3,995,113	5.000%, 08/15/37	250	282,879
City of Pflugerville (GO)			Fort Bend Independent		
5.000%, 08/01/37	425	480,092	School District (GO)		
City of Richardson (GO)			(PSF-GTD) Series A		
5.000%, 02/15/27	1,715	1,834,742	4.000%, 08/15/23	620	620,126
City of Temple Utility			4.000%, 08/15/24	500	503,804
System Revenue (RB)			Frisco Independent School		
5.000%, 08/01/24	500	508,313	District (GO) (PSF-GTD)		
Clear Creek Independent			5.000%, 08/15/24	2,000	2,035,838
School District (GO)			Galveston Independent		
(PSF-GTD) Series A			School District (GO)		
5.000%, 02/15/25	2,175	2,233,828	(PSF-GTD)		
Clear Lake City Water			5.000%, 02/01/27	450	480,543
Authority (GO)			Goose Creek Consolidated		
5.000%, 03/01/29	355	388,444	Independent School		
Clifton Higher Education			District (GO) (PSF-GTD)		
Finance Corp. (RB)			5.000%, 02/15/24	1,000	1,008,878
(PSF-GTD) Series T			Gulf Coast Authority (RB)		
5.000%, 08/15/31	670	754,319	Series B		
Conroe Independent School			5.000%, 10/01/30	1,315	1,492,852
District (GO) (PSF-GTD)			5.000%, 10/01/33	895	1,052,318
5.000%, 02/15/26	2,260	2,368,853	Harris County Cultural		
Corpus Christi Independent			Education Facilities		
School District (GO)			Finance Corp. (RB)		
(PSF-GTD)			5.000%, 11/15/26	1,045	1,093,848
4.000%, 08/15/23	330	330,065	Harris County Cultural		
4.000%, 08/15/24	410	412,994	Education Facilities		
Corpus Christi Independent			Finance Corp. (RB)		
School District (GO)			Series A		
5.000%, 08/15/37	2,000	2,266,374	5.000%, 05/15/28	1,495	1,599,161
County of Bexar (RB)			5.000%, 07/01/29	2,125	2,360,274
5.000%, 08/15/27	680	726,116	3.000%, 10/01/40	2,120	1,814,704
County of Collin (GO)			Harris County Flood Control		
5.000%, 02/15/38	415	472,851	District (GO) Series A		
County of Harris (GO)			5.000%, 10/01/24	670	683,951
Series A			Hays Consolidated		
5.000%, 10/01/24	1,000	1,020,017	Independent School		
5.000%, 10/01/29	1,940	2,181,548	District (GO) (PSF-GTD)		
County of San Patricio (GO)			5.000%, 08/15/23	1,355	1,355,782
5.000%, 04/01/29	150	165,673	Houston Independent		
Cypress-Fairbanks			School District (GO)		
Independent School			(PSF-GTD)		
District (GO) (PSF-GTD)			5.000%, 02/15/26	4,000	4,196,655
5.000%, 02/15/29	885	984,299			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Houston Independent			Northside Independent		
School District (GO)			School District (GO)		
(PSF-GTD) Series A			(PSF-GTD)		
5.000%, 02/15/26	1,150	\$1,206,538	5.000%, 08/15/24	1,000	\$1,017,509
Humble Independent			5.000%, 08/15/25	1,880	1,948,601
School District (GO)			Northside Independent		
(PSF-GTD) Series A			School District (GO)		
5.500%, 02/15/25	7,000	7,252,058	(PSF-GTD) Series A		
Hurst-Eules-Bedford			4.000%, 08/15/24	5,215	5,253,616
Independent School			Permanent University Fund		
District (GO) (PSF-GTD)			- Texas A&M University		
Series B			System (RB)		
5.000%, 08/15/24	1,520	1,548,172	5.000%, 07/01/40	4,595	5,162,096
Katy Independent School			Permanent University Fund		
District (GO) (PSF-GTD)			- University of Texas		
5.000%, 02/15/25	1,000	1,027,502	System (RB) Series B		
5.000%, 02/15/37	250	283,148	5.000%, 07/01/26	5,500	5,802,779
Katy Independent School			Plano Independent School		
District (GO) (PSF-GTD)			District (GO) (PSF-GTD)		
Series D			5.000%, 02/15/24	6,000	6,055,501
5.000%, 02/15/30	500	535,084	Port Authority of Houston of		
Leander Independent			Harris County Texas (GO)		
School District (GO)			Series A-2		
(PSF-GTD) Series C			5.000%, 10/01/23	355	355,885
5.000%, 08/15/24	2,000	2,035,428	San Antonio Independent		
Lower Colorado River			School District (GO)		
Authority (RB) (AGM)			(PSF-GTD)		
5.000%, 05/15/26	500	525,253	5.000%, 08/15/26	4,340	4,579,362
5.000%, 05/15/32	1,475	1,693,497	5.000%, 08/15/30	1,000	1,138,501
Lower Colorado River			San Antonio Public		
Authority (RB)			Facilities Corp. (RB)		
5.000%, 05/15/33	1,090	1,204,156	5.000%, 09/15/31	6,815	7,815,891
5.000%, 05/15/41	1,600	1,725,808	State of Texas (GO) Series		
Lower Colorado River			A		
Authority (RB) Series A			5.000%, 04/01/25	1,000	1,031,111
5.000%, 05/15/29	500	553,480	5.000%, 10/01/39		
5.000%, 05/15/30	400	450,301	(Pre-refunded @		
North Texas Municipal			\$100, 10/1/24).....	5,000	5,093,758
Water District Water			Tarrant County College		
System Revenue (RB)			District (GO)		
5.000%, 09/01/23	300	300,383	5.000%, 08/15/29	1,120	1,255,957
5.000%, 09/01/24	5,715	5,822,599	Tarrant County Cultural		
North Texas Municipal			Education Facilities		
Water District Water			Finance Corp. (RB)		
System Revenue (RB)			Series B		
Series A			5.000%, 07/01/29	200	219,864
5.000%, 09/01/28	2,000	2,209,444	5.000%, 07/01/30	455	508,164
North Texas Tollway			Tarrant Regional Water		
Authority (RB) Series A			District (RB)		
5.000%, 01/01/26	3,500	3,652,298	6.000%, 09/01/24	3,450	3,548,689
North Texas Tollway			Temple Independent School		
Authority (RB) Series B			District (GO) (PSF-GTD)		
5.000%, 01/01/27	1,910	2,034,685	5.000%, 02/01/29	500	555,939
			5.000%, 02/01/30	1,000	1,131,851

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			UTAH — (Continued)		
Texas State Technical College (RB) (AGM) Series A			City of Salt Lake City Public Utilities Revenue (RB)		
5.000%, 08/01/29	820	\$ 905,095	5.000%, 02/01/30	2,120	\$ 2,406,268
Texas Transportation Commission State Highway Fund (RB)			County of Salt Lake (GO)		
5.000%, 10/01/25	5,000	5,196,645	5.000%, 12/15/26	1,125	1,201,785
5.250%, 04/01/26	300	316,810	Nebo School District (GO) (SCH BD GTY)		
5.000%, 10/01/26	4,385	4,652,235	4.000%, 07/01/24	1,100	1,107,712
Trinity River Authority			State of Utah (GO)		
Central Regional Wastewater System Revenue (RB)			5.000%, 07/01/24	7,000	7,111,585
5.000%, 08/01/27	3,315	3,581,307	5.000%, 07/01/25	1,000	1,035,339
5.000%, 08/01/29	250	280,009	5.000%, 07/01/26	4,450	4,712,848
Trinity River Authority			5.000%, 07/01/27	6,130	6,640,812
Denton Creek Wastewater Treatment System Revenue (RB)			State of Utah (GO) Series B		
5.000%, 02/01/29	500	552,718	5.000%, 07/01/24	1,010	1,026,100
Upper Trinity Regional			TOTAL UTAH.....		<u>28,087,136</u>
Water District (RB) (BAM)			VERMONT — (0.1%)		
5.000%, 08/01/31	195	223,294	State of Vermont (GO)		
5.000%, 08/01/32	485	561,534	Series B		
Waller Consolidated			5.000%, 08/15/23	1,270	1,270,757
Independent School District (GO) (BAM)			State of Vermont (GO)		
5.000%, 02/15/31	3,715	4,260,572	Series C		
West Travis County Public Utility Agency (RB) (AGM)			4.000%, 08/15/23	225	225,054
6.500%, 08/15/27	765	864,028	TOTAL VERMONT.....		<u>1,495,811</u>
Wichita Falls Independent School District (GO) (PSF-GTD)			VIRGINIA — (4.0%)		
4.000%, 02/01/25	495	500,740	Arlington County Industrial Dev. Authority (RB)		
Willis Independent School District (GO) (PSF-GTD)			5.000%, 07/01/26	100	104,142
5.000%, 02/15/30	540	614,042	City of Alexandria (GO) (ST AID WITHHLDG) Series A		
5.000%, 02/15/31	875	1,010,563	5.000%, 07/15/27	3,175	3,442,733
Ysleta Independent School District (GO) (PSF-GTD)			City of Harrisonburg (GO) (ST AID WITHHLDG)		
Series B			Series A		
□ 5.000%, 08/15/41 (Pre-refunded @ \$100, 8/15/25).....	5,865	6,077,059	5.000%, 07/15/25	3,000	3,109,023
TOTAL TEXAS.....		<u>264,490,351</u>	City of Norfolk (GO) (ST AID WITHHLDG) Series A		
UTAH — (1.8%)			5.000%, 09/01/36	275	318,648
Canyons School District (GO) (SCH BD GTY)			5.000%, 09/01/37	550	630,381
Series B			City of Norfolk (GO) (ST AID WITHHLDG) Series B		
5.000%, 06/15/25	2,750	2,844,687	5.000%, 08/01/28	2,405	2,669,061
			City of Richmond (GO) (ST AID WITHHLDG) Series A		
			5.000%, 07/15/24	3,170	3,224,350
			City of Richmond (GO) (ST AID WITHHLDG) Series B		
			5.000%, 07/15/26	3,635	3,853,189

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 — (5.5%)		
City of Richmond (GO) (ST AID WITHHLDG) Series D			Auburn School District No. 408 of King & Pierce Counties (GO) (SCH BD GTY)		
5.000%, 03/01/27	3,275	\$ 3,518,473	5.000%, 12/01/24	2,000	\$2,047,012
City of Richmond (GO) Series B			Chelan County Public Utility District No. 1 (RB) Series A		
5.000%, 07/15/25	3,000	3,112,491	5.000%, 07/01/24	1,000	1,015,579
City of Virginia Beach (GO) (ST AID WITHHLDG)			5.000%, 07/01/25	900	930,108
Series A			City of Bellevue (GO) Series A		
5.000%, 02/01/25	2,590	2,661,958	4.000%, 12/01/24	335	338,852
City of Virginia Beach (GO) (ST AID WITHHLDG)			City of Seattle (GO) Series A		
Series B			5.000%, 12/01/26	3,030	3,233,997
5.000%, 07/15/25	1,000	1,037,690	City of Seattle Drainage & Wastewater Revenue (RB)		
Commonwealth of Virginia (GO) Series A			5.000%, 07/01/27	8,400	9,067,556
5.000%, 06/01/24	2,250	2,283,314	City of Seattle Municipal Light & Power Revenue (RB) Series A		
5.000%, 06/01/25	500	517,267	5.000%, 07/01/24	2,265	2,302,132
County of Arlington (GO)			City of Seattle Water System Revenue (RB)		
5.000%, 06/15/37	7,025	8,085,171	5.000%, 08/01/24	1,790	1,822,232
County of Chesterfield (GO) (ST AID WITHHLDG)			Clark County Public Utility District No. 1 Electric Revenue (RB)		
5.000%, 01/01/24	2,130	2,145,101	5.000%, 01/01/24	270	271,736
County of Fairfax (GO) (ST AID WITHHLDG) Series A			5.000%, 01/01/29	410	452,507
5.000%, 10/01/26	1,000	1,064,994	5.000%, 01/01/30	500	561,950
5.000%, 10/01/27	1,000	1,088,980	Clark County Public Utility District No. 1 Generating System Revenue (RB)		
County of Henrico (GO) (ST AID WITHHLDG)			5.000%, 01/01/29	645	711,870
5.000%, 08/01/27	1,680	1,823,562	5.000%, 01/01/30	880	989,033
5.000%, 08/01/28	2,905	3,223,959	County of King (GO) Series A		
County of Henrico Water & Sewer Revenue (RB)			5.000%, 06/01/28	3,565	3,924,550
5.000%, 05/01/25	3,345	3,454,752	5.000%, 06/01/29	2,050	2,303,800
County of Loudoun (GO) (ST AID WITHHLDG)			County of King (GO) Series E		
Series A			5.000%, 12/01/25	975	1,018,151
5.000%, 12/01/24	2,490	2,550,168	Energy Northwest (RB) Series A		
County of Loudoun (GO) (ST AID WITHHLDG)			5.000%, 07/01/28	1,040	1,119,851
Series B			5.000%, 07/01/39	5,275	5,981,781
5.000%, 12/01/25	500	521,899	Franklin County School District No. 1 Pasco (GO) (SCH BD GTY)		
Loudoun County Sanitation Authority (RB)			5.000%, 12/01/36	1,445	1,663,668
5.000%, 01/01/28	4,480	4,905,567			
Lynchburg Economic Development Authority (RB)					
5.000%, 01/01/28	420	441,302			
5.000%, 01/01/29	530	564,162			
TOTAL VIRGINIA.....		<u>60,352,337</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 — (0.1%)		
King County School District			State of West Virginia (GO)		
No. 210 Federal Way			Series A		
(GO) (SCH BD GTY)			5.000%, 12/01/23	500	\$ 502,832
5.000%, 12/01/25	1,815	\$ 1,893,244	5.000%, 12/01/24	755	773,144
King County School District			West Virginia Hospital		
No. 401 Highline (GO)			Finance Authority (RB)		
(SCH BD GTY)			Series A		
5.000%, 12/01/37	250	285,476	5.000%, 06/01/37	395	<u>431,203</u>
King County School District			TOTAL WEST VIRGINIA.....		<u>1,707,179</u>
No. 405 Bellevue (GO)			WISCONSIN — (2.5%)		
(SCH BD GTY) Series B			City of Madison (GO)		
5.000%, 12/01/25	2,425	2,532,324	Series A		
5.000%, 12/01/26	1,555	1,659,692	4.000%, 10/01/26	5,000	5,171,652
King County School District			5.000%, 10/01/26	920	980,657
No. 414 Lake Washington			City of Madison (GO)		
(GO)			Series C		
4.000%, 12/01/24	1,000	1,011,108	5.000%, 10/01/26	945	1,007,305
Snohomish County School			City of Milwaukee (GO)		
District No. 201			Series N4		
Snohomish (GO) (SCH			5.000%, 04/01/27	4,015	4,231,273
BD GTY)			5.000%, 04/01/28	5,385	5,772,738
5.000%, 12/01/25	4,000	4,176,112	City of Milwaukee		
State of Washington (GO)			Sewerage System		
Series 2023-A			Revenue (RB) Series S2		
5.000%, 08/01/38	1,435	1,643,244	5.000%, 06/01/34	1,185	1,338,613
State of Washington (GO)			City of Oshkosh (GO)		
Series 2023-B			Series B		
5.000%, 07/01/35	6,000	7,062,650	3.000%, 12/01/23	445	444,235
State of Washington (GO)			County of Dodge (GO)		
Series A			Series A		
5.000%, 08/01/23	750	750,000	3.000%, 03/01/28	1,355	1,342,815
5.000%, 08/01/36	3,000	3,405,600	DeForest Area School		
5.000%, 08/01/39	1,000	1,102,391	District (GO)		
State of Washington (GO)			5.000%, 04/01/24	1,810	1,830,477
Series B			Madison Metropolitan		
5.000%, 07/01/24	2,000	2,030,976	School District (GO)		
5.000%, 07/01/25	1,500	1,553,858	Series A		
State of Washington (GO)			2.000%, 03/01/24	2,235	2,208,702
Series C			Public Finance Authority		
5.000%, 02/01/25	3,865	3,971,238	(RB) Series A		
5.000%, 02/01/38	2,460	2,668,006	4.000%, 07/01/37	655	662,430
State of Washington (GO)			Racine Unified School		
Series D			District (GO) (AGM)		
5.000%, 06/01/25	1,500	1,551,260	5.000%, 04/01/39	1,125	1,231,468
State of Washington (GO)			State of Wisconsin (GO)		
Series E			5.000%, 05/01/37	1,575	1,828,085
5.000%, 06/01/38	2,410	2,641,481	State of Wisconsin (GO)		
State of Washington (GO)			Series 1		
Series R			5.000%, 05/01/24	2,515	2,547,191
4.000%, 07/01/29	3,030	<u>3,237,786</u>	5.000%, 05/01/29	1,500	1,685,374
TOTAL WASHINGTON.....		<u>82,932,811</u>	State of Wisconsin (GO)		
			Series 2021-2		
			5.000%, 05/01/36	1,210	1,357,205

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
WISCONSIN — (Continued)		
State of Wisconsin (GO)		
Series A		
5.000%, 05/01/25	2,885	\$ 2,976,673
University of Wisconsin		
Hospitals & Clinics (RB)		
Series B		
5.000%, 04/01/28	1,020	<u>1,109,533</u>
TOTAL WISCONSIN.....		<u>37,726,426</u>
TOTAL MUNICIPAL BONDS		
(Cost \$1,553,092,177)....		<u>1,513,981,415</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,553,092,177)^..		<u><u>\$1,513,981,415</u></u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	<u>—</u>	<u>\$1,513,981,415</u>	<u>—</u>	<u>\$1,513,981,415</u>
TOTAL.....	<u><u>—</u></u>	<u><u>\$1,513,981,415</u></u>	<u><u>—</u></u>	<u><u>\$1,513,981,415</u></u>

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (99.3%)			ARIZONA — (Continued)		
ALABAMA — (0.5%)			Maricopa County Industrial Development Authority (RB) Series A		
Alabama Community College System (RB) (BAM)			3.250%, 01/01/37	250	\$ 226,082
5.000%, 10/01/32	685	\$ 712,230	4.000%, 09/01/37	375	374,287
Infirmary Health System Special Care Facilities Financing Authority of Mobile (RB) Series A			Pinal County Electric District No. 3 (RB)		
3.000%, 02/01/30	350	332,404	5.000%, 07/01/28	160	174,917
4.000%, 02/01/38	750	715,366	TOTAL ARIZONA.....		<u>3,143,271</u>
University of South Alabama (RB) (AGM)			ARKANSAS — (0.3%)		
4.000%, 04/01/38	250	<u>245,339</u>	Arkansas Dev. Finance Authority (RB)		
TOTAL ALABAMA.....		<u>2,005,339</u>	5.000%, 09/01/28	40	42,491
ALASKA — (1.9%)			5.000%, 09/01/30	10	10,858
Alaska Municipal Bond Bank Authority (RB) Series 1			North Little Rock School District No. 1 (GO) (ST AID WITHHLDG)		
5.000%, 05/01/27	250	265,206	5.000%, 02/01/25	410	421,088
Borough of Matanuska-Susitna AK (RB)			2.000%, 02/01/30	250	224,342
5.250%, 09/01/28	340	351,703	Pulaski County Special School District (GO) (ST AID WITHHLDG)		
Borough of North Slope (GO) Series B			2.000%, 02/01/29	250	<u>227,792</u>
5.000%, 06/30/27	475	510,899	TOTAL ARKANSAS.....		<u>926,571</u>
Municipality of Anchorage (GO)			CALIFORNIA — (0.7%)		
4.250%, 12/15/23	4,000	4,011,656	California Health Facilities Financing Authority (RB) Series A		
State of Alaska (GO) Series 5.000%, 08/01/29	1,095	1,130,651	5.000%, 04/01/33	250	272,382
State of Alaska (GO) Series A			City of Sacramento Transient Occupancy Tax Revenue (RB) Series A		
5.000%, 08/01/36	250	279,178	5.000%, 06/01/26	250	261,073
State of Alaska (GO) Series B			Hesperia Community Redevelopment Successor Agency (TAN) (AGM) Series A		
5.000%, 08/01/30	500	<u>515,790</u>	3.375%, 09/01/37	500	457,089
TOTAL ALASKA.....		<u>7,065,083</u>	Imperial Beach Redevelopment Successor Agency (TAN)		
ARIZONA — (0.8%)			4.000%, 06/01/38	260	262,964
Arizona Industrial Dev. Authority (RB) Series A			Lower Tule River Irrigation District (RB) Series A		
5.000%, 02/01/37	1,145	1,278,711	5.000%, 08/01/26	300	315,422
City of Phoenix Civic Improvement Corp. (RB) Series A					
5.000%, 07/01/34	1,000	1,089,274			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
CALIFORNIA — (Continued)			COLORADO — (Continued)		
Mountain House Public Financing Authority (RB) (BAM) Series A 4.000%, 12/01/29	165	\$ 174,873	Fossil Ridge Metropolitan District No. 3 (GO) (BAM) 5.000%, 12/01/29	280	\$ 309,123
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series 2020-B 4.000%, 05/01/40	210	213,795	South Suburban Park & Recreation District (COP) 5.000%, 12/15/31	280	308,210
Ukiah Public Financing Authority (RB) 4.000%, 04/01/28	475	491,047	Upper Eagle Regional Water Authority (RB) (AGM) 5.000%, 12/01/29	125	141,446
Victor Valley Transit Authority (COP) 3.000%, 07/01/37	225	194,301	TOTAL COLORADO.....		7,080,857
Washington Township Health Care District (RB) Series A 4.000%, 07/01/33	100	<u>100,694</u>	CONNECTICUT — (0.9%)		
TOTAL CALIFORNIA.....		<u>2,743,640</u>	City of Bridgeport (GO) Series A 5.000%, 06/01/32	355	397,284
COLORADO — (1.9%)			City of Bridgeport CT (GO) Series B 5.000%, 08/15/26	500	528,469
Cherokee Metropolitan District (RB) (BAM) 4.000%, 08/01/34	175	184,523	City of New Haven (GO) Series A 5.000%, 08/01/29	595	640,205
Colorado Health Facilities Authority (RB) Series A 5.000%, 11/01/30	530	581,254	Connecticut State Health & Educational Facilities Authority (RB) Series A 5.000%, 07/01/34	245	265,734
Colorado Health Facilities Authority (RB) Series A-1 5.000%, 08/01/25	25	25,518	State of Connecticut (GO) Series A 4.000%, 04/15/38	500	503,653
Colorado Health Facilities Authority (RB) Series A-2 5.000%, 08/01/37	300	294,902	State of Connecticut Special Tax Revenue (RB) Series A 5.000%, 05/01/35	515	587,300
Colorado Health Facilities Authority (RB) Series A-2 5.000%, 08/01/35	770	819,626	5.000%, 05/01/38	500	550,531
Colorado State Education Loan Program (RN) Series A 5.000%, 06/28/24	2,000	2,027,723	TOTAL CONNECTICUT.....		3,473,176
Denver Health & Hospital Authority (COP) 5.000%, 12/01/30	325	343,896	DELAWARE — (0.0%)		
Denver Health & Hospital Authority (RB) Series A 5.000%, 12/01/33	990	1,039,791	Delaware Municipal Electric Corp. (RB) 5.000%, 07/01/29	115	128,261
E-470 Public Highway Authority (RB) Series A 5.000%, 09/01/34	220	248,954	DISTRICT OF COLUMBIA — (0.9%)		
5.000%, 09/01/36	300	333,146	District of Columbia (RB) 5.000%, 04/01/26	25	26,001
Flying Horse Metropolitan District No. 2 (GO) (AGM) Series A 4.000%, 12/01/40	430	422,745	District of Columbia (GO) Series A 4.000%, 10/15/39	1,610	1,629,884
			Metropolitan Washington Airports Authority Dulles Toll Road Revenue (RB) Series A 5.000%, 10/01/32	420	451,598

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
DISTRICT OF COLUMBIA — (Continued)			FLORIDA — (Continued)		
Washington Convention & Sports Authority (RB) Series A 5.000%, 10/01/29	695	\$ 774,036	City of Tallahassee Energy System Revenue (RB) 5.000%, 10/01/31	1,790	\$1,850,141
Washington Metropolitan Area Transit Authority (RB) 5.000%, 07/01/31	250	<u>269,956</u>	City of Tampa Sales Tax Revenue (RB) 5.000%, 10/01/26	1,000	1,063,745
TOTAL DISTRICT OF COLUMBIA.....		<u>3,151,475</u>	County of Broward Airport System Revenue (RB) Series C α 5.250%, 10/01/30 (Pre-refunded @ \$100, 10/1/23).....	3,325	3,335,404
FLORIDA — (12.3%)			County of Broward Tourist Development Tax Revenue (RB) 4.000%, 09/01/38	1,000	1,001,191
Brevard County Health Facilities Authority (RB) Series A 5.000%, 04/01/41	1,500	1,589,445	County of Hillsborough Wastewater Impact Fee (RB) 5.000%, 05/01/34	750	838,289
Brevard County School District (COP) 5.000%, 07/01/27	305	308,980	County of Miami-Dade (GO) Series A 5.000%, 07/01/24	325	330,034
Central Florida Expressway Authority (RB) (AGM) 4.000%, 07/01/34	250	266,898	County of Miami-Dade (GO) Series B 4.000%, 07/01/33	1,485	1,493,425
Central Florida Expressway Authority (RB) Series A 4.000%, 07/01/37	345	345,667	County of Miami-Dade Aviation Revenue (RB) Series A 5.000%, 10/01/30	490	514,730
Central Florida Expressway Authority (RB) Series D 5.000%, 07/01/32	265	305,805	County of Miami-Dade Seaport Department (RB) Series B 5.000%, 10/01/37	750	824,928
Central Florida Tourism Oversight District Utility Revenue (RB) Series 2018-1 5.000%, 10/01/29	400	441,882	County of Miami-Dade Water & Sewer System Revenue (RB) 5.000%, 10/01/26	2,200	2,279,042
5.000%, 10/01/37	400	434,326	County of Pasco (GO) Series A 5.000%, 10/01/24	570	580,754
City of Gainesville Utilities System Revenue (RB) Series A 5.000%, 10/01/25.....	2,040	2,117,495	5.000%, 10/01/25	570	591,568
City of Hollywood Water & Sewer Revenue (RB) 5.000%, 10/01/28	250	277,784	County of Seminole Water & Sewer Revenue (RB) Series A 5.000%, 10/01/27	550	570,578
City of Lakeland Department of Electric Utilities (RB) 5.000%, 10/01/24	945	961,744	Duval County Public Schools (COP) Series B 5.000%, 07/01/28	350	360,591
5.000%, 10/01/25	1,295	1,344,278	Florida Dev. Finance Corp. (RB) 5.000%, 11/15/29	100	108,430
City of Orlando Tourist Development Tax Revenue (RB) (AGM) Series A 5.000%, 11/01/25	800	823,910	Hillsborough County School Board (COP) 5.000%, 07/01/30	610	659,013
City of Pompano Beach (GO) 5.000%, 07/01/26	1,355	1,431,535			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
FLORIDA — (Continued)			FLORIDA — (Continued)		
Hillsborough County School Board (COP) Series A 5.000%, 07/01/26	595	\$ 611,778	Sunshine State Governmental Financing Commission (RB) Series C		
Hillsborough County School Board (COP) Series B 5.000%, 07/01/28	760	810,000	□ 5.500%, 09/01/27 (Pre-refunded @ \$100, 9/1/23).....	1,530	\$ 1,532,570
JEA Electric System Revenue (RB) Series A 5.000%, 10/01/33	1,000	1,146,006	Town of Longboat Key (GO) 5.000%, 08/01/24	375	381,493
JEA Water & Sewer System Revenue (RB) Series 4.000%, 10/01/30	1,020	1,027,123	Volusia County School Board (COP) Series A 5.000%, 08/01/30	500	571,288
Miami-Dade County Educational Facilities Authority (RB) Series A 5.000%, 04/01/33	375	402,463	West Palm Beach Community Redevelopment Agency (TAN) 5.000%, 03/01/28	260	269,350
Miami-Dade County Expressway Authority (RB) Series A 5.000%, 07/01/33	300	310,406	TOTAL FLORIDA.....		<u>45,880,024</u>
North Broward Hospital District (RB) Series B 5.000%, 01/01/35	250	261,579	GEORGIA — (0.8%) Board of Water Light & Sinking Fund Commissioners of The City of Dalton (RB) 5.000%, 03/01/26	100	103,352
Orange County Health Facilities Authority (RB) Series A 5.000%, 10/01/42	500	535,208	5.000%, 03/01/29	250	261,604
Orlando Utilities Commission (RB) Series A 4.000%, 10/01/32	3,220	3,308,225	Brookhaven Development Authority (RB) Series A 5.000%, 07/01/34	250	276,559
Polk County School District (COP) Series A 5.000%, 01/01/28	585	635,997	City of Atlanta Department of Aviation (RB) Series E 5.000%, 07/01/34	375	418,063
School Board of Miami-Dade County (The) (GO) (BAM) Series 5.000%, 03/15/27	2,595	2,782,971	Cobb County Kennestone Hospital Authority (RB) 5.000%, 04/01/37	780	809,864
School Board of Miami-Dade County (The) (COP) Series A 5.000%, 05/01/31	450	460,825	Development Authority for Fulton County (RB) Series A 5.000%, 10/01/30	425	468,586
School Board of Miami-Dade County (The) Series B 5.000%, 05/01/24	1,400	1,416,467	Municipal Electric Authority of Georgia (RB) Series A 5.000%, 11/01/27	100	106,246
School District of Broward County (COP) Series A 5.000%, 07/01/32	550	572,781	Paulding County Hospital Authority (RB) 4.000%, 04/01/41	170	165,327
South Florida Water Management District (COP) 3.000%, 10/01/31	450	443,366	Private Colleges & Universities Authority (RB) 5.000%, 10/01/27	200	213,245
5.000%, 10/01/36	1,305	1,348,516	5.000%, 10/01/28	170	184,028
			TOTAL GEORGIA.....		<u>3,006,874</u>

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
HAWAII — (0.4%)			ILLINOIS — (Continued)		
State of Hawaii Airports			County of Cook Sales Tax		
System Revenue (RB)			Revenue (RB) Series A		
Series D			5.000%, 11/15/29	135	\$ 150,163
5.000%, 07/01/29	315	\$ 351,687	4.000%, 11/15/39	100	99,529
4.000%, 07/01/39	700	700,966	5.000%, 11/15/42	1,255	1,325,626
University of Hawaii (RB)			Grundy & Will Counties		
Series B			Community Unit School		
3.000%, 10/01/31	510	<u>496,748</u>	District No. 1 Coal City		
TOTAL HAWAII.....		<u>1,549,401</u>	(GO)		
			5.000%, 02/01/27	575	599,231
IDAHO — (0.1%)			Illinois Finance Authority		
Idaho Health Facilities			(RB)		
Authority (RB) Series A			5.000%, 01/01/27	1,160	1,238,837
5.000%, 03/01/37	425	<u>437,912</u>	Illinois Finance Authority		
			(RB) Series A		
ILLINOIS — (6.3%)			5.000%, 08/15/35	345	384,960
Chicago O'Hare			Illinois Finance Authority		
International Airport (RB)			(RB) Series C		
Series A			5.000%, 02/15/30	750	795,366
5.000%, 01/01/31	260	290,874	5.000%, 02/15/31	535	567,081
Chicago O'Hare			4.000%, 02/15/33	285	289,401
International Airport (RB)			Illinois State Toll Highway		
Series C			Authority (RB) Series A		
5.000%, 01/01/38	970	995,780	4.000%, 01/01/39	250	248,023
Chicago O'Hare			5.000%, 01/01/39	740	781,089
International Airport (RB)			Kane Cook & DuPage etc		
Series D			Counties Community		
5.000%, 01/01/41	1,000	1,089,301	College District No. 509		
Chicago Transit Authority			Elgin (GO) Series N4		
Capital Grant Receipts			4.000%, 12/15/26	325	335,547
Revenue (RB)			Knox & Warren Counties		
5.000%, 06/01/28.....	575	616,568	Community Unit School		
5.000%, 06/01/29	1,230	1,336,575	District No. 205		
City of Chicago (RB)			Galesburg (GO) (BAM)		
□ 5.000%, 01/01/31			Series A		
(Pre-refunded @			4.000%, 01/01/27	500	511,999
\$100, 1/1/25).....	3,160	3,232,312	State of Illinois (GO)		
□ 5.000%, 01/01/33			5.500%, 01/01/30	1,000	1,125,614
(Pre-refunded @			4.000%, 06/01/37	100	98,399
\$100, 1/1/25).....	2,235	2,286,145	State of Illinois (GO) Series		
City of Springfield Electric			C		
Revenue (RB)			4.000%, 03/01/24	1,000	1,002,042
5.000%, 03/01/28	140	142,342	Village of Glencoe (GO)		
5.000%, 03/01/29	360	367,021	Series A		
Cook County Community			3.000%, 12/15/24	915	906,958
Consolidated School			Village of Schaumburg (GO)		
District No. 34 Glenview			Series A		
(GO)			4.000%, 12/01/26	510	526,445
5.000%, 12/01/25	1,000	1,044,257	Will County Community Unit		
Cook County Township High			School District No. 201-U		
School District No. 227			Crete-Monee (GO)		
Rich Township (GO)			(AGM) Series B		
3.000%, 12/01/24	450	447,014	□ 5.000%,		
			01/01/27(Pre-refunded		
			@ \$100, 1/1/26).....	300	313,605

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)			KENTUCKY — (Continued)		
Will County Community Unit School District No. 201-U Crete-Monee (GO) (AGM) Series E 5.000%, 01/01/27	235	\$ 243,451	City of Hazard (RB) 5.000%, 07/01/29	1,000	\$1,074,728
TOTAL ILLINOIS.....		<u>23,391,555</u>	Eastern Kentucky University (RB) (BAM ST INTERCEPT) Series A 5.000%, 04/01/38	680	743,126
INDIANA — (1.2%)			Kentucky Municipal Power Agency (RB) (NATL) Series A 5.000%, 09/01/24	95	96,444
Ball State University (RB) Series R 5.000%, 07/01/29	280	301,109	Kentucky State Property & Building Commission (RB) 5.000%, 05/01/36	500	535,352
City of Hobart (GO) (ST INTERCEPT) Series B 3.000%, 01/01/26	300	291,313	Kentucky State Property & Building Commission (RB) Series A 5.000%, 11/01/29	525	574,674
Indiana Finance Authority (RB) Series A 5.000%, 07/01/29	400	428,790	Louisville/Jefferson County Metropolitan Government (RB) Series 5.000%, 10/01/26	1,010	1,061,872
4.000%, 02/01/34	750	795,114	University of Louisville (RB) (BAM ST INTERCEPT) Series B 4.000%, 09/01/30	400	411,721
5.000%, 10/01/41	510	563,803	University of Louisville (RB) (ST INTERCEPT) Series C 4.000%, 09/01/26	375	<u>380,069</u>
Indiana Municipal Power Agency (RB) Series A 4.000%, 01/01/39	1,595	1,575,479	TOTAL KENTUCKY.....		<u>5,143,449</u>
Indiana State University (RB) Series T 4.000%, 10/01/39	110	104,316	LOUISIANA — (0.9%)		
Muncie Sanitary District (RB) (AGM) Series A 5.000%, 07/01/27	350	<u>371,675</u>	City of New Orleans (GO) 5.000%, 12/01/30	1,000	1,128,292
TOTAL INDIANA.....		<u>4,431,599</u>	City of New Orleans Sewerage Service Revenue (RB) Series B 5.000%, 06/01/28	125	135,253
IOWA — (1.7%)			City of New Orleans Water System Revenue (RB) 5.000%, 12/01/28	300	309,109
Cedar Falls Community School District (GO) (AGM) 4.000%, 06/01/24	1,215	1,221,131	Lafourche Parish School Board (GO) 5.000%, 03/01/29	40	44,069
City of Sioux City (GO) Series C 5.000%, 06/01/25	1,350	1,392,967	Lafourche Parish School Board (GO) Series A-1 5.000%, 03/01/28	625	676,798
Waukeo Community School District (GO) Series A 5.000%, 06/01/24	3,535	<u>3,581,518</u>	Louisiana Public Facilities Authority (RB) Series A 5.000%, 05/15/31	250	274,504
TOTAL IOWA.....		<u>6,195,616</u>	Louisiana Stadium & Exposition District (RB) Series A 5.000%, 07/01/38	200	222,193
KANSAS — (0.6%)					
City of Olathe (GO) Series A 5.000%, 08/01/24	2,000	<u>2,028,042</u>			
KENTUCKY — (1.4%)					
Campbell Kenton & Boone Counties Sanitation District No. 1 (RB) 2.000%, 08/01/30	300	265,463			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
LOUISIANA — (Continued)			MICHIGAN — (Continued)		
Tangipahoa Parish Hospital Service District No. 1 (RB) 5.000%, 02/01/29	480	\$ 505,885	City of Dearborn Heights (GO) (BAM) 3.000%, 05/01/27	855	\$ 857,427
TOTAL LOUISIANA.....		<u>3,296,103</u>	City of Saginaw Water Supply System Revenue (RB) (AGM) 4.000%, 07/01/29	500	522,983
MAINE — (0.1%)			Eastern Michigan University (RB) (BAM) Series A 5.000%, 03/01/31	645	682,117
City of Portland General Airport Revenue (RB) 5.000%, 01/01/27	235	<u>244,444</u>	4.000%, 03/01/34	320	327,392
MARYLAND — (0.3%)			Farmington Public School District (GO) (BAM) 3.375%, 05/01/34	250	247,275
Maryland Health & Higher Educational Facilities Authority (RB) Series B 4.000%, 01/01/35	1,000	<u>981,256</u>	Ferris State University (RB) 5.000%, 10/01/27	480	505,686
MASSACHUSETTS — (0.8%)			Grand Traverse County Hospital Finance Authority (RB) 5.000%, 07/01/29	215	235,989
Commonwealth of Massachusetts (RB) (NATL) 5.500%, 01/01/28	250	276,284	Kalamazoo Public Schools (GO) 4.000%, 05/01/25	180	181,949
Massachusetts Development Finance Agency (RB) Series G 5.000%, 07/01/33	300	329,033	Karegnondi Water Authority (RB) 5.000%, 11/01/29	500	535,148
Massachusetts Development Finance Agency (RB) Series H 5.000%, 01/01/24	70	70,387	Michigan Finance Authority (RB) 5.000%, 11/15/27	1,175	1,224,267
Massachusetts Development Finance Agency (RB) Series I 5.000%, 07/01/29	470	491,268	4.000%, 11/15/35	295	294,710
Massachusetts Development Finance Agency (RB) Series K 5.000%, 07/01/30	775	841,836	Wayne County Airport Authority (RB) Series A 5.000%, 12/01/40	500	<u>544,183</u>
Massachusetts Transportation Trust Fund Metropolitan Highway System Revenue (RB) Series A 5.000%, 01/01/33	670	<u>741,064</u>	TOTAL MICHIGAN.....		<u>7,085,576</u>
TOTAL MASSACHUSETTS..		<u>2,858,368</u>	MINNESOTA — (0.1%)		
MICHIGAN — (1.9%)			Plymouth Intermediate District No. 287 (COP) Series A 5.000%, 02/01/30	230	<u>245,885</u>
Central Michigan University (RB) 4.000%, 10/01/35	450	455,391	MISSISSIPPI — (0.3%)		
4.000%, 10/01/36	470	471,059	Mississippi Development Bank (RB) Series A 5.000%, 04/01/28	615	640,632
			State of Mississippi Gaming Tax Revenue (RB) Series A 5.000%, 10/15/23	595	<u>596,603</u>
			TOTAL MISSISSIPPI.....		<u>1,237,235</u>
			MISSOURI — (1.2%)		
			City of St. Charles (COP) Series B 3.000%, 02/01/37	440	398,501

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MISSOURI — (Continued)			NEVADA — (Continued)		
Health & Educational			Las Vegas Convention &		
Facilities Authority of the			Visitors Authority (RB)		
State of Missouri (RB)			Series A		
5.000%, 11/15/38	1,000	\$1,048,757	5.000%, 07/01/40	330	\$ 363,753
Health & Educational			Las Vegas Convention &		
Facilities Authority of the			Visitors Authority (RB)		
State of Missouri (RB)			Series C		
Series A			4.000%, 07/01/35	1,345	1,356,933
4.000%, 07/01/34	500	518,043	Nevada System of Higher		
Health & Educational			Education (RB)		
Facilities Authority of the			3.000%, 07/01/32	275	270,569
State of Missouri (RB)			State of Nevada (GO)		
Series E			Series D		
5.000%, 11/15/29	350	377,764	5.000%, 04/01/27	2,155	2,218,858
Jefferson City School			Washoe County NV (GO)		
District (COP)			5.000%, 07/01/24	735	746,051
4.000%, 04/01/24	200	200,687	Washoe County School		
Jefferson County			District (GO)		
Consolidated School			5.000%, 06/01/25	1,495	1,542,582
District No. 6 (GO) (ST			Washoe County School		
AID DIR DEP) Series A			District (GO) Series B		
3.000%, 03/01/34	140	138,122	5.000%, 04/01/27	1,000	1,071,673
Kansas City Industrial Dev.			Washoe County School		
Authority (RB) Series B			District (GO) (BAM)		
5.000%, 03/01/30	15	16,763	5.000%, 10/01/25	225	<u>233,897</u>
5.000%, 03/01/33	450	502,475	TOTAL NEVADA.....		<u>10,563,426</u>
Missouri Joint Municipal					
Electric Utility			NEW JERSEY — (2.2%)		
Commission (RB)			City of Vineland (GO)		
5.000%, 01/01/27	1,285	<u>1,353,923</u>	(AGM)		
TOTAL MISSOURI.....		<u>4,555,035</u>	3.000%, 10/01/28	515	511,278
			Gloucester County		
MONTANA — (0.1%)			Improvement Authority		
Montana Facility Finance			(RB) (BAM)		
Authority (RB) Series A			5.000%, 07/01/32	145	161,684
4.000%, 06/01/35	500	<u>505,737</u>	New Brunswick Parking		
NEVADA — (2.8%)			Authority (RB) (BAM		
City of North Las Vegas NV			MUN GOVT GTD)		
(GO) (BAM)			5.000%, 09/01/27	325	337,198
5.000%, 06/01/28	545	597,381	New Jersey Educational		
Clark County School District			Facilities Authority (RB)		
(GO) Series A			(AGM) Series A		
5.000%, 06/15/28	390	418,062	5.000%, 07/01/33	300	321,946
Clark County School District			New Jersey Educational		
(GO) (AGM) Series A			Facilities Authority (RB)		
4.000%, 06/15/40	395	395,139	(AGM) Series C		
County of Clark Department			5.000%, 07/01/28	100	107,662
of Aviation (RB) Series B			New Jersey Health Care		
5.000%, 07/01/32	425	474,998	Facilities Financing		
5.000%, 07/01/40	500	538,238	Authority (RB)		
County of Clark Passenger			5.000%, 10/01/23	735	736,710
Facility Charge Revenue			New Jersey Transportation		
(RB) Series E			Trust Fund Authority (RB)		
5.000%, 07/01/32	300	335,292	Series AA		
			5.000%, 06/15/31	700	790,620

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>
NEW JERSEY — (Continued)			NEW YORK — (Continued)		
5.250%, 06/15/31	270	\$ 279,306	Palmyra Macedon Central School District (GO) (ST AID WITHHLDG)		
New Jersey Turnpike Authority (RB) Series G 3.250%, 01/01/38	865	777,651	4.750%, 06/13/24	1,500	\$1,515,797
Passaic Valley Sewerage Commission (RB) (AGM) Series J 3.000%, 12/01/32	750	722,104	TOTAL NEW YORK.....		<u>9,556,450</u>
State of New Jersey (GO) Series A 4.000%, 06/01/31	345	367,845	NORTH CAROLINA — (1.4%) Charlotte-Mecklenburg Hospital Authority (RB) Series A 5.000%, 01/15/38	1,495	1,538,897
Township of North Brunswick (GO) Series A 5.000%, 07/10/24	1,000	1,013,803	City of Charlotte Airport Revenue (RB) Series A 5.000%, 07/01/41	1,460	1,620,275
Township of Union/Union County (GO) 5.000%, 01/23/24	2,000	<u>2,017,904</u>	North Carolina Capital Facilities Finance Agency (RB) 4.000%, 05/01/34	490	502,225
TOTAL NEW JERSEY.....		<u>8,145,711</u>	North Carolina Municipal Power Agency No. 1 (RB) Series A 5.000%, 01/01/29	400	436,236
NEW YORK — (2.6%) City of New York (GO) Series A-1 5.000%, 08/01/36	2,000	2,002,484	North Carolina Turnpike Authority (RB) (AGM) 5.000%, 01/01/38	1,000	<u>1,046,466</u>
Corning City School District (GO) (ST AID WITHHLDG) Series B 5.000%, 06/21/24	1,500	1,519,765	TOTAL NORTH CAROLINA.		<u>5,144,099</u>
Elmira City School District (GO) (ST AID WITHHLDG) 4.750%, 06/14/24	1,000	1,009,689	NORTH DAKOTA — (0.0%) City of Grand Forks (RB) 5.000%, 12/01/29	125	<u>129,988</u>
Metropolitan Transportation Authority (RB) Series C-1 5.000%, 11/15/30	1,000	1,064,161	OHIO — (1.2%) American Municipal Power, Inc. (RB) Series A 5.000%, 02/15/29	1,565	1,715,828
Monroe County Industrial Development Corp. (RB) 5.000%, 07/01/27	150	158,105	City of Mansfield (GO) (BAM) 5.000%, 12/01/25	190	196,673
Monroe County Industrial Development Corp. (RB) Series A 5.000%, 12/01/25	715	731,884	County of Butler (RB) 4.000%, 11/15/35	1,000	912,430
5.000%, 12/01/28	315	331,663	County of Montgomery (RB) 5.000%, 08/01/28	360	389,184
New York City Industrial Development Agency (RB) (AGM) Series A 3.000%, 01/01/33	500	467,136	4.000%, 08/01/39	600	588,418
Oneida City School District (GO) (ST AID WITHHLDG) 4.500%, 06/21/24	750	755,766	4.000%, 08/01/40	500	486,504
			Ohio Higher Educational Facility Commission (RB) 4.000%, 05/01/40	10	9,471
			Ohio Higher Educational Facility Commission (RB) Series B 5.000%, 12/01/26	285	<u>300,013</u>
			TOTAL OHIO.....		<u>4,598,521</u>

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
OKLAHOMA — (1.5%)			PENNSYLVANIA — (Continued)		
City of Bixby (GO) Series A			City of Philadelphia (GO)		
4.000%, 06/01/26	1,000	\$1,023,761	Series C		
City of Oklahoma City (GO)			4.000%, 05/01/38	810	\$ 809,109
Series A			City of Philadelphia Airport		
2.000%, 03/01/26	2,000	1,904,396	Revenue (RB) Series A		
Grady County School			4.000%, 07/01/39	850	847,347
Finance Authority (RB)			City of Philadelphia Airport		
Series A			Revenue (RB) Series B		
4.000%, 12/01/23	500	500,382	4.000%, 07/01/36	250	253,191
Oklahoma Development			City of Philadelphia PA		
Finance Authority (RB)			(GO) Series B		
Series B			5.000%, 02/01/37	500	541,785
4.000%, 06/01/29	770	788,351	County of Westmoreland		
Oklahoma Municipal Power			(GO) Series A		
Authority (RB) Series A			5.000%, 08/15/29	500	544,705
5.000%, 01/01/31	600	617,365	Delaware River Port		
Oklahoma Turnpike			Authority (RB) Series B		
Authority (RB) Series A			5.000%, 01/01/24	1,510	1,520,394
5.000%, 01/01/28	525	571,903	Derry Township Industrial &		
University of Oklahoma			Commercial Development		
(RB) Series C			Authority (RB)		
5.000%, 07/01/27	215	<u>225,060</u>	4.000%, 11/15/29	400	420,491
TOTAL OKLAHOMA.....		<u>5,631,218</u>	DuBois Hospital Authority		
			(RB)		
OREGON — (0.3%)			5.000%, 07/15/32	250	264,277
Deschutes County Hospital			Lancaster Higher Education		
Facilities Authority (RB)			Authority (RB) (BAM)		
Series A			5.000%, 10/01/28	500	543,488
5.000%, 01/01/28	215	226,441	Montgomery County Higher		
Metro (RB)			Education & Health		
5.000%, 06/15/30	225	240,087	Authority (RB)		
Salem Hospital Facility			5.000%, 09/01/27	955	1,008,205
Authority (RB) Series A			Pennsylvania Higher		
5.000%, 05/15/31	575	601,237	Educational Facilities		
5.000%, 05/15/37	200	<u>211,563</u>	Authority (RB)		
TOTAL OREGON.....		<u>1,279,328</u>	5.000%, 05/01/29	245	255,541
			5.000%, 05/01/34	1,260	1,310,133
PENNSYLVANIA — (4.6%)			Pennsylvania Turnpike		
Allegheny County Hospital			Commission (RB) Series		
Dev. Authority (RB)			A-1		
Series A			5.000%, 12/01/33	1,555	1,634,876
4.000%, 07/15/38	1,125	1,119,314	Pennsylvania Turnpike		
Allegheny County Hospital			Commission (RB) Series		
Development Authority			B		
(RB) Series A			5.000%, 12/01/37.....	1,250	1,371,710
5.000%, 04/01/31	1,250	1,323,245	Philadelphia Gas Works Co.		
Butler Area Sewer Authority			(RB) (AGM) Series A		
(RB) (BAM) Series A			5.000%, 08/01/28	250	272,556
2.000%, 07/01/29	300	269,059	Pittsburgh Water & Sewer		
Chester County School			Authority (RB) Series A		
Authority (RB)			5.000%, 09/01/30	475	534,996
5.000%, 03/01/28	235	245,058	5.000%, 09/01/31	780	891,106

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
PENNSYLVANIA — (Continued)			TENNESSEE — (Continued)		
Pittsburgh Water & Sewer Authority (RB) (AGM) Series B			City of Knoxville Electric System Revenue (RB) Series LL		
5.000%, 09/01/28	245	\$ 270,168	5.000%, 07/01/24	965	\$ 979,946
Reading School District (GO) (BAM ST AID WITHHLDG) Series C			5.000%, 07/01/25	970	1,003,364
5.000%, 04/01/24	1,000	<u>1,008,420</u>	City of Knoxville Gas System Revenue (RB) Series AA		
TOTAL PENNSYLVANIA.....		<u>17,259,174</u>	5.000%, 03/01/26	2,020	2,118,208
RHODE ISLAND — (0.0%)			County of Maury (GO)		
City of Providence (GO) Series A			5.000%, 04/01/25	840	865,581
5.000%, 01/15/26	110	<u>113,931</u>	County of Sumner (GO)		
SOUTH CAROLINA — (0.9%)			5.000%, 06/01/24	940	953,530
College of Charleston (RB) Series A			Greeneville Health & Educational Facilities Board (RB)		
3.000%, 04/01/32	750	735,658	5.000%, 07/01/30	665	707,850
Piedmont Municipal Power Agency (RB) Series A			Knox County Health Educational & Housing Facility Board (RB) Series A		
5.000%, 01/01/27	375	382,401	5.000%, 01/01/33	610	636,783
Piedmont Municipal Power Agency (RB) Series D			Metropolitan Government Nashville & Davidson County Health & Educational Facilities Board (RB)		
4.000%, 01/01/33	500	507,358	5.000%, 07/01/30	100	104,943
South Carolina Public Service Authority (RB) Series A			Metropolitan Government Nashville & Davidson County Health & Educational Facilities Board (RB) Series A		
4.000%, 12/01/40	1,095	1,063,687	5.000%, 07/01/31	1,000	1,112,330
South Carolina Public Service Authority (RB) Series C			Metropolitan Government of Nashville & Davidson County (GO)		
5.000%, 12/01/25	630	<u>641,186</u>	5.000%, 01/01/28	1,000	<u>1,055,611</u>
TOTAL SOUTH CAROLINA.		<u>3,330,290</u>	TOTAL TENNESSEE.....		<u>10,552,293</u>
SOUTH DAKOTA — (0.5%)			TEXAS — (24.4%)		
City of Sioux Falls Sales Tax Revenue (RB) Series A			Arlington Higher Education Finance Corp. (RB) (PSF-GTD) Series A		
5.000%, 11/15/26	860	912,844	5.000%, 08/15/28	300	327,880
South Dakota Health & Educational Facilities Authority (RB)			Bexar County Hospital District (GO)		
3.250%, 09/01/32	130	127,487	5.000%, 02/15/27	555	592,018
South Dakota State Building Authority (RB) Series E			5.000%, 02/15/42	250	272,693
□ 5.000%, 06/01/32 (Pre-refunded @ \$100, 6/1/24).....	800	<u>811,449</u>	Brushy Creek Regional Utility Authority, Inc. (RB)		
TOTAL SOUTH DAKOTA....		<u>1,851,780</u>	4.000%, 08/01/32	200	203,124
TENNESSEE — (2.8%)					
City of Jackson (GO)					
5.000%, 06/01/24	1,000	1,014,147			

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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)		
Carrollton-Farmers Branch Independent School District (GO)			City of League City (GO)		
5.000%, 02/15/24	4,280	\$4,316,858	4.000%, 02/15/28	160	\$ 164,891
Central Texas Regional Mobility Authority (RB)			City of Mount Pleasant (GO) (AGM)		
Series A			5.000%, 05/15/29	390	432,809
□ 5.000%, 01/01/45			5.000%, 05/15/30	415	468,004
(Pre-refunded @			City of New Braunfels Utility System Revenue (RB)		
\$100, 7/1/25).....	2,140	2,214,414	5.000%, 07/01/25	1,145	1,182,227
Central Texas Regional Mobility Authority (RB)			City of Odessa (GO)		
Series B			5.000%, 03/01/29	185	199,115
5.000%, 01/01/39	500	532,895	City of San Angelo (GO)		
4.000%, 01/01/40	755	733,343	5.000%, 02/15/25	1,000	1,026,290
Central Texas Turnpike System (RB) Series A			City of San Antonio Electric & Gas Systems Revenue (RB)		
5.000%, 08/15/39	1,310	1,399,858	5.000%, 02/01/24	570	574,517
City of Austin (GO)			5.000%, 02/01/26	6,000	6,273,399
5.000%, 09/01/27	1,330	1,356,321	5.000%, 02/01/27	1,145	1,222,322
City of Austin (GO) Series A			City of Waco (GO) Series A		
5.000%, 09/01/24	45	45,857	4.000%, 02/01/25	2,000	2,024,179
City of Austin Airport System Revenue (RB)			Cleburne Independent School District (GO)		
Series A			(PSF-GTD)		
5.000%, 11/15/32	400	421,386	5.000%, 02/15/28	1,280	1,336,552
City of Austin Electric Utility Revenue (RB) Series A			Comal Independent School District (GO)		
5.000%, 11/15/25	2,070	2,158,664	5.000%, 02/01/24	585	589,809
City of Austin Water & Wastewater System Revenue (RB)			Conroe Independent School District (GO) (PSF-GTD)		
5.000%, 11/15/24	690	699,836	5.000%, 02/15/32	3,995	4,165,553
City of Celina (GO)			Conroe Independent School District (GO) (PSF-GTD)		
4.125%, 09/01/25	1,000	1,015,190	Series A		
City of El Paso (GO) Series A			5.000%, 02/15/25	800	822,244
5.000%, 08/15/26	1,010	1,066,605	County of Bell (GO)		
City of El Paso (GO) Series B			□ 5.000%, 08/15/31		
5.000%, 08/15/23	455	455,236	(Pre-refunded @		
City of Fort Worth (GO)			\$100, 8/15/24).....	2,500	2,545,176
4.000%, 03/01/29	2,185	2,221,683	County of Bexar (GO)		
City of Fort Worth (GO)			4.000%, 06/15/26	600	615,472
Series A			5.000%, 06/15/28	1,350	1,419,919
5.000%, 03/01/25	545	560,192	County of Harris (GO)		
City of Houston (GO) Series A			Series A		
5.000%, 03/01/26	3,000	3,027,516	5.000%, 10/01/26	560	576,570
5.000%, 03/01/30	1,220	1,305,366	Dallas College (GO)		
City of Hutto (GO) (BAM)			5.000%, 02/15/28	430	469,251
Series A			Dallas County Utility & Reclamation District (GO)		
3.000%, 08/01/27	515	510,612	5.000%, 02/15/26	795	827,168
City of Irving TX (GO)			Dallas Fort Worth International Airport (RB)		
5.000%, 09/15/26	240	253,658	5.000%, 11/01/30	35	39,956
			4.000%, 11/01/39	465	465,078

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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)		
Dallas Fort Worth			Keller Independent School		
International Airport (RB)			District (GO) (PSF-GTD)		
Series F			Series A		
5.125%, 11/01/25	100	\$ 100,330	□ 5.000%, 02/15/33		
Fort Bend County Municipal			(Pre-refunded @		
Management District No.			\$100, 2/15/25).....	2,500	\$2,566,263
1 (GO) (BAM)			Lower Colorado River		
2.000%, 09/01/30	245	209,512	Authority (RB)		
Fort Bend County Municipal			5.000%, 05/15/38	425	459,848
Utility District No. 57			5.000%, 05/15/39	1,205	1,299,947
(GO) (AGM)			5.000%, 05/15/41	725	775,586
2.000%, 04/01/28	350	325,843	Mesquite Independent		
Fort Bend County Municipal			School District (GO)		
Utility District No. 58			(PSF-GTD) Series A		
(GO) (BAM)			5.000%, 08/15/25	1,110	1,151,393
2.000%, 04/01/24	100	98,348	North East Independent		
Fort Worth Independent			School District (GO)		
School District (GO)			(PSF-GTD) Series B		
(PSF-GTD)			□ 4.000%, 02/01/29		
□ 5.000%, 02/15/39			(Pre-refunded @		
(Pre-refunded @			\$100, 2/1/24).....	2,335	2,342,660
\$100, 2/15/24).....	6,500	6,555,425	Northside Independent		
Greater Greenspoint			School District (GO)		
Redevelopment Authority			(PSF-GTD)		
(TAN) (AGM)			4.000%, 08/15/26	1,385	1,421,875
4.000%, 09/01/34	250	260,244	Pharr San Juan Alamo		
Harris County Cultural			Independent School		
Education Facilities			District (GO) (PSF-GTD)		
Finance Corp. (RB)			□ 5.000%, 02/01/28		
Series A			(Pre-refunded @		
5.000%, 12/01/26	700	716,762	\$100, 2/1/25).....	635	651,891
5.000%, 05/15/28	775	828,997	Point Aquarius Municipal		
5.000%, 07/01/28	360	393,045	Utility District (GO) (BAM)		
5.000%, 05/15/31	510	553,869	3.000%, 03/01/26	100	98,472
3.000%, 10/01/40	100	85,599	Port Freeport (RB) Series B		
Harris County Flood Control			5.000%, 06/01/29	350	371,936
District (GO) Series A			Roma Independent School		
5.000%, 10/01/27	300	324,726	District (GO) (PSF-GTD)		
Houston Community			Series A		
College System (RB)			4.000%, 02/15/26	540	551,329
5.000%, 04/15/26	1,210	1,241,104	Southwest Independent		
Houston Independent			School District (GO)		
School District (GO)			(PSF-GTD)		
(PSF-GTD)			5.000%, 02/01/25	835	856,841
5.000%, 02/15/25	1,035	1,063,151	State of Texas (GO)		
Hunt Memorial Hospital			□ 5.000%, 04/01/39		
District Charitable Health			(Pre-refunded @		
(GO)			\$100, 4/1/24).....	1,835	1,855,156
5.000%, 02/15/28	250	265,376	State of Texas (GO) Series		
Katy Independent School			A		
District (GO) (PSF-GTD)			5.000%, 10/01/23	2,200	2,206,034
Series B5			Stephen F Austin State		
5.000%, 02/15/25	1,110	1,140,527	University (RB)		
			5.000%, 10/15/29	340	357,402

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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)			UTAH — (Continued)		
Texas Municipal Power			Ogden City School District		
Agency (RB) (AGM)			(GO) (SCH BD GTY)		
3.000%, 09/01/32	200	\$ 189,824	5.000%, 06/15/26	1,000	\$1,056,585
Texas State Technical			Utah Associated Municipal		
College (RB) (AGM)			Power Systems (RB)		
Series A			Series B		
5.000%, 08/01/31	1,000	1,136,706	5.000%, 09/01/35	655	<u>699,080</u>
Texas Transportation			TOTAL UTAH.....		<u>6,318,363</u>
Commission State					
Highway Fund (RB)			VIRGINIA — (0.1%)		
Series A			Lynchburg Economic		
5.000%, 10/01/25	1,535	1,595,370	Development Authority		
Timber Lane Utility District			(RB)		
(GO) (AGM) Series			5.000%, 01/01/29	190	<u>202,247</u>
4.000%, 08/01/26	365	373,513			
Trinity River Authority			WASHINGTON — (7.4%)		
Denton Creek			Central Puget Sound		
Wastewater Treatment			Regional Transit Authority		
System Revenue (RB)			(RB) Series S-1		
5.000%, 02/01/24	755	761,393	□ 5.000%, 11/01/45		
5.000%, 02/01/25	400	410,817	(Pre-refunded @		
Waco Educational Finance			\$100, 11/1/25).....	630	657,003
Corp. (RB)			City of Port Angeles Water		
5.000%, 03/01/36	250	280,055	& Wastewater Utility		
Waco Educational Finance			Revenue (RB)		
Corp. (RB) Series A			5.000%, 11/01/25	1,255	1,308,791
5.000%, 03/01/35	695	773,558	5.000%, 11/01/26	750	799,026
Waco Independent School			City of Seattle Drainage &		
District (GO) (PSF-GTD)			Wastewater Revenue		
□ 4.000%, 08/15/34			(RB)		
(Pre-refunded @			5.000%, 09/01/29	470	529,422
\$100, 8/15/24).....	1,100	<u>1,106,523</u>	4.000%, 04/01/33	625	634,097
TOTAL TEXAS.....		<u>90,888,956</u>	City of Seattle Solid Waste		
			Revenue (RB)		
UTAH — (1.7%)			4.000%, 06/01/29	170	175,169
Canyons School District			City of Seattle Water		
(GO) (SCH BD GTY)			System Revenue (RB)		
5.000%, 06/15/24	1,025	1,040,494	5.000%, 05/01/24	2,010	2,036,622
County of Uintah (GO)			Energy Northwest (RB)		
□ 4.000%, 12/15/28			4.000%, 07/01/27	250	252,992
(Pre-refunded @			Energy Northwest (RB)		
\$100, 6/15/26).....	750	772,220	Series A		
Granite School District			5.000%, 07/01/31	1,140	1,155,699
Board of Education (GO)			Energy Northwest (RB)		
(SCH BD GTY)			Series C		
5.000%, 06/01/25	1,000	1,033,631	5.000%, 07/01/26	1,000	1,015,036
Jordan Valley Water			King County School District		
Conservancy District (RB)			No. 210 Federal Way		
Series A			(GO) (SCH BD GTY)		
5.000%, 10/01/28	390	432,548	5.000%, 12/01/25	1,000	1,043,110
Murray City School District			King County School District		
(GO) (SCH BD GTY)			No. 403 Renton (GO)		
Series B			(SCH BD GTY)		
5.000%, 02/01/25	1,250	1,283,805	5.000%, 12/01/24	1,300	1,331,242

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WEST VIRGINIA — (0.1%)		
King County School District			West Virginia Hospital		
No. 411 Issaquah (GO)			Finance Authority (RB)		
(SCH BD GTY)			Series A		
5.000%, 12/01/26	1,000	\$ 1,065,686	5.000%, 09/01/32	440	\$ 463,101
Klickitat County Public			WISCONSIN — (6.4%)		
Utility District No. 1 (RB)			City of Kaukauna Electric		
(AGM) Series A			System Revenue (RB)		
5.000%, 12/01/28	275	303,745	(AGM)		
Pierce County School			4.000%, 12/15/30	800	843,496
District No. 10 Tacoma			City of Milwaukee (GO)		
(GO) (SCH BD GTY)			Series		
Series C			4.000%, 04/01/28	335	343,043
5.000%, 12/01/26	560	595,868	City of Milwaukee (GO)		
Port of Seattle (GO)			Series B3		
4.000%, 06/01/32	900	902,414	3.000%, 03/01/30	610	577,021
Snohomish County School			City of Milwaukee		
District No. 201			Sewerage System		
Snohomish (GO) (SCH			Revenue (RB) Series S2		
BD GTY)			5.000%, 06/01/27	225	240,821
5.000%, 12/01/27	2,075	2,161,125	City of Milwaukee WI (GO)		
State of Washington (GO)			Series		
Series A-1			5.000%, 04/01/26	480	494,898
5.000%, 08/01/26	1,035	1,070,726	City of Waukesha (GO)		
State of Washington (GO)			Series C		
Series B			5.000%, 10/01/26	260	274,877
5.000%, 07/01/24	1,135	1,152,579	Green Bay Area Public		
5.000%, 08/01/29	855	902,211	School District (GO)		
State of Washington (GO)			5.000%, 04/01/25	365	374,978
Series C			Lomira School District (GO)		
5.000%, 06/01/29	1,000	1,052,034	(AGM)		
5.000%, 02/01/34	2,015	2,196,975	□ 3.500%, 03/01/30		
State of Washington (GO)			(Pre-refunded @		
Series D			\$100, 3/1/24).....	1,530	1,530,863
5.000%, 02/01/35	2,000	2,015,258	□ 3.750%, 03/01/31		
State of Washington (GO)			(Pre-refunded @		
Series E			\$100, 3/1/24).....	1,585	1,588,151
5.000%, 02/01/27	625	630,169	Madison Metropolitan		
State of Washington (GO)			School District (GO)		
Series R-2018D			5.000%, 03/01/24	3,385	3,417,973
5.000%, 08/01/25	745	773,059	Mequon & Thiensville		
State of Washington (COP)			School District (GO)		
Series D			2.000%, 03/01/25	1,345	1,304,341
5.000%, 07/01/40	630	679,374	Milwaukee Metropolitan		
Washington Health Care			Sewerage District (GO)		
Facilities Authority (RB)			Series A		
Series A-1			5.000%, 10/01/26	880	935,273
5.000%, 08/01/25	35	35,725	Northcentral Technical		
Washington Health Care			College District (GO)		
Facilities Authority (RB)			Series A		
Series B			5.000%, 03/01/24	2,000	2,016,948
5.000%, 08/15/35	1,000	<u>1,032,954</u>	Platteville School District		
TOTAL WASHINGTON.....		<u>27,508,111</u>	(GO)		
			5.000%, 03/01/31	565	634,790

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
Public Finance Authority			Wisconsin Health &		
(RB) Series A			Educational Facilities		
4.000%, 07/01/38	675	\$ 678,569	Authority (RB) Series A		
4.000%, 07/01/39	675	675,627	4.000%, 10/15/33	1,200	\$ 1,239,487
River Falls School District			WPPI Energy (RB) Series A		
(GO) Series A			5.000%, 07/01/36	600	<u>620,811</u>
3.000%, 04/01/25	1,520	1,503,036	TOTAL WISCONSIN.....		<u>23,650,234</u>
Sauk Prairie School District			TOTAL MUNICIPAL BONDS		
(GO)			(Cost \$385,156,620).....		<u>369,979,005</u>
□ 3.500%, 03/01/32					
(Pre-refunded @					
\$100, 3/1/24).....	2,235	2,236,261			
State of Wisconsin (GO)					
Series A					
5.000%, 05/01/30	1,100	1,157,287			
Wisconsin Health &					
Educational Facilities					
Authority (RB)					
5.000%, 04/04/32	670	730,245			
5.000%, 07/01/34	220	231,438			

	<u>Shares</u>	
INVESTMENT COMPANIES — (0.7%)		
BlackRock Liquidity		
Funds MuniCash		
(Cost \$2,692,156)....	2,691,930	<u>2,691,930</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$387,848,776)^.....		<u>\$372,670,935</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$369,979,005	—	\$369,979,005
Investment Companies.....	\$2,691,930	—	—	2,691,930
TOTAL.....	<u>\$2,691,930</u>	<u>\$369,979,005</u>	<u>—</u>	<u>\$372,670,935</u>

**DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 31, 2023

(Unaudited)

	<u>Face Amount</u>	<u>Value†</u>		<u>Face Amount</u>	<u>Value†</u>
	<u>(000)</u>			<u>(000)</u>	
MUNICIPAL BONDS — (99.2%)			CONNECTICUT — (1.7%)		
ALABAMA — (0.2%)			City of New Haven (GO)		
Infirmiry Health System			Series C		
Special Care Facilities			5.000%, 08/01/23	375	\$ 375,000
Financing Authority of			Connecticut State Health &		
Mobile (RB) Series A			Educational Facilities		
5.000%, 02/01/24	380	\$ 382,376	Authority (RB) Series M		
			5.000%, 07/01/27	600	625,393
ALASKA — (1.6%)			State of Connecticut (GO)		
Alaska Municipal Bond			Series A		
Bank Authority (RB)			4.000%, 01/15/25	355	359,034
5.000%, 12/01/23	680	683,197	State of Connecticut		
Municipality of Anchorage			Special Tax Revenue		
(GO)			(RB) Series A		
4.250%, 12/15/23	2,000	2,005,828	5.000%, 01/01/24	350	352,395
TOTAL ALASKA.....		<u>2,689,025</u>	Town of Windham (GO)		
			4.000%, 09/28/23	1,000	1,000,808
ARIZONA — (0.1%)			TOTAL CONNECTICUT.....		<u>2,712,630</u>
Arizona Health Facilities					
Authority (RB) Series A			DISTRICT OF COLUMBIA — (1.1%)		
5.000%, 12/01/26	115	117,196	District of Columbia (GO)		
			Series B		
CALIFORNIA — (0.8%)			5.000%, 06/01/24	215	218,184
California Health Facilities			District of Columbia (GO)		
Financing Authority (RB)			Series D		
Series A			5.000%, 06/01/30	1,500	1,520,109
5.000%, 11/15/24	250	255,984	TOTAL DISTRICT OF		
County of Riverside CA			COLUMBIA.....		<u>1,738,293</u>
(RN) Series A					
3.700%, 10/19/23	125	125,124	FLORIDA — (9.8%)		
Montebello Unified School			Bay County School Board		
District (GO) Series			(COP) Series A		
5.000%, 08/01/23	120	120,000	5.000%, 07/01/24	290	294,360
Peralta Community College			City of Jacksonville (RB)		
District (GO) Series A			5.000%, 10/01/23	395	395,946
5.000%, 08/01/25	780	792,119	County of Broward Airport		
TOTAL CALIFORNIA.....		<u>1,293,227</u>	System Revenue (RB)		
			Series C		
COLORADO — (0.8%)			5.250%, 10/01/30		
City & County of Denver			(Pre-refunded @		
Airport System Revenue			\$100, 10/1/23).....	1,000	1,003,129
(RB) Series C			County of Miami-Dade (GO)		
5.000%, 11/15/25	240	249,902	Series A		
Colorado State Education			5.000%, 07/01/24	1,000	1,015,488
Loan Program (RN)			County of Miami-Dade		
Series A			Aviation Revenue (RB)		
5.000%, 06/28/24	1,000	1,013,861	Series A		
TOTAL COLORADO.....		<u>1,263,763</u>	5.000%, 10/01/23	1,050	1,052,077
			Duval County Public		
			Schools (COP) Series A		
			5.000%, 07/01/24	200	203,007

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 — (1.6%)		
Florida Keys Aqueduct			Gainesville & Hall County		
Authority (RB) Series B			Hospital Authority (RB)		
5.000%, 09/01/25	1,215	\$ 1,261,427	Series A		
Fort Pierce Utilities			5.000%, 02/15/26	460	\$ 475,328
Authority (RB) (AGM)			Municipal Electric Authority		
Series A			of Georgia (RB) Series A		
5.000%, 10/01/25	45	46,626	4.000%, 11/01/24	500	502,583
Hillsborough County School			Private Colleges &		
Board (COP) Series A			Universities Authority		
5.000%, 07/01/26	320	329,024	(RB)		
Indian River County District			5.000%, 10/01/24	160	162,596
School Board (COP)			5.000%, 04/01/25	600	613,271
Series A			Troup County School		
5.000%, 07/01/24	950	963,855	District (GO) (ST AID		
JEA Water & Sewer System			WITHHLDG)		
Revenue (RB) Series A			4.000%, 08/01/23	950	<u>950,000</u>
□ 5.000%, 10/01/29			TOTAL GEORGIA.....		<u>2,703,778</u>
(Pre-refunded @			ILLINOIS — (3.3%)		
\$100, 4/1/24).....	1,590	1,607,989	Chicago O'Hare		
Palm Beach County Health			International Airport (RB)		
Facilities Authority (RB)			Series B		
□ 5.000%, 12/01/31			5.000%, 01/01/24	1,140	1,147,423
(Pre-refunded @			Chicago Park District (GO)		
\$100, 12/1/24).....	1,000	1,022,323	Series A		
Palm Beach County School			□ 5.000%, 01/01/37		
District (COP) Series B			(Pre-refunded @		
5.000%, 08/01/23	225	225,000	\$100, 1/1/24).....	485	487,758
School Board of			Cook County Community		
Miami-Dade County			Consolidated School		
(COP) Series D			District No. 15 Palatine		
5.000%, 11/01/25	1,225	1,247,482	(GO)		
School District of Broward			5.000%, 12/01/23	195	195,975
County (RN)			County of Cook (GO)		
5.000%, 06/28/24	1,500	1,520,568	Series A		
School District of Broward			5.000%, 11/15/23	345	346,373
County (COP) Series A			5.000%, 11/15/26	720	759,851
5.000%, 07/01/24	920	933,833	County of Cook Sales Tax		
State of Florida (GO) Series			Revenue (RB) Series A		
A			5.000%, 11/15/23	350	351,504
5.000%, 06/01/24	1,235	1,252,268	Illinois Finance Authority		
State of Florida (GO) Series			(RB) Series A		
C			5.000%, 02/15/25	300	306,529
5.000%, 06/01/24	500	506,991	Northern Illinois Municipal		
State of Florida Department			Power Agency (RB)		
of Transportation			Series A		
Turnpike System			5.000%, 12/01/23	400	401,801
Revenue (RB) Series A			State of Illinois (GO) Series		
5.000%, 07/01/24	1,165	<u>1,183,044</u>	A		
TOTAL FLORIDA.....		<u>16,064,437</u>	5.000%, 12/01/24	500	509,195
			State of Illinois (GO) Series		
			D		
			5.000%, 07/01/24	500	506,176

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>
ILLINOIS — (Continued)			KENTUCKY — (Continued)		
Village of Bartlett (GO)			Kentucky Turnpike Authority		
Series A			(RB) Series B		
5.000%, 12/01/24	425	\$ 433,151	5.000%, 07/01/25	995	\$1,025,481
TOTAL ILLINOIS.....		<u>5,445,736</u>	Louisville/Jefferson County		
			Metropolitan Government		
INDIANA — (0.5%)			(RB) Series A		
Indianapolis Local Public			5.000%, 10/01/24	100	<u>101,653</u>
Improvement Bond Bank			TOTAL KENTUCKY.....		<u>2,692,472</u>
(RB) Series A					
5.000%, 06/01/25	715	<u>733,264</u>	LOUISIANA — (1.0%)		
IOWA — (2.9%)			Ascension Parish School		
Cedar Falls Community			Board (GO)		
School District (GO)			5.000%, 03/01/24	140	141,227
(AGM)			City of New Orleans (GO)		
4.000%, 06/01/24	1,000	1,005,046	Series A		
City of Davenport (GO)			5.000%, 12/01/24	1,500	<u>1,531,516</u>
Series C			TOTAL LOUISIANA.....		<u>1,672,743</u>
4.000%, 06/01/24	1,275	1,281,954			
City of Sioux City (GO)			MASSACHUSETTS — (0.8%)		
Series A			City of Fall River (GO)		
3.000%, 06/01/24	500	498,067	4.000%, 02/02/24	500	501,331
City of Urbandale (GO)			Nauset Regional School		
Series A			District (GO)		
5.000%, 06/01/25	1,115	1,151,895	5.000%, 05/16/24	810	<u>820,014</u>
College Community School			TOTAL MASSACHUSETTS..		<u>1,321,345</u>
District (GO) Series C					
3.000%, 06/01/24	345	343,835	MISSOURI — (1.4%)		
Iowa Finance Authority (RB)			City of Columbia Water &		
Series E			Electric System Revenue		
5.000%, 08/15/23	435	<u>435,163</u>	(RB) Series B		
TOTAL IOWA.....		<u>4,715,960</u>	5.000%, 10/01/23	750	751,745
			City of Kansas City (RB)		
KANSAS — (1.0%)			Series C		
City of Olathe (GO) Series			5.000%, 09/01/24	140	142,322
A			Health & Educational		
5.000%, 08/01/23	500	500,000	Facilities Authority of the		
Johnson County Unified			State of Missouri (RB)		
School District No. 229			5.000%, 11/15/24	500	509,555
Blue Valley (GO) Series A			Missouri Joint Municipal		
5.000%, 10/01/24	1,090	<u>1,112,069</u>	Electric Utility		
TOTAL KANSAS.....		<u>1,612,069</u>	Commission (RB) Series		
			A		
KENTUCKY — (1.6%)			5.000%, 01/01/24	860	<u>864,431</u>
Hardin County School			TOTAL MISSOURI.....		<u>2,268,053</u>
District Finance Corp.					
(RB) (ST INTERCEPT)			NEBRASKA — (0.5%)		
5.000%, 05/01/24	500	504,957	City of Gretna (COP)		
Kentucky State Property &			5.000%, 12/15/25	380	387,999
Building Commission			Nebraska State Colleges		
(RB) Series B			Facilities Corp. (RB)		
5.000%, 08/01/25	1,025	1,060,381	(AGM) Series B		
			5.000%, 07/15/24	250	253,462

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>
NEBRASKA — (Continued)			NEW JERSEY — (Continued)		
5.000%, 07/15/25	240	\$ 247,294	Township of Verona NJ (GO)		
TOTAL NEBRASKA.....		<u>888,755</u>	5.000%, 10/26/23	750	\$ 752,893
NEVADA — (0.3%)			Township of West Orange (GO) Series A		
Las Vegas Convention & Visitors Authority (RB)			5.000%, 11/09/23	700	<u>702,667</u>
Series B			TOTAL NEW JERSEY.....		<u>13,355,194</u>
5.000%, 07/01/25	520	<u>535,442</u>	NEW YORK — (7.3%)		
NEW JERSEY — (8.1%)			City of Auburn (GO)		
City of East Orange (GO)			3.500%, 08/16/23	1,000	1,000,014
4.500%, 10/23/23	1,500	1,503,120	City of New York (GO)		
City of Jersey City (GO)			Series H		
Series A			5.000%, 08/01/27	750	750,901
5.000%, 11/01/24	1,015	1,036,249	City of Rochester (GO)		
City of Linden (GO)			4.000%, 08/02/23	1,000	1,000,013
5.000%, 07/12/24	1,000	1,013,868	County of Suffolk (GO)		
City of New Brunswick (GO)			(AGM) Series B		
5.000%, 05/31/24	500	506,322	4.000%, 10/15/24	1,000	1,008,730
City of Newark (GO) (AGM ST AID WITHHLDG)			Elmira City School District (GO) (ST AID WITHHLDG)		
Series A			4.750%, 06/14/24	300	302,907
5.000%, 10/01/24	745	758,200	Hempstead Union Free School District (GO) (ST AID WITHHLDG) Series A		
Hudson County			4.000%, 04/19/24	555	556,921
Improvement Authority (RN) (CNTY GTD) Series A			New York State Dormitory Authority (RB) Series A		
4.250%, 04/05/24	750	753,706	5.000%, 05/01/24	895	904,534
Hudson County			5.000%, 05/01/26	215	220,854
Improvement Authority (RN) (CNTY GTD) Series B			Olean City School District (GO) (ST AID WITHHLDG)		
3.000%, 08/04/23	260	259,986	4.500%, 06/28/24	750	755,433
New Jersey Health Care Facilities Financing Authority (RB)			Oneida City School District (GO) (ST AID WITHHLDG)		
5.000%, 10/01/23	500	501,164	4.500%, 06/21/24	750	755,766
Township of Livingston (GO)			Town of Amherst (GO)		
5.000%, 12/12/23	1,000	1,005,845	4.750%, 11/03/23	1,250	1,254,151
Township of Mahwah (GO)			Town of Grand Island (GO)		
5.000%, 05/31/24	500	505,949	4.000%, 10/06/23	1,000	1,001,071
Township of North Brunswick (GO) Series A			Town of Oyster Bay (GO)		
5.000%, 07/10/24	1,000	1,013,803	5.000%, 08/01/24	200	203,463
Township of Parsippany-Troy Hills (GO) Series A			Town of Walkkill (GO)		
5.000%, 11/03/23	1,015	1,018,440	5.000%, 07/25/24	1,000	1,013,040
Township of Toms River (GO)			Wappingers Central School District (GO) (ST AID WITHHLDG)		
5.000%, 07/26/24	1,000	1,014,030	4.500%, 08/10/23	1,250	<u>1,250,153</u>
Township of Union/Union County (GO)			TOTAL NEW YORK.....		<u>11,977,951</u>
5.000%, 01/23/24	1,000	1,008,952			

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>
NORTH CAROLINA — (1.1%)			PENNSYLVANIA — (2.5%)		
North Carolina Municipal Power Agency No. 1 (RB) Series A 5.000%, 01/01/25	560	\$ 572,659	Allegheny County Hospital Dev. Authority (RB) Series B 5.000%, 10/15/24	245	\$ 249,294
North Carolina Turnpike Authority (RB) Series B 5.000%, 02/01/24	1,245	<u>1,253,946</u>	City of Lancaster (GO) (BAM) 5.000%, 05/01/24	710	717,825
TOTAL NORTH CAROLINA.		<u>1,826,605</u>	City of Philadelphia (GO) Series A 5.000%, 08/01/23	1,245	1,245,000
OHIO — (1.5%)			5.000%, 05/01/25	250	256,912
Akron Bath Copley Joint Township Hospital District (RB) Series A 5.000%, 11/15/24	70	71,311	Montgomery County Higher Education & Health Authority (RB) 5.000%, 09/01/24	250	253,111
American Municipal Power, Inc. (RB) Series B 5.000%, 02/15/24	855	861,772	Pennsylvania Higher Educational Facilities Authority (RB) Series AW 5.000%, 06/15/26	265	279,098
County of Allen Hospital Facilities Revenue (RB) Series A 5.000%, 12/01/26	750	792,178	Pittsburgh Water & Sewer Authority (RB) Series A 5.000%, 09/01/25	460	476,542
Ohio Higher Educational Facility Commission (RB) 5.000%, 05/01/28	635	<u>685,743</u>	Reading School District (GO) (BAM ST AID WITHHLDG) Series C 5.000%, 04/01/24	650	<u>655,473</u>
TOTAL OHIO.....		<u>2,411,004</u>	TOTAL PENNSYLVANIA.....		<u>4,133,255</u>
OKLAHOMA — (1.9%)			SOUTH CAROLINA — (0.9%)		
City of Bixby (GO) Series A 4.000%, 06/01/25	1,290	1,308,307	Charleston Educational Excellence Finance Corp. (RB) 5.000%, 12/01/24	400	408,372
Cleveland County Educational Facilities Authority (RB) 5.000%, 06/01/24	415	420,291	Piedmont Municipal Power Agency (RB) Series A 4.000%, 01/01/24	200	200,349
Cushing Educational Facilities Authority (RB) 5.000%, 09/01/24	530	538,621	Piedmont Municipal Power Agency (RB) Series B 5.000%, 01/01/25	300	306,448
Oklahoma County Finance Authority (RB) 5.000%, 10/01/25	885	<u>913,052</u>	South Carolina Public Service Authority (RB) Series C 5.000%, 12/01/24	395	402,059
TOTAL OKLAHOMA.....		<u>3,180,271</u>	South Carolina Public Service Authority (RB) Series E 5.000%, 12/01/23	110	<u>110,441</u>
OREGON — (0.4%)			TOTAL SOUTH CAROLINA.		<u>1,427,669</u>
Oregon State Facilities Authority (RB) Series A 5.000%, 06/01/24	600	606,025			
State of Oregon Department of Transportation (RB) Series A □ 5.000%, 11/15/30 (Pre-refunded @ \$100, 11/15/24).....	30	<u>30,701</u>			
TOTAL OREGON.....		<u>636,726</u>			

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>
SOUTH DAKOTA — (0.4%)			TEXAS — (Continued)		
South Dakota State Building Authority (RB) Series E			City of Bryan Electric System Revenue (RB)		
□ 5.000%, 06/01/32 (Pre-refunded @ \$100, 6/1/24).....	600	\$ 608,587	(AGM) 5.000%, 07/01/25	165	\$ 170,148
TENNESSEE — (2.2%)			City of Carrollton (GO) 5.000%, 08/15/24	1,800	1,831,332
City of Jackson (GO) 5.000%, 06/01/24	830	841,742	City of Corpus Christi (GO) Series B 5.000%, 03/01/24	1,290	1,302,119
City of Knoxville Electric System Revenue (RB) 5.000%, 07/01/24	575	583,906	City of Dallas (GO) 5.000%, 02/15/25	900	925,025
5.000%, 07/01/25	845	874,065	City of Denton (GO) 5.000%, 02/15/24	1,540	1,554,081
County of Bedford (GO) 5.000%, 06/01/26	500	527,129	5.000%, 02/15/25	855	878,255
Shelby County Health Educational & Housing Facilities Board (RB) 5.000%, 05/01/24	835	843,524	City of El Paso (GO) Series A 5.000%, 08/15/26	465	491,061
TOTAL TENNESSEE.....		<u>3,670,366</u>	City of Fort Worth (GO) 5.000%, 03/01/24	115	116,067
TEXAS — (24.5%)			City of Georgetown Utility System Revenue (RB) 5.000%, 08/15/25	290	299,134
Angleton Independent School District (GO) 5.000%, 08/15/23	1,000	1,000,522	City of Houston (GO) Series A 5.000%, 03/01/24	1,940	1,958,450
Austin Independent School District (GO) (PSF-GTD) 5.000%, 08/01/25	500	517,848	City of Irving (GO) 4.000%, 09/15/24	1,035	1,043,375
Board of Regents of the University of Texas System (RB) Series J 5.000%, 08/15/24	1,110	1,129,662	City of Laredo Waterworks & Sewer System Revenue (RB) 5.000%, 03/01/24	250	252,334
Central Texas Regional Mobility Authority (RB) Series A □ 5.000%, 01/01/40 (Pre-refunded @ \$100, 7/1/25).....	1,000	1,034,773	City of Lewisville (GO) 5.000%, 02/15/24	1,500	1,513,795
Channelview Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24	515	523,912	Conroe Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	115	118,198
City of Austin Water & Wastewater System Revenue (RB) 5.000%, 11/15/24	2,665	2,726,751	Dallas Fort Worth International Airport (RB) Series F 5.125%, 11/01/25	510	511,681
City of Brownsville Utilities System Revenue (RB) Series A □ 5.000%, 09/01/29 (Pre-refunded @ \$100, 9/1/23).....	500	500,580	Frisco Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	160	161,437
			Harris County Cultural Education Facilities Finance Corp. (RB) Series A 5.000%, 12/01/25	385	393,448
			5.000%, 12/01/26	540	552,931
			5.000%, 05/15/27	515	543,531
			5.000%, 07/01/28	285	311,161
			Hurst-Euless-Bedford Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24	1,260	1,283,353

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>
TEXAS — (Continued)			TEXAS — (Continued)		
Katy Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	60	\$ 60,542	Tarrant County College District (GO) 5.000%, 08/15/24	130	\$ 132,196
Lewisville Independent School District (GO) 5.000%, 08/15/24	985	1,001,440	Texas State Technical College (RB) (AGM) Series A 5.000%, 08/01/23	590	590,000
Lone Star College System (GO) Series A 5.000%, 02/15/24	2,400	2,420,923	Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB) 5.000%, 02/01/24	600	605,080
Lower Colorado River Authority (RB) 5.000%, 05/15/24	575	582,540	Waco Independent School District (GO) (PSF-GTD) □ 4.000%, 08/15/34 (Pre-refunded @ \$100, 8/15/24).....	400	402,372
Lower Colorado River Authority (RB) Series A 5.000%, 05/15/24	215	217,819	West Harris County Regional Water Authority (RB) Series A 5.000%, 12/15/24	475	485,431
North East Independent School District (GO) (PSF-GTD) Series B □ 4.000%, 02/01/29 (Pre-refunded @ \$100, 2/1/24).....	770	772,526	West Travis County Public Utility Agency (RB) (AGM) 6.500%, 08/15/24	630	<u>649,927</u>
North Texas Tollway Authority (RB) Series A 5.000%, 01/01/25	1,560	1,571,076	TOTAL TEXAS.....		<u>40,330,974</u>
5.000%, 01/01/27	100	100,631	UTAH — (0.9%)		
Northside Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24	520	529,105	Central Utah Water Conservancy District (RB) Series A 5.000%, 10/01/24	1,160	1,184,556
Permanent University Fund - University of Texas System (RB) Series B □ 4.000%, 07/01/32 (Pre-refunded @ \$100, 7/1/24).....	2,000	2,013,842	City of Salt Lake City Public Utilities Revenue (RB) 5.000%, 02/01/25	275	<u>282,437</u>
Prosper Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	165	166,465	TOTAL UTAH.....		<u>1,466,993</u>
Richardson Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	270	272,483	WASHINGTON — (7.4%)		
State of Texas (GO) Series A 5.000%, 10/01/23.....	2,450	2,456,719	City of Seattle Water System Revenue (RB) 5.000%, 08/01/24	1,085	1,104,537
State of Texas (GO) Series B 5.000%, 08/01/24	170	173,061	Clark County Public Utility District No. 1 Generating System Revenue (RB) 5.000%, 01/01/24.....	1,185	1,192,619
Stephen F Austin State University (RB) 5.000%, 10/15/26	900	947,465	County of King (GO) Series A 4.000%, 01/01/25	890	900,392
			Energy Northwest (RB) Series A 5.000%, 07/01/26	515	544,089
			King County Public Hospital District No. 1 (GO) 5.000%, 12/01/24	490	500,360

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>
WASHINGTON — (Continued)			WISCONSIN — (Continued)		
King County School District			State of Wisconsin (GO)		
No. 415 Kent (GO) (SCH			Series 1		
BD GTY)			5.000%, 05/01/24	2,000	\$ 2,025,599
4.000%, 12/01/23	2,700	\$ 2,706,330	State of Wisconsin (GO)		
Port of Seattle (GO)			Series 2021-2		
4.000%, 06/01/32	490	491,315	5.000%, 05/01/24	2,520	2,552,255
State of Washington (GO)			State of Wisconsin (GO)		
Series A-1			Series A		
5.000%, 08/01/26	500	517,259	□ 5.000%, 05/01/30		
State of Washington (GO)			(Pre-refunded @		
Series C			\$100, 5/1/25).....	1,700	1,754,898
5.000%, 07/01/25	1,515	1,515,387	Waunakee Community		
State of Washington (GO)			School District (GO)		
Series E			6.000%, 04/01/24	1,000	1,016,892
5.000%, 07/01/24	1,175	1,193,198	TOTAL WISCONSIN.....		<u>15,003,026</u>
State of Washington (GO)			TOTAL MUNICIPAL BONDS		
Series RD			(Cost \$163,805,905).....		<u>162,967,415</u>
5.000%, 08/01/24	865	879,722			
Whatcom County School					
District No. 501					
Bellingham (GO) (SCH					
BD GTY)					
5.000%, 12/01/23	540	<u>543,022</u>			
TOTAL WASHINGTON.....		<u>12,088,230</u>			
WISCONSIN — (9.1%)					
Appleton Area School					
District (GO)					
□ 3.750%, 03/01/34					
(Pre-refunded @					
\$100, 3/1/24).....	1,405	1,408,999			
City of Beaver Dam (GO)					
(BAM) Series A					
5.000%, 03/01/24	440	444,083			
City of Milwaukee (GO)					
Series N2					
5.000%, 04/01/24	700	704,747			
City of Milwaukee (GO)					
Series N4					
5.000%, 04/01/25	110	111,863			
Madison Area Technical					
College (GO)					
4.000%, 03/01/24	2,500	2,510,105			
Madison Metropolitan					
School District (GO)					
3.000%, 03/01/24	2,080	2,073,562			
Onalaska School District					
(GO)					
□ 3.250%, 04/01/28					
(Pre-refunded @					
\$100, 4/1/24).....	400	400,023			

	<u>Shares</u>	
INVESTMENT COMPANIES — (0.8%)		
BlackRock Liquidity		
Funds MuniCash		
(Cost \$1,344,523)....	1,344,534	<u>1,344,534</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$165,150,428)^^....		<u>\$164,311,949</u>

- AGM Assured Guaranty Municipal Corporation
- BAM Build America Mutual
- CNTY GTD County Guarantee
- GO General Obligation
- PSF-GTD Public School Fund Guarantee
- RB Revenue Bond
- RN Revenue Note
- SCH BD GTY School Bond Guaranty
- ST Special Tax
- ST AID WITHHLDG State Aid Withholding
- ST INTERCEPT State Intercept
- † See Security Valuation Note within the Notes to Schedules of Investments.
- Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).
- ^^ See Federal Tax Cost Note within the Notes to Schedules of Investments.

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$162,967,415	—	\$162,967,415
Investment Companies.....	\$1,344,534	—	—	1,344,534
TOTAL.....	\$1,344,534	\$162,967,415	—	\$164,311,949

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (98.8%)			CALIFORNIA — (Continued)		
CALIFORNIA — (98.8%)			California Health Facilities		
Alameda County Joint			Financing Authority (RB)		
Powers Authority (RB)			Series A		
Series A			5.000%, 02/01/24	600	\$ 604,341
5.000%, 12/01/30	7,000	\$7,050,961	5.000%, 10/01/24	1,020	1,038,658
5.000%, 12/01/31	500	503,471	5.000%, 11/15/24	5,630	5,764,755
Alum Rock Union			5.000%, 11/15/25	150	156,324
Elementary School			5.000%, 02/01/26	3,040	3,122,073
District (GO) Series A			5.000%, 03/01/26	2,565	2,565,618
5.000%, 08/01/23	780	780,000	5.000%, 11/15/26	1,000	1,064,673
5.000%, 08/01/24	600	609,621	5.000%, 02/01/27	525	539,380
Anaheim Public Financing			4.000%, 03/01/28	4,660	4,660,956
Authority (RB) Series A			5.000%, 10/01/29	2,390	2,444,816
□ 5.000%, 05/01/39			□ 5.000%, 11/15/35		
(Pre-refunded @			(Pre-refunded @		
\$100, 5/1/24).....	8,000	8,113,685	\$100, 11/15/25).....	1,775	1,856,361
□ 5.000%, 05/01/46			□ 5.000%, 08/15/52		
(Pre-refunded @			(Pre-refunded @		
\$100, 5/1/24).....	6,260	6,348,958	\$100, 8/15/23).....	1,095	1,095,688
Apple Valley Unified School			California Municipal Finance		
District (GO) (BAM)			Authority (RB) Series A		
5.000%, 08/01/26	780	780,956	5.000%, 02/01/25	1,970	2,007,347
Bay Area Toll Authority (RB)			5.000%, 02/01/26	1,135	1,167,431
□ 5.000%, 10/01/54			5.000%, 02/01/28	750	791,181
(Pre-refunded @			California Municipal Finance		
\$100, 10/1/24).....	3,350	3,423,233	Authority (RB) Series B		
Bay Area Toll Authority (RB)			5.000%, 10/01/23	1,555	1,559,549
Series F-1			California State Public		
□ 5.000%, 04/01/54			Works Board (RB) Series		
(Pre-refunded @			5.000%, 12/01/24	400	409,876
\$100, 4/1/24).....	1,820	1,843,114	California State Public		
Berkeley Unified School			Works Board (RB) Series		
District (GO) Series D			A		
5.000%, 08/01/23	295	295,000	5.000%, 02/01/24	5,010	5,056,132
Berryessa Union School			5.000%, 02/01/25	7,020	7,221,273
District (GO) Series B			5.000%, 09/01/28	1,175	1,196,997
5.000%, 08/01/23	150	150,000	California State Public		
Burbank Unified School			Works Board (RB) Series		
District (GO) Series A			B		
□ 5.000%, 08/01/29			5.000%, 12/01/23	1,500	1,509,939
(Pre-refunded @			5.000%, 05/01/24	1,200	1,216,963
\$100, 2/1/25).....	1,075	1,105,981	California State Public		
California Educational			Works Board (RB) Series		
Facilities Authority (RB)			D		
Series C			5.000%, 04/01/24	2,155	2,181,941
5.250%, 10/01/24	1,135	1,163,423	5.000%, 05/01/24	6,500	6,591,885
California Health Facilities			5.000%, 11/01/25	1,460	1,524,197
Financing Authority (RB)			California State Public		
5.000%, 11/15/23	775	778,754	Works Board (RB) Series		
5.000%, 11/15/24	100	101,886	E		
			5.000%, 11/01/24	1,000	1,024,022

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
California State Public			Carlsbad Unified School		
Works Board (RB) Series			District (GO) Series B		
F			2.000%, 08/01/23	785	\$ 785,000
5.000%, 05/01/24	1,910	\$1,937,000	Chabot-Las Positas		
California State Public			Community College		
Works Board (RB) Series			District (GO) Series B		
H			5.000%, 08/01/24	4,550	4,635,977
5.000%, 12/01/25	1,810	1,854,690	Chico Unified School		
California State Public			District (GO) Series C		
Works Board (RB) Series			3.000%, 08/01/23	570	570,000
I			Chino Valley Unified School		
5.000%, 11/01/24	1,335	1,341,364	District (GO)		
5.250%, 11/01/28	1,180	1,185,098	4.000%, 08/01/23	750	750,000
California State University			Chino Valley Unified School		
(RB) Series			District (GO) Series C		
□ 5.000%, 11/01/31			4.000%, 08/01/23	275	275,000
(Pre-refunded @			4.000%, 08/01/24	125	125,963
\$100, 11/1/24).....	1,500	1,535,847	4.000%, 08/01/25	275	280,228
California State University			Chula Vista Elementary		
(RB) Series A			School District (GO)		
5.000%, 11/01/23.....	4,350	4,370,816	5.000%, 08/01/24	1,895	1,929,310
□ 5.000%, 11/01/25			City & County of San		
(Pre-refunded @			Francisco (GO) Series A		
\$100, 11/1/24).....	505	517,068	5.000%, 06/15/24	1,245	1,266,507
5.000%, 11/01/25	850	890,436	City & County of San		
□ 5.000%, 11/01/26			Francisco (GO) Series		
(Pre-refunded @			R1		
\$100, 11/1/24).....	5,740	5,877,175	5.000%, 06/15/27	1,860	1,861,902
5.000%, 11/01/26	920	983,314	City & County of San		
□ 5.000%, 11/01/27			Francisco (COP) Series		
(Pre-refunded @			B		
\$100, 11/1/24).....	1,595	1,633,117	5.000%, 04/01/24	2,445	2,473,307
3.375%, 11/01/29	1,435	1,436,493	City & County of San		
□ 5.000%, 11/01/32			Francisco (COP) Series		
(Pre-refunded @			R1		
\$100, 11/1/24).....	1,020	1,044,376	4.000%, 09/01/30	5,215	5,220,704
California Statewide			City of Long Beach Airport		
Communities			System Revenue (RB)		
Development Authority			(AGM) Series A		
(RB) (CA MTG INS)			5.000%, 06/01/24	150	152,221
□ 5.000%, 08/15/35			5.000%, 06/01/25	200	206,907
(Pre-refunded @			5.000%, 06/01/26	200	211,521
\$100, 2/15/26).....	1,000	1,051,733	City of Los Angeles (RN)		
Calleguas Municipal Water			5.000%, 06/27/24	30,060	30,547,390
District (RB) Series A			City of Los Angeles Solid		
□ 5.000%, 07/01/29			Waste Resources		
(Pre-refunded @			Revenue (RB) Series A		
\$100, 7/1/24).....	1,310	1,332,545	5.000%, 02/01/24	605	610,661
Carlsbad Unified School			5.000%, 02/01/25	1,555	1,600,967
District (COP)			City of Oakland (GO) Series		
4.000%, 10/01/23	150	150,160	C-1		
4.000%, 10/01/24	125	126,035	5.000%, 07/15/24	3,580	3,643,747
4.000%, 10/01/25	100	101,821	City of Rancho Cordova		
			(ST)		
			4.000%, 09/01/24	125	125,604

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)		
4.000%, 09/01/25	150	\$ 151,882	Eastern Municipal Water		
City of Riverside Sewer			District (RB) Series A		
Revenue (RB) Series A			3.000%, 07/01/24	1,545	\$1,541,003
5.000%, 08/01/31	1,085	1,133,206	El Dorado Irrigation District		
City of San Francisco			(RB) (AGM) Series A		
Public Utilities			□ 5.000%, 03/01/34		
Commission Water			(Pre-refunded @		
Revenue (RB) Series A			\$100, 3/1/24).....	3,015	3,046,455
5.000%, 11/01/23.....	3,240	3,254,533	□ 5.250%, 03/01/39		
City of San Mateo (ST)			(Pre-refunded @		
(BAM)			\$100, 3/1/24).....	4,000	4,047,434
5.000%, 09/01/24	125	127,087	El Rancho Unified School		
5.000%, 09/01/25	280	288,643	District (GO) (BAM)		
5.000%, 09/01/26	250	262,292	Series C		
Contra Costa Water District			5.000%, 08/01/25	675	700,689
(RB) Series W			Evergreen School District		
5.000%, 10/01/23	1,515	1,519,407	(GO)		
County of Los Angeles (RN)			2.000%, 08/01/23	3,000	3,000,000
5.000%, 06/28/24	13,600	13,820,548	Fairfield-Suisun Unified		
County of Riverside (RN)			School District (GO)		
5.000%, 06/28/24	8,400	8,533,195	4.000%, 08/01/23	1,150	1,150,000
County of Riverside CA			Foothill-De Anza		
(RN) Series A			Community College		
3.700%, 10/19/23	1,090	1,091,079	District (GO)		
County of Santa Cruz (RN)			□ 5.000%, 08/01/26		
5.000%, 07/05/24	17,500	17,809,356	(Pre-refunded @		
Delano Union School			\$100, 8/1/23).....	1,165	1,187,014
District (GO) (AGM)			Foothill-Eastern		
4.000%, 02/01/24	275	275,902	Transportation Corridor		
4.000%, 02/01/25	300	303,654	Agency (RB) Series A		
4.000%, 02/01/26	315	322,372	□ 6.000%, 01/15/49		
Desert Community College			(Pre-refunded @		
District (GO) Series A-1			\$100, 1/15/24).....	9,225	9,345,346
4.000%, 08/01/23	1,500	1,500,000	Fremont Unified School		
Dublin Unified School			District/Alameda County		
District (GO) Series A-2			(GO) Series A		
5.000%, 08/01/24	510	519,435	□ 4.000%, 08/01/35		
East Bay Municipal Utility			(Pre-refunded @		
District Wastewater			\$100, 8/1/24).....	1,940	1,959,653
System Revenue (RB)			□ 4.000%, 08/01/46		
Series A			(Pre-refunded @		
5.000%, 06/01/24	110	111,774	\$100, 8/1/24).....	7,700	7,778,004
5.000%, 06/01/25	150	155,615	Fremont Union High School		
East Bay Regional Park			District (GO) Series A		
District (GO) Series A-2			2.000%, 08/01/23	730	730,000
5.000%, 09/01/24	5,000	5,105,918	Fresno Unified School		
East Side Union High			District (GO)		
School District (GO)			□ 5.000%, 08/01/44		
5.000%, 08/01/23	375	375,000	(Pre-refunded @		
5.000%, 08/01/24	275	280,115	\$100, 8/1/24).....	8,000	8,155,917
East Side Union High			Fresno Unified School		
School District (GO)			District (GO) Series D		
Series C			2.000%, 08/01/23	1,600	1,600,000
2.000%, 08/01/24	6,420	6,304,970			

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)		
Gilroy Unified School			La Quinta Redevelopment		
District (GO) (AGM)			Successor Agency (TAN)		
4.000%, 08/01/23	1,915	\$ 1,915,000	Series A		
□ 5.000%, 08/01/27			5.000%, 09/01/23	1,500	\$ 1,502,048
(Pre-refunded @			□ 5.000%, 09/01/28		
\$100, 8/1/24).....	1,500	1,528,344	(Pre-refunded @		
Glendale Community			\$100, 9/1/23).....	1,500	1,502,048
College District (GO)			□ 5.000%, 09/01/29		
Series B			(Pre-refunded @		
4.000%, 08/01/23	525	525,000	\$100, 9/1/24).....	1,000	1,020,540
Golden State Tobacco			□ 5.000%, 09/01/30		
Securitization Corp. (RB)			(Pre-refunded @		
(ST APPROP) Series A			\$100, 9/1/23).....	1,000	1,001,365
□ 5.000%, 06/01/45			Lodi Unified School District		
(Pre-refunded @			(GO)		
\$100, 6/1/25).....	10,820	11,226,992	3.000%, 08/01/23	750	750,000
Grossmont Union High			5.000%, 08/01/24	600	610,804
School District (GO)			5.000%, 08/01/25	500	519,521
Series J2			Long Beach Bond Finance		
4.000%, 08/01/23	1,000	1,000,000	Authority (RB)		
Grossmont-Cuyamaca			5.000%, 08/01/24	685	697,199
Community College			Long Beach Community		
District (GO)			College District (GO)		
5.000%, 08/01/23	1,640	1,640,000	Series D		
Hayward Area Recreation &			4.000%, 08/01/24	1,285	1,295,399
Park District (GO) Series			Los Angeles Community		
5.000%, 08/01/24	1,485	1,512,914	College District (GO)		
Imperial Community College			Series A		
District (GO) Series A			□ 5.000%, 08/01/27		
5.000%, 08/01/24	500	508,806	(Pre-refunded @		
Imperial Community College			\$100, 8/1/24).....	1,215	1,237,959
District (GO) (AGM)			□ 5.000%, 08/01/28		
Series A			(Pre-refunded @		
5.000%, 08/01/25	200	207,493	\$100, 8/1/24).....	1,115	1,136,069
Indio Finance Authority (RB)			□ 5.000%, 08/01/30		
(BAM) Series A			(Pre-refunded @		
5.000%, 11/01/24	125	127,402	\$100, 8/1/24).....	9,010	9,180,254
5.000%, 11/01/25	225	232,808	□ 5.000%, 08/01/31		
5.000%, 11/01/26	300	316,177	(Pre-refunded @		
Inglewood Unified School			\$100, 8/1/24).....	1,000	1,018,896
District (GO) (AGM)			□ 4.000%, 08/01/32		
Series A			(Pre-refunded @		
4.000%, 08/01/23	1,125	1,125,000	\$100, 8/1/24).....	5,085	5,131,518
Jefferson Union High			Los Angeles Community		
School District (GO)			College District (GO)		
5.000%, 08/01/24	580	591,017	Series A-1		
Jefferson Union High			5.000%, 08/01/24	7,500	7,644,688
School District (GO)			5.000%, 08/01/25	10,010	10,416,635
Series A			Los Angeles Community		
5.000%, 08/01/24	670	682,727	College District (GO)		
Kern High School District			Series C-1		
(GO)			5.000%, 08/01/24	3,890	3,965,045
5.000%, 08/01/24	600	610,449			

DFA CALIFORNIA SHORT-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)		
Los Angeles County			Los Angeles Unified School		
Metropolitan			District (GO) Series A		
Transportation Authority			5.000%, 07/01/24.	5,665	\$5,766,607
Sales Tax Revenue (RB)			5.000%, 07/01/25.	1,765	1,834,721
5.000%, 07/01/24.	1,600	\$1,627,971	Los Angeles Unified School		
Los Angeles County			District (GO) Series B		
Metropolitan			5.000%, 07/01/24.	2,500	2,544,839
Transportation Authority			Los Angeles Unified School		
Sales Tax Revenue (RB)			District (GO) Series B-1		
Series A			4.000%, 07/01/24.	1,025	1,034,217
5.000%, 07/01/24.	8,010	8,150,029	Los Angeles Unified School		
Los Angeles County Public			District (GO) Series C		
Works Financing			5.000%, 07/01/27.	4,500	4,572,956
Authority (RB) Series F			5.000%, 07/01/28.	1,625	1,651,345
5.000%, 12/01/23.	300	301,828	4.000%, 07/01/31.	7,500	7,555,097
5.000%, 12/01/24.	245	251,275	Los Rios Community		
Los Angeles Department of			College District (GO)		
Water & Power (RB)			5.000%, 08/01/25.	500	519,521
Series A			Manhattan Beach Unified		
5.000%, 07/01/24.	1,425	1,449,782	School District (GO)		
Los Angeles Department of			Series B		
Water & Power (RB)			3.000%, 09/01/23.	1,140	1,139,635
Series B			Marin Community College		
5.000%, 01/01/24.	1,100	1,106,671	District (GO)		
5.000%, 07/01/24.	2,075	2,111,087	□ 3.500%, 08/01/34		
5.000%, 07/01/29.	1,500	1,511,130	(Pre-refunded @		
5.000%, 07/01/30.	8,000	8,059,362	\$100, 8/1/25).....	1,750	1,770,163
5.000%, 07/01/31.	4,675	4,709,689	□ 3.500%, 08/01/35		
Los Angeles Department of			(Pre-refunded @		
Water & Power (RB)			\$100, 8/1/25).....	1,750	1,770,163
Series C			□ 3.500%, 08/01/36		
5.000%, 07/01/24.	3,200	3,255,652	(Pre-refunded @		
Los Angeles Department of			\$100, 8/1/25).....	1,975	1,997,756
Water & Power (RB)			□ 3.500%, 08/01/37		
Series E			(Pre-refunded @		
5.000%, 07/01/24.	4,000	4,069,564	\$100, 8/1/25).....	3,500	3,540,327
5.000%, 07/01/26.	1,870	1,903,880	□ 3.500%, 08/01/38		
Los Angeles Department of			(Pre-refunded @		
Water & Power Water			\$100, 8/1/25).....	2,000	2,023,044
System Revenue (RB)			Menifee Union School		
Series A			District (GO) Series C		
5.000%, 07/01/24.	3,625	3,688,043	4.000%, 08/01/23.	505	505,000
5.000%, 07/01/29.	1,255	1,276,370	Merced Community College		
5.000%, 07/01/31.	3,575	3,758,936	District (GO)		
Los Angeles Department of			5.000%, 08/01/24.	50	50,876
Water & Power Water			Midpeninsula Regional		
System Revenue (RB)			Open Space District Field		
Series B			Employees Corp. (GO)		
5.000%, 07/01/24.	1,050	1,068,261	Series A		
Los Angeles Department of			5.000%, 09/01/23.	1,415	1,416,886
Water & Power Water			Modesto Irrigation District		
System Revenue (RB)			(RB) Series B		
Series C			5.000%, 10/01/23.	1,050	1,052,845
5.000%, 07/01/24.	320	325,565	5.000%, 10/01/24.	2,170	2,215,436
5.000%, 07/01/25.	515	534,758	5.000%, 10/01/25.	1,025	1,067,279

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)		
Monrovia Unified School			Orange County		
District (GO) Series A			Transportation Authority		
5.000%, 08/01/24	1,115	\$1,135,959	(RB)		
Morgan Hill Redevelopment			5.000%, 10/15/24	5,720	\$5,851,177
Successor Agency (TAN)			Palm Springs Unified		
Series A			School District (GO)		
□ 5.000%, 09/01/33			Series A		
(Pre-refunded @			5.000%, 08/01/24	300	305,847
\$100, 9/1/23).....	1,750	1,752,462	5.000%, 08/01/25	325	338,460
Mount Diablo Unified			Panama-Buena Vista Union		
School District (GO)			School District (GO)		
Series B			3.000%, 08/01/24	2,450	2,445,191
4.000%, 08/01/24	1,425	1,436,951	Pasadena Area Community		
Municipal Improvement			College District (GO)		
Corp. of Los Angeles			4.000%, 08/01/24	1,625	1,641,941
(RB) Series C			Peralta Community College		
5.000%, 11/01/23	1,650	1,657,031	District (GO)		
Natomas Unified School			5.000%, 08/01/24	1,000	1,017,908
District (GO)			Peralta Community College		
5.000%, 08/01/25	1,690	1,717,589	District (GO) Series A		
Norman Y Mineta San Jose			5.000%, 08/01/25	800	812,430
International Airport SJC			5.000%, 08/01/29	500	507,525
(RB) Series C			4.000%, 08/01/30	3,500	3,514,389
5.000%, 03/01/30	1,750	1,770,289	Pleasanton Unified School		
North Lake Tahoe Public			District (GO)		
Financing Authority (RB)			5.000%, 08/01/24	2,600	2,650,158
5.000%, 12/01/24	170	173,974	Rialto Unified School		
5.000%, 12/01/25	175	182,625	District (GO)		
Northern California Power			5.000%, 08/01/24	940	957,669
Agency (RB) Series A			Rio Elementary School		
5.000%, 07/01/24	500	508,016	District Community		
5.000%, 07/01/25	850	881,966	Facilities District (ST)		
Northern California			□ 5.000%, 09/01/27		
Transmission Agency			(Pre-refunded @		
(RB) Series A			\$100, 9/1/24).....	1,000	1,020,005
5.000%, 05/01/24	500	506,251	□ 5.000%, 09/01/30		
Oakland Unified School			(Pre-refunded @		
District/Alameda County			\$100, 9/1/24).....	1,000	1,020,005
(GO) (AGM)			Sacramento City Unified		
5.000%, 08/01/23	1,500	1,500,000	School District (GO)		
Oakland Unified School			(BAM)		
District/Alameda County			5.000%, 07/01/25	830	860,586
(GO) (AGM) Series A			Sacramento City Unified		
5.000%, 08/01/31	200	215,902	School District (GO)		
Oakland Unified School			(BAM) Series A		
District/Alameda County			5.000%, 08/01/24	1,210	1,231,191
(GO)			Sacramento City Unified		
5.000%, 08/01/28	910	964,742	School District (GO)		
Orange County Sanitation			(AGM)		
District (RB) Series A			4.000%, 07/01/26	1,025	1,048,816
5.000%, 02/01/24	5,420	5,474,465	5.000%, 07/01/28	1,000	1,013,681
5.000%, 02/01/33	1,700	1,797,151	Sacramento Municipal		
			Utility District (RB) Series		
			J		
			5.000%, 08/15/24	300	305,868

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 08/15/25	750	\$ 780,380	San Francisco Community		
San Diego Association of			College District (GO)		
Governments (RB) Series			5.000%, 06/15/29	1,500	\$1,559,974
A			San Francisco Unified		
5.000%, 11/15/25	6,555	6,707,722	School District (GO)		
San Diego Community			5.000%, 06/15/24	1,055	1,073,681
College District (GO)			5.000%, 06/15/25	1,750	1,813,810
5.000%, 08/01/23	440	440,000	San Francisco Unified		
5.000%, 08/01/24	1,250	1,272,508	School District (GO)		
□ 5.000%, 08/01/32			Series B		
(Pre-refunded @			4.000%, 06/15/25	1,515	1,538,178
\$100, 8/1/23).....	10	10,000	San Francisco Unified		
San Diego County Regional			School District (GO)		
Transportation			Series C		
Commission (RB) Series			4.000%, 06/15/24	8,755	8,835,462
A			5.000%, 06/15/24	800	814,166
□ 5.000%, 04/01/31			5.000%, 06/15/25	560	580,419
(Pre-refunded @			San Gabriel Unified School		
\$100, 4/1/24).....	7,800	7,899,060	District (GO) Series A		
□ 5.000%, 04/01/44			4.000%, 08/01/23	315	315,000
(Pre-refunded @			San Gabriel Unified School		
\$100, 4/1/24).....	2,825	2,860,877	District (GO) Series B		
San Diego County Water			4.000%, 08/01/24	300	302,310
Authority (RB)			San Joaquin Hills		
5.000%, 05/01/24	1,050	1,064,999	Transportation Corridor		
San Diego County Water			Agency (RB) Series A		
Authority (RB) Series A			□ 5.000%, 01/15/29		
5.000%, 05/01/25	1,520	1,573,815	(Pre-refunded @		
San Diego Public Facilities			\$100, 1/15/25).....	4,545	4,676,640
Financing Authority (RB)			San Jose Evergreen		
3.000%, 05/15/24	2,000	1,997,890	Community College		
5.000%, 05/15/24	1,070	1,085,702	District (GO) Series A		
San Diego Unified School			□ 5.000%, 09/01/26		
District (RN) Series A			(Pre-refunded @		
5.000%, 06/28/24	9,090	9,237,403	\$100, 9/1/24).....	1,100	1,122,594
San Diego Unified School			San Jose Evergreen		
District (GO) Series M-2			Community College		
5.000%, 07/01/24	4,020	4,088,818	District (GO) Series C		
San Francisco Bay Area			5.000%, 09/01/24	560	572,163
Rapid Transit District			San Jose Financing		
(GO) Series C-1			Authority (RB) Series B		
5.000%, 08/01/24	3,520	3,583,384	5.000%, 11/01/23	825	828,639
San Francisco City &			5.000%, 11/01/24	600	614,562
County Airport			5.000%, 11/01/25	510	533,331
Comm-San Francisco			San Jose Unified School		
International Airport (RB)			District (GO) Series C		
Series A			□ 5.000%, 08/01/32		
5.000%, 05/01/25	1,105	1,142,784	(Pre-refunded @		
San Francisco City &			\$100, 8/1/24).....	3,130	3,187,598
County Airport			□ 4.500%, 08/01/33		
Comm-San Francisco			(Pre-refunded @		
International Airport (RB)			\$100, 8/1/24).....	3,875	3,927,428
Series B			□ 4.500%, 08/01/34		
5.000%, 05/01/26	2,500	2,644,430	(Pre-refunded @		
			\$100, 8/1/24).....	4,275	4,332,839

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Lorenzo Unified School District (GO) Series B 4.000%, 08/01/23	700	\$ 700,000	Santa Clara County Financing Authority (RB) Series A 3.000%, 11/15/25	1,000	\$ 996,379
San Luis Coastal Unified School District (GO) Series C □ 5.000%, 08/01/39 (Pre-refunded @ \$100, 8/1/26).....	750	797,388	Santa Clara Valley Transportation Authority (RB) Series A 5.000%, 04/01/24	5,580	5,650,910
San Luis Obispo County Community College District (GO) Series C 4.000%, 08/01/23	1,070	1,070,000	5.000%, 04/01/25	5,000	5,165,460
San Luis Obispo County Financing Authority (RB) Series A 5.000%, 11/15/23	300	301,505	□ 5.000%, 04/01/34 (Pre-refunded @ \$100, 4/1/25).....	1,000	1,032,263
San Mateo County Community College District (GO) □ 5.000%, 09/01/27 (Pre-refunded @ \$100, 9/1/24).....	1,500	1,531,776	Santa Cruz City Elementary School District (GO) Series C 3.000%, 08/01/23	710	710,000
□ 5.000%, 09/01/29 (Pre-refunded @ \$100, 9/1/24).....	4,000	4,084,735	3.000%, 08/01/24	1,100	1,098,911
5.000%, 09/01/34	4,050	4,135,794	Santa Monica Community College District (GO) Series B □ 4.000%, 08/01/31 (Pre-refunded @ \$100, 8/1/24).....	1,225	1,237,169
San Mateo Foster City Public Financing Authority (RB) Series B 5.000%, 08/01/25	500	520,509	Santa Monica-Malibu Unified School District (GO) Series D □ 5.000%, 08/01/43 (Pre-refunded @ \$100, 8/1/23).....	865	865,000
San Mateo Joint Powers Financing Authority (RB) Series A 5.000%, 07/15/24	4,000	4,066,693	Santa Rosa Elementary School District (GO) Series A 5.000%, 08/01/24	500	509,695
San Mateo Union High School District (GO) Series A 4.000%, 09/01/23	1,025	1,025,554	Silicon Valley Clean Water (RB) Series A 3.000%, 03/01/24	1,925	1,922,378
San Pablo Joint Powers Financing Authority (RB) (AGM) 4.000%, 11/01/23	125	125,201	Simi Valley Unified School District (GO) Series C 5.000%, 08/01/24	2,465	2,511,335
4.000%, 11/01/24	175	176,446	Southern California Public Power Authority (RB) 5.000%, 07/01/25	520	540,442
4.000%, 11/01/25	180	182,892	Southern California Public Power Authority (RB) Series A 5.000%, 04/01/24	2,500	2,519,929
San Ramon Valley Unified School District (GO) □ 4.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/23).....	985	985,000	5.000%, 07/01/30	3,000	3,021,765
San Ysidro School District (GO) (AGM) Series B 5.000%, 08/01/24	1,050	1,067,250	5.000%, 07/01/31	1,465	1,522,106
5.000%, 08/01/25	375	388,091	Southwestern Community College District (GO) Series E-2 3.000%, 08/01/23	820	820,000

DFA CALIFORNIA 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
State Center Community			□ 5.000%, 12/01/28		
College District (GO)			(Pre-refunded @		
Series C			\$100, 12/1/24).....	1,690	\$ 1,733,286
5.000%, 08/01/24	765	\$ 779,758	□ 5.000%, 12/01/29		
State of California (GO)			(Pre-refunded @		
5.000%, 09/01/23	3,770	3,775,457	\$100, 12/1/24).....	5,000	5,128,066
4.000%, 10/01/23	2,515	2,518,425	State of California		
5.000%, 10/01/23	5,000	5,014,876	Department of Water		
5.000%, 11/01/23	10,590	10,638,031	Resources (RB) Series		
5.000%, 12/01/23	4,345	4,371,624	BB		
3.000%, 03/01/24	5,000	4,997,059	5.000%, 12/01/24	10,000	10,254,813
4.000%, 03/01/24	3,350	3,367,771	Stockton Unified School		
5.000%, 03/01/24	11,000	11,121,114	District (COP)		
5.000%, 04/01/24	18,800	19,036,274	5.000%, 02/01/26	200	209,113
5.000%, 08/01/24	2,510	2,558,422	Stockton Unified School		
5.000%, 09/01/24	7,535	7,693,003	District (GO) (AGM)		
4.000%, 10/01/24	1,160	1,173,134	Series B		
5.000%, 10/01/24	16,610	16,986,532	4.000%, 08/01/23	1,000	1,000,000
5.000%, 11/01/24	2,015	2,062,905	4.000%, 08/01/24	600	603,667
5.000%, 12/01/24	3,815	3,912,211	Sweetwater Union High		
5.500%, 02/01/25	4,460	4,618,286	School District (GO)		
5.000%, 04/01/25	1,075	1,108,975	(BAM)		
5.000%, 10/01/25	900	938,277	5.000%, 08/01/26	1,000	1,016,626
5.000%, 11/01/25	1,300	1,304,827	5.000%, 08/01/28	6,000	6,101,529
5.000%, 12/01/25	3,095	3,110,680	Temecula Valley Unified		
3.000%, 03/01/26	1,775	1,773,343	School District (GO)		
5.000%, 08/01/26	3,540	3,756,336	Series D		
5.000%, 11/01/28	3,000	3,010,914	4.000%, 08/01/23	280	280,000
5.000%, 05/01/29	5,000	5,068,080	Tracy Public Financing		
5.000%, 05/01/31	5,850	5,930,523	Authority (RB) Series A		
5.000%, 08/01/31	4,540	4,721,028	5.000%, 11/01/23	150	150,557
5.000%, 10/01/31	10,110	10,326,346	5.000%, 11/01/24	295	300,813
5.000%, 04/01/33	4,000	4,048,686	5.000%, 11/01/25	440	455,752
State of California (GO)			Ukiah Public Financing		
Series A			Authority (RB)		
5.000%, 11/01/24	10,000	10,237,743	4.000%, 04/01/24	325	326,201
State of California (GO)			4.000%, 04/01/25	300	303,082
Series C			4.000%, 04/01/26	350	356,101
5.000%, 09/01/28	1,825	1,905,359	University of California (RB)		
State of California			Series AM		
Department of Water			5.000%, 05/15/25	1,255	1,276,274
Resources (RB) Series			University of California (RB)		
AR			Series BN		
□ 5.000%, 12/01/25			5.000%, 05/15/24	15,070	15,310,014
(Pre-refunded @			Val Verde Unified School		
\$100, 6/1/24).....	1,790	1,817,832	District (GO) (BAM)		
State of California			Series A		
Department of Water			□ 5.000%, 08/01/38		
Resources (RB) Series			(Pre-refunded @		
AS			\$100, 8/1/23).....	140	140,000
5.000%, 12/01/24	420	430,702	Vallejo City Unified School		
□ 5.000%, 12/01/27			District (GO) (BAM)		
(Pre-refunded @			5.000%, 08/01/23	2,170	2,170,000
\$100, 12/1/24).....	3,075	3,153,761			

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (98.8%)			CALIFORNIA — (Continued)		
CALIFORNIA — (98.8%)			California Infrastructure &		
Alameda County Joint			Economic Development		
Powers Authority (RB)			Bank (RB) (AMBAC)		
Series A			Series A		
5.000%, 12/01/31	1,000	\$1,006,943	□ 5.000%, 07/01/36		
Antelope Valley Community			(Pre-refunded @		
College District (GO)			\$100, 1/1/28).....	385	\$ 424,269
Series A			California Municipal Finance		
5.000%, 08/01/24	850	865,726	Authority (RB) Series A		
Arcadia Unified School			5.000%, 02/01/27	685	715,256
District (GO)			5.000%, 02/01/29	825	881,692
3.000%, 08/01/26	1,035	1,031,826	5.000%, 02/01/30	1,000	1,079,943
Berkeley Unified School			California State Public		
District (GO) Series D			Works Board (RB) Series		
5.000%, 08/01/23	600	600,000	5.000%, 12/01/31	1,500	1,772,274
Berkeley Unified School			California State Public		
District (GO) Series E			Works Board (RB) Series		
5.000%, 08/01/27	455	495,141	A		
Berryessa Union School			5.000%, 08/01/27	4,000	4,338,656
District (GO) Series B			5.000%, 02/01/28	5,030	5,509,138
5.000%, 08/01/26	150	159,300	California State Public		
Beverly Hills Unified School			Works Board (RB) Series		
District (GO) Series			C		
4.000%, 08/01/30	1,330	1,407,708	5.000%, 11/01/28	1,790	1,992,373
Burbank Unified School			5.000%, 08/01/35	675	785,021
District (GO)			California State Public		
5.000%, 08/01/24	300	305,550	Works Board (RB) Series		
Calexico Unified School			D		
District (GO) (BAM)			5.000%, 11/01/23	570	572,528
5.000%, 08/01/31	385	447,711	5.000%, 05/01/28	3,040	3,347,694
4.000%, 08/01/34	525	558,699	California State University		
California Health Facilities			(RB) Series A		
Financing Authority (RB)			5.000%, 11/01/25.....	3,015	3,159,643
5.000%, 02/01/33	1,045	1,110,652	5.000%, 11/01/26.....	1,375	1,470,172
5.000%, 02/01/34	1,250	1,327,872	3.250%, 11/01/28	4,000	3,987,802
California Health Facilities			3.375%, 11/01/29	5,000	5,005,203
Financing Authority (RB)			5.000%, 11/01/29	1,500	1,708,628
Series A			5.000%, 11/01/31	1,100	1,166,987
5.000%, 11/15/25	4,840	5,044,041	□ 5.000%, 11/01/33		
5.000%, 02/01/27	1,740	1,787,659	(Pre-refunded @		
5.000%, 11/15/34	3,000	3,257,986	\$100, 11/1/24).....	765	783,282
California Health Facilities			California Statewide		
Financing Authority (RB)			Communities		
Series B			Development Authority		
5.000%, 08/15/35	1,560	1,648,753	(RB) (AGM)		
			□ 5.000%, 11/15/49		
			(Pre-refunded @		
			\$100, 11/15/24).....	1,000	1,025,908

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)		
California Statewide			City of Los Angeles (GO)		
Communities			Series B		
Development Authority			5.000%, 09/01/24	1,560	\$1,592,712
(RB) Series A			City of Oakland (GO) Series		
4.000%, 06/01/25	1,165	\$1,181,118	A		
4.000%, 06/01/26	1,035	1,064,124	5.000%, 01/15/25	500	513,944
5.000%, 03/01/27	1,490	1,544,178	City of Pacifica (COP)		
Carlsbad Unified School			5.000%, 01/01/24	250	251,793
District (COP)			City of Pasadena Water		
4.000%, 10/01/26	85	87,562	Revenue (RB) Series A		
4.000%, 10/01/28	150	158,233	5.000%, 06/01/25	360	372,758
4.000%, 10/01/29	110	117,239	City of Riverside Sewer		
Cerritos Community College			Revenue (RB) Series A		
District (GO) Series C			5.000%, 08/01/37	2,260	2,470,353
5.000%, 08/01/29	400	454,633	City of San Francisco		
Chabot-Las Positas			Public Utilities		
Community College			Commission Water		
District (GO)			Revenue (RB) Series A		
4.000%, 08/01/34	2,610	2,664,869	5.000%, 11/01/24	1,250	1,280,336
Chico Unified School			5.000%, 11/01/25	1,090	1,139,380
District (GO) Series A-2			4.000%, 11/01/30	1,270	1,321,764
4.000%, 08/01/24	250	251,901	City of San Mateo (ST)		
Chula Vista Elementary			(BAM)		
School District (GO)			5.000%, 09/01/27	250	266,769
5.000%, 08/01/39	800	912,340	5.000%, 09/01/28	370	400,715
Chula Vista Municipal			Clovis Unified School		
Financing Authority (RB)			District (GO) Series B		
5.000%, 05/01/25	275	283,881	5.000%, 08/01/31	425	494,302
City & County of San			5.000%, 08/01/32	300	346,479
Francisco (COP)			Contra Costa Transportation		
5.000%, 04/01/25	1,000	1,030,782	Authority Sales Tax		
City & County of San			Revenue (RB) Series A		
Francisco (GO) Series A			5.000%, 03/01/32	1,000	1,035,178
5.000%, 06/15/24	1,000	1,017,275	Contra Costa Transportation		
City & County of San			Authority Sales Tax		
Francisco (GO) Series			Revenue (RB) Series B		
D-1			5.000%, 03/01/27	1,270	1,372,971
5.000%, 06/15/24	1,265	1,286,852	Contra Costa Water District		
City & County of San			(RB) Series W		
Francisco (GO) Series			5.000%, 10/01/24	360	368,036
R1			5.000%, 10/01/25	400	417,097
5.000%, 06/15/25	2,300	2,389,827	Corona-Norco Unified		
City of Grover Beach (GO)			School District (GO)		
5.000%, 09/01/23	360	360,480	Series B		
City of Long Beach Airport			3.000%, 08/01/23	500	500,000
System Revenue (RB)			5.000%, 08/01/27	165	178,970
(AGM) Series A			County of Sacramento		
5.000%, 06/01/27	210	227,216	(COP) (AGM)		
5.000%, 06/01/28	100	110,658	5.000%, 10/01/28	780	863,906
City of Long Beach Harbor			County of Santa Clara (GO)		
Revenue (RB) Series A			Series C		
5.000%, 05/15/28	500	555,351	5.000%, 08/01/26	900	959,270
5.000%, 05/15/29	385	436,242	5.000%, 08/01/27	3,435	3,747,583

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)		
Culver City School Facilities Financing Authority (RB) (AGM)			Fremont Unified School District/Alameda County (GO) Series E		
5.000%, 08/01/26	855	\$ 918,173	5.000%, 08/01/26	2,660	\$2,826,494
Del Mar Union School District (GO) Series A			Fremont Union High School District (GO) Series A		
4.000%, 08/01/28	255	271,010	5.000%, 08/01/25	795	827,138
Desert Sands Unified School District (GO)			Fresno Unified School District (GO) Series A		
5.000%, 08/01/29	535	607,435	4.000%, 08/01/27	710	740,121
East Bay Municipal Utility District Wastewater System Revenue (RB) Series A			Gilroy Unified School District (GO)		
5.000%, 06/01/26	170	180,269	4.000%, 08/01/24	140	141,078
East Bay Regional Park District (GO) Series A-1			4.000%, 08/01/25	100	101,784
5.000%, 09/01/27	550	600,301	Grossmont Union High School District (GO)		
East Side Union High School District (GO)			5.000%, 08/01/27	500	544,111
5.000%, 08/01/25	275	285,791	4.000%, 08/01/30	1,760	1,819,463
5.000%, 08/01/26	325	345,535	Hacienda La Puente Unified School District (GO) (NPFGC)		
East Side Union High School District (GO) Series C			5.000%, 08/01/23	225	225,000
2.000%, 08/01/24	2,000	1,964,165	Hermosa Beach City School District (GO) Series C		
Elk Grove Unified School District (GO)			3.000%, 08/01/28	510	509,285
4.000%, 08/01/40	2,000	2,012,831	Indio Finance Authority (RB) (BAM) Series A		
Elsinore Valley Municipal Water District Financing Authority (RB) Series A			5.000%, 11/01/27	275	295,101
5.000%, 07/01/24	200	203,098	5.000%, 11/01/29	350	388,227
Evergreen School District (GO)			Jefferson Union High School District (GO)		
3.000%, 08/01/25	1,400	1,397,249	5.000%, 08/01/36	285	334,463
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) (AGM) Series B			Jefferson Union High School District (GO) Series A		
5.000%, 10/01/26	250	266,014	5.000%, 08/01/36	155	181,901
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) Series C			Kern Community College District (GO) Series C		
5.000%, 10/01/25	100	104,274	4.000%, 08/01/25	265	270,296
Fountain Valley Public Financing Authority (RB) Series A			Kern High School District (GO)		
5.000%, 07/01/24	250	253,872	5.000%, 08/01/25	670	696,159
Franklin-Mckinley School District (GO)			5.000%, 08/01/26	1,000	1,061,112
4.000%, 08/01/23	325	325,000	Kern High School District (GO) Series A		
			3.000%, 08/01/26	990	990,054
			Lakeside Union School District/San Diego County (GO)		
			5.000%, 08/01/23	695	695,000
			Las Lomas Elementary School District (GO) Series B		
			3.000%, 07/01/24	1,810	1,809,223

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)		
Livermore-Amador Valley			Los Angeles County		
Water Management			Metropolitan		
Agency (RB)			Transportation Authority		
4.000%, 08/01/25	610	\$ 621,239	Sales Tax Revenue (RB)		
4.000%, 08/01/26	525	541,189	5.000%, 07/01/28	1,310	\$1,456,198
Lodi Unified School District			Los Angeles County		
(GO)			Metropolitan		
5.000%, 08/01/26	500	530,852	Transportation Authority		
Lodi Unified School District			Sales Tax Revenue (RB)		
(GO) Series 2020			Series A		
4.000%, 08/01/27	335	350,632	5.000%, 07/01/25	3,435	3,567,432
Long Beach Bond Finance			5.000%, 07/01/27	3,725	4,049,839
Authority (RB)			Los Angeles County Public		
5.000%, 08/01/26	680	722,562	Works Financing		
Long Beach Community			Authority (RB) Series A		
College District (GO)			5.000%, 12/01/32	1,000	1,163,594
Series C			Los Angeles County Public		
5.000%, 08/01/28	140	155,233	Works Financing		
Long Beach Unified School			Authority (RB) Series D		
District (GO)			5.000%, 12/01/25	190	198,977
5.000%, 08/01/26	210	223,206	Los Angeles County Public		
Long Beach Unified School			Works Financing		
District (GO) Series A			Authority (RB) Series F		
5.000%, 08/01/33	5,025	5,360,857	5.000%, 12/01/25	340	356,065
Los Alamitos Unified School			5.000%, 12/01/26	425	455,431
District (GO) Series C			Los Angeles Department of		
4.000%, 08/01/42	605	620,100	Water & Power (RB)		
Los Angeles Community			Series A		
College District (GO)			5.000%, 07/01/26	1,010	1,074,025
Series A			5.000%, 07/01/29	4,925	5,078,506
5.000%, 08/01/23	340	340,000	5.000%, 07/01/30	4,010	4,651,539
5.000%, 08/01/24	250	254,823	Los Angeles Department of		
Los Angeles Community			Water & Power (RB)		
College District (GO)			Series B		
Series A-1			5.000%, 07/01/29	705	759,299
5.000%, 08/01/27	2,120	2,307,031	Los Angeles Department of		
Los Angeles Community			Water & Power (RB)		
College District (GO)			Series C		
Series C			5.000%, 07/01/26	1,665	1,770,546
5.000%, 08/01/25	1,240	1,290,372	5.000%, 07/01/27	520	566,155
Los Angeles Community			Los Angeles Department of		
College District (GO)			Water & Power (RB)		
Series C-1			Series E		
5.000%, 08/01/26	5,020	5,337,185	5.000%, 07/01/29	500	568,730
Los Angeles Community			5.000%, 07/01/30	300	347,995
College District (GO)			Los Angeles Department of		
Series G			Water & Power Water		
5.000%, 08/01/23	650	650,000	System Revenue (RB)		
Los Angeles Community			Series A		
College District (GO)			5.000%, 07/01/24	350	356,087
Series L			5.000%, 07/01/25	290	301,126
5.000%, 08/01/26	2,545	2,705,804	5.000%, 07/01/26	1,680	1,769,613

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles Department of Water & Power Water System Revenue (RB) Series B			4.000%, 08/01/27	250	\$ 262,441
3.000%, 07/01/26	8,435	\$8,433,495	4.000%, 08/01/28	510	542,021
5.000%, 07/01/28	855	952,928	Modesto Irrigation District (RB) Series A		
Los Angeles Unified School District (GO) Series A			5.000%, 10/01/37	1,055	1,155,837
5.000%, 07/01/24	1,220	1,241,882	Morongo Unified School District (GO) Series A		
5.000%, 07/01/25	1,010	1,049,897	5.000%, 08/01/24	100	101,850
5.000%, 07/01/26	2,025	2,154,537	5.000%, 08/01/25	80	83,123
5.000%, 07/01/27	1,590	1,732,366	5.000%, 08/01/26	220	233,445
5.000%, 07/01/28	1,055	1,176,351	5.000%, 08/01/27	120	130,160
Los Angeles Unified School District (GO) Series B-1			Mount Diablo Unified School District (GO)		
5.000%, 07/01/27	580	631,932	5.000%, 08/01/30	3,900	4,501,657
5.000%, 07/01/34	1,830	2,002,859	Mount Diablo Unified School District (GO)		
Los Angeles Unified School District (GO) Series C			Series A		
5.000%, 07/01/27	3,055	3,328,539	4.000%, 08/01/25	925	943,845
Los Angeles Unified School District (COP) (BAM)			4.000%, 08/01/26	475	490,199
Series A			Mount Diablo Unified School District (GO)		
5.000%, 10/01/27	1,000	1,083,238	Series G		
Los Rios Community College District (GO)			3.000%, 08/01/24	800	797,981
5.000%, 08/01/26	500	531,592	Mount San Jacinto Community College District (GO) Series C		
5.000%, 08/01/27	400	435,289	4.000%, 08/01/24	600	604,665
5.000%, 08/01/28	220	244,264	4.000%, 08/01/25	400	407,916
Los Rios Community College District (GO)			Municipal Improvement Corp. of Los Angeles (RB) Series A		
Series B			5.000%, 11/01/24	325	332,526
5.000%, 08/01/23	510	510,000	5.000%, 11/01/30	3,775	4,395,593
Manhattan Beach Unified School District (GO)			Municipal Improvement Corp. of Los Angeles (RB) Series B		
Series B			5.000%, 11/01/31	3,850	4,115,427
3.000%, 09/01/24	950	949,076	5.000%, 11/01/32	1,550	1,655,133
Metropolitan Water District of Southern California (RB) Series A			Murrieta Valley Unified School District (GO)		
5.000%, 10/01/27	810	888,432	(AGM)		
Metropolitan Water District of Southern California (RB) Series B			5.000%, 09/01/24	1,160	1,183,081
4.000%, 10/01/25	1,000	1,021,303	Napa Valley Unified School District (GO) Series A		
3.000%, 07/01/28	3,420	3,473,569	4.000%, 08/01/34	1,025	1,052,746
Metropolitan Water District of Southern California (RB) Series C			North Lake Tahoe Public Financing Authority (RB)		
5.000%, 07/01/24	1,650	1,678,695	5.000%, 12/01/26	200	213,137
5.000%, 07/01/25	200	207,673	Northern California Power Agency (RB) Series A		
Milpitas Unified School District (GO) Series B			5.000%, 07/01/28	3,400	3,774,467
4.000%, 08/01/25	400	407,916	Northern Humboldt Union High School District (GO)		
4.000%, 08/01/26	400	413,615	4.000%, 08/01/26	240	246,844

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)		
Novato Sanitary District (RB)			Pomona Unified School District (GO)		
5.000%, 02/01/28	1,475	\$1,623,376	5.000%, 08/01/27	260	\$ 282,013
Oakland Unified School District/Alameda County (GO) (AGM)			Redlands Unified School District (GO)		
5.000%, 08/01/23	300	300,000	5.000%, 07/01/26	300	317,720
5.000%, 08/01/24	1,125	1,144,702	5.000%, 07/01/27	535	579,581
5.000%, 08/01/25	1,250	1,294,129	Redwood City School District (GO)		
Oakland Unified School District/Alameda County (GO)			5.000%, 08/01/27	50	54,391
5.000%, 08/01/24	900	914,786	5.000%, 08/01/28	85	94,375
5.000%, 08/01/26	575	606,919	Reed Union School District (GO)		
Oakland Unified School District/Alameda County (GO) Series A			4.000%, 08/01/27	460	483,604
4.000%, 08/01/24	500	503,312	Riverside County Infrastructure Financing Authority (RB) Series A		
5.000%, 08/01/25	1,290	1,334,275	5.000%, 11/01/24	1,100	1,123,931
Oakland Unified School District/Alameda County (GO) Series B			5.000%, 11/01/25	1,255	1,309,626
5.000%, 08/01/24	1,675	1,702,518	Riverside Unified School District (GO) Series C		
Oakland Unified School District/Alameda County (GO) Series C			5.000%, 08/01/27	225	244,850
5.000%, 08/01/26	500	527,756	5.000%, 08/01/29	225	255,062
Oceanside Public Financing Authority (RB)			5.000%, 08/01/30	300	346,697
4.000%, 11/01/34	600	624,606	Sacramento City Unified School District (GO) (BAM)		
Palm Springs Unified School District (GO) Series A			5.000%, 07/01/27	750	813,368
3.000%, 08/01/25	5,415	5,393,976	Sacramento County Sanitation Districts Financing Authority (RB)		
5.000%, 08/01/28	325	361,811	5.000%, 12/01/24	300	307,724
Palomar Community College District (GO)			Sacramento County Sanitation Districts Financing Authority (RB) Series A		
□ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/25).....	1,000	1,035,752	5.000%, 12/01/24	1,000	1,025,745
Palomar Community College District (GO) Series D			5.000%, 12/01/25	1,000	1,048,633
5.000%, 08/01/23	150	150,000	5.000%, 12/01/26	360	386,609
Pasadena Unified School District (GO) Series B			Sacramento Municipal Utility District (RB) Series E		
5.000%, 08/01/24	800	814,405	5.000%, 08/15/26	1,060	1,129,556
Peralta Community College District (GO) Series E-1			Sacramento Municipal Utility District (RB) Series I		
5.000%, 08/01/25	1,500	1,557,086	5.000%, 08/15/25	1,500	1,560,759
Placentia-Yorba Linda Unified School District (GO)			Sacramento Municipal Utility District (RB) Series J		
4.000%, 08/01/29	1,000	1,064,063	5.000%, 08/15/26	900	959,057
			Sacramento Municipal Utility District (RB) Series K		
			5.000%, 08/15/40	400	461,230

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)		
Sacramento Suburban			San Dieguito Union High		
Water District (RB) Series			School District (GO)		
A			Series A-2		
5.000%, 11/01/26	1,230	\$1,314,346	5.000%, 08/01/23	490	\$ 490,000
5.000%, 11/01/27	765	836,518	San Francisco Bay Area		
San Diego Association of			Rapid Transit District		
Governments (RB) Series			(GO) Series B-1		
A			4.000%, 08/01/36	340	352,671
5.000%, 11/15/25	1,125	1,151,211	San Francisco Bay Area		
5.000%, 11/15/26	1,565	1,634,992	Rapid Transit District		
San Diego Community			(GO) Series C-1		
College District (GO)			5.000%, 08/01/24	1,045	1,063,817
□ 6.000%, 08/01/33			San Francisco Bay Area		
(Pre-refunded @			Rapid Transit District		
\$100, 8/1/27).....	7,695	8,670,076	Sales Tax Revenue (RB)		
San Diego County Regional			Series A		
Transportation			4.000%, 07/01/26	385	396,728
Commission (RB) Series			4.000%, 07/01/34	95	98,325
A			San Francisco City &		
5.000%, 04/01/42	1,500	1,721,635	County Airport		
San Diego County Water			Comm-San Francisco		
Authority (RB)			International Airport (RB)		
5.000%, 05/01/24	940	953,428	Series 2020 B		
San Diego County Water			4.000%, 05/01/37	500	515,841
Authority (RB) Series A			San Francisco City &		
5.000%, 05/01/26	330	349,514	County Airport		
5.000%, 05/01/27	160	173,554	Comm-San Francisco		
San Diego Public Facilities			International Airport (RB)		
Financing Authority (RB)			Series B		
5.000%, 05/15/25	1,020	1,056,451	5.000%, 05/01/27	2,020	2,187,362
San Diego Unified School			San Francisco City &		
District (GO) (AGM)			County Public Utilities		
Series C-2			Commission Wastewater		
5.500%, 07/01/25	2,675	2,804,888	Revenue (RB) Series A		
San Diego Unified School			5.000%, 10/01/28	5,025	5,614,291
District (GO) (AGM)			5.250%, 10/01/40	4,000	4,648,673
Series E-2			San Francisco City &		
5.500%, 07/01/27	3,000	3,313,511	County Public Utilities		
San Diego Unified School			Commission Wastewater		
District (GO) Series C-2			Revenue (RB) Series B		
5.000%, 07/01/29	895	1,017,498	5.000%, 10/01/29	2,000	2,276,947
San Diego Unified School			San Francisco Community		
District (GO) Series F-2			College District (GO)		
5.000%, 07/01/29	2,410	2,739,856	5.000%, 06/15/24.....	2,720	2,759,943
San Diego Unified School			5.000%, 06/15/25	805	832,569
District (GO) Series R-5			San Francisco Unified		
5.000%, 07/01/26	320	339,731	School District (GO)		
San Diego Unified School			4.000%, 06/15/31	250	263,872
District (GO) (NPFGC)			San Francisco Unified		
Series D-1			School District (GO)		
5.500%, 07/01/24	190	194,240	Series A		
5.500%, 07/01/25	445	466,608	5.000%, 06/15/26	1,625	1,719,709

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 Francisco Unified			4.000%, 11/01/27	140	\$ 145,599
School District (GO)			4.000%, 11/01/28	145	152,360
Series C			San Rafael Joint Powers		
5.000%, 06/15/27	2,175	\$2,355,488	Financing Authority (RB)		
San Joaquin Hills			5.000%, 06/01/27	100	107,557
Transportation Corridor			Santa Ana Unified School		
Agency (RB) Series A			District (GO)		
5.000%, 01/15/30	750	826,767	5.000%, 08/01/25	350	363,803
4.000%, 01/15/34	260	272,846	Santa Clara County		
San Jose Evergreen			Financing Authority (RB)		
Community College			Series A		
District (GO) Series A			5.000%, 05/01/25	3,180	3,290,936
4.000%, 09/01/23	100	100,070	Santa Clara Unified School		
San Jose Financing			District (GO)		
Authority (RB) Series B			5.000%, 07/01/24	1,000	1,017,936
5.000%, 11/01/29	500	572,959	Santa Monica Community		
5.000%, 11/01/30	400	467,491	College District (GO)		
San Jose Unified School			Series A		
District (GO)			5.000%, 08/01/26	105	111,572
5.000%, 08/01/31	1,280	1,334,077	Santa Monica Community		
San Juan Unified School			College District (GO)		
District (GO)			Series B		
3.000%, 08/01/24	610	608,876	5.000%, 08/01/44		
3.000%, 08/01/25	1,475	1,472,951	(Pre-refunded @		
3.000%, 08/01/26	3,135	3,137,850	\$100, 8/1/24).....	500	509,844
San Juan Water District			Simi Valley Unified School		
(RB)			District (GO)		
5.000%, 02/01/26	500	522,783	5.000%, 08/01/23	260	260,000
San Leandro Unified School			Sonoma County Junior		
District (GO) (BAM)			College District (GO)		
Series A			Series C		
4.000%, 08/01/24	200	201,325	5.000%, 08/01/29	1,000	1,136,583
4.000%, 08/01/25	125	127,522	5.000%, 08/01/30	800	926,190
San Luis Obispo County			Sonoma Valley Unified		
Financing Authority (RB)			School District (GO)		
Series A			Series B		
5.000%, 11/15/27	150	163,787	5.000%, 08/01/25	500	519,522
5.000%, 11/15/29	250	284,055	Southern California Public		
San Mateo County			Power Authority (RB)		
Community College			5.000%, 07/01/25	1,000	1,039,312
District (GO) Series B			Southern California Public		
5.000%, 09/01/27	450	491,155	Power Authority (RB)		
5.000%, 09/01/28	400	446,509	Series 1		
San Mateo Joint Powers			5.000%, 07/01/24	700	712,491
Financing Authority (RB)			5.000%, 07/01/25	965	1,002,936
Series A			Southern California Public		
5.000%, 07/15/26	3,000	3,185,323	Power Authority (RB)		
San Mateo Union High			Series A		
School District (GO)			5.000%, 07/01/30	1,115	1,158,293
Series B			Southwestern Community		
4.000%, 09/01/24	1,000	1,009,038	College District (GO)		
San Pablo Joint Powers			Series E-2		
Financing Authority (RB)			3.000%, 08/01/24	900	895,033
(AGM)			3.000%, 08/01/25	200	199,607
4.000%, 11/01/26	165	169,467	4.000%, 08/01/26	280	288,309

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)		
Standard School District			Torrance Unified School		
(GO) Series A			District (GO)		
4.000%, 08/01/24	240	\$ 241,262	□ 5.000%, 08/01/26		
State of California (GO)			(Pre-refunded @		
5.000%, 10/01/23	100	100,298	\$100, 8/1/23).....	445	\$ 445,000
5.000%, 11/01/23	875	878,969	Tracy Public Financing		
5.000%, 05/01/24	975	988,855	Authority (RB) Series A		
5.000%, 10/01/24	1,200	1,227,203	5.000%, 11/01/27	490	526,220
5.000%, 12/01/24	750	769,111	5.000%, 11/01/28	345	377,283
5.500%, 02/01/25	1,000	1,035,490	University of California (RB)		
5.000%, 08/01/25	250	259,662	Series AV		
5.000%, 09/01/25	840	874,166	5.000%, 05/15/32	1,660	1,800,623
5.000%, 10/01/25	1,750	1,824,427	University of California (RB)		
5.000%, 11/01/25	2,550	2,663,256	Series BH		
3.000%, 03/01/26	3,055	3,052,148	5.000%, 05/15/25	1,115	1,157,414
5.000%, 08/01/26	5,835	6,191,588	University of California (RB)		
5.000%, 09/01/26	2,290	2,434,366	Series BN		
5.000%, 12/01/26	4,645	4,965,358	5.000%, 05/15/28	3,015	3,353,084
3.000%, 03/01/27	2,525	2,534,185	Upper Santa Clara Valley		
3.500%, 08/01/27	4,720	4,837,097	Joint Powers Authority		
5.000%, 08/01/27	8,860	9,617,119	(RB) Series A		
5.000%, 10/01/27	2,525	2,750,714	5.000%, 08/01/23	350	350,000
5.000%, 04/01/28	1,825	2,011,951	5.000%, 08/01/24	300	305,076
5.000%, 08/01/28	3,450	3,794,617	Ventura County Community		
5.000%, 10/01/28	8,955	9,941,082	College District (GO)		
5.000%, 11/01/28	1,085	1,186,951	□ 5.000%, 08/01/30		
5.000%, 04/01/29	7,265	8,185,412	(Pre-refunded @		
4.000%, 08/01/29	2,800	2,885,286	\$100, 8/1/25).....	500	520,509
5.000%, 10/01/29	1,530	1,621,152	Walnut Creek Elementary		
5.000%, 11/01/29	1,050	1,193,443	School District Contra		
5.000%, 12/01/29	3,055	3,477,879	Costa County (GO)		
5.000%, 09/01/30	1,250	1,335,714	4.000%, 09/01/25	100	102,159
5.000%, 10/01/30	3,655	4,228,667	West Basin Municipal Water		
5.000%, 10/01/31	2,000	2,360,184	District (RB) Series A		
5.000%, 04/01/33	1,890	2,120,814	5.000%, 08/01/27	745	808,075
4.000%, 11/01/33	1,250	1,299,925	5.000%, 08/01/30	2,780	2,945,406
4.000%, 10/01/39	1,500	1,542,890	West Contra Costa Unified		
State of California			School District (GO)		
Department of Water			Series A		
Resources (RB) Series			5.000%, 08/01/24	1,095	1,114,285
AR			West Contra Costa Unified		
5.000%, 12/01/23	900	905,515	School District (GO)		
State of California			Series A-1		
Department of Water			5.000%, 08/01/25	520	539,687
Resources (RB) Series			5.000%, 08/01/26	545	577,501
AS			5.000%, 08/01/27	575	622,096
5.000%, 12/01/24	1,000	1,025,481	West Valley-Mission		
□ 5.000%, 12/01/28			Community College		
(Pre-refunded @			District (GO) Series A		
\$100, 12/1/24).....	1,495	1,533,292	5.000%, 08/01/29	135	153,761
Sunnyvale School District			Westside Union School		
(GO)			District (GO) Series A		
5.000%, 09/01/25	640	666,690	4.000%, 08/01/23	700	700,000
Sylvan Union School					
District (GO) Series C					
5.000%, 08/01/26	405	429,750			

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CALIFORNIA — (Continued)			INVESTMENT COMPANIES — (1.2%)		
Windsor Unified School			BlackRock Liquidity		
District (GO)			Funds California		
4.000%, 08/01/26	105	\$ 107,994	Money Fund Portfolio		
			(Cost \$5,486,491)....	5,490,345	\$ 5,486,502
TOTAL MUNICIPAL BONDS			TOTAL INVESTMENTS — (100.0%)		
(Cost \$477,510,336).....		<u>466,061,096</u>	(Cost \$482,996,827)^.....		<u>\$471,547,598</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$466,061,096	—	\$466,061,096
Investment Companies.....	\$5,486,502	—	—	5,486,502
TOTAL.....	<u>\$5,486,502</u>	<u>\$466,061,096</u>	<u>—</u>	<u>\$471,547,598</u>

DFA NY MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (94.6%)			NEW YORK — (Continued)		
NEW YORK — (94.6%)			City of New York (GO)		
Amityville Union Free			Series H		
School District (GO) (ST			5.000%, 01/01/25	1,500	\$1,538,720
AID WITHHLDG)			5.000%, 08/01/27	1,000	1,001,201
5.000%, 06/15/24	1,500	\$1,525,782	City of New York (GO)		
Ardasley Union Free School			Series I		
District (GO) (ST AID			5.000%, 03/01/31	1,500	1,513,661
WITHHLDG)			City of New York (GO)		
2.250%, 08/15/23	290	289,829	Series J		
Battery Park City Authority			5.000%, 08/01/24	1,715	1,716,778
(RB)			City of Rochester (GO)		
5.000%, 11/01/24	5,500	5,622,336	4.000%, 08/02/23	3,025	3,025,040
Bethlehem Central School			City of Rochester (GO)		
District (GO) (ST AID			Series I		
WITHHLDG)			4.500%, 02/28/24	2,000	2,012,068
5.000%, 06/15/25	2,000	2,072,186	City of Rochester (GO)		
Cattaraugus-Little Valley			Series II_WWW		
Central School District			4.500%, 08/01/24	750	757,233
(GO) (ST AID			City of White Plains (GO)		
WITHHLDG)			Series B		
4.750%, 07/11/24	1,000	1,010,724	5.000%, 02/15/24	505	509,752
City of Auburn (GO)			Cold Spring Harbor Central		
3.500%, 08/16/23	1,000	1,000,014	School District (GO) (ST		
City of Buffalo (GO) Series			AID WITHHLDG)		
A			2.500%, 06/15/24	300	297,458
5.000%, 10/01/24	500	509,721	3.000%, 06/15/25	300	299,246
City of New York (GO)			Corning City School District		
Series 1			(GO) (ST AID		
5.000%, 08/01/23	1,000	1,000,000	WITHHLDG) Series B		
City of New York (GO)			5.000%, 06/21/24	750	759,882
Series A			Cornwall Central School		
5.000%, 08/01/23	725	725,000	District (GO) (ST AID		
5.000%, 08/01/24	4,050	4,122,127	WITHHLDG)		
5.000%, 08/01/25	2,360	2,448,885	4.000%, 10/15/23	500	500,637
5.000%, 08/01/27	1,800	1,862,839	County of Chautauqua (GO)		
City of New York (GO)			4.000%, 06/01/24	575	577,667
Series B			County of Chautauqua (GO)		
3.000%, 08/01/23	460	460,000	(BAM)		
City of New York (GO)			4.000%, 06/01/25	325	330,011
Series C			County of Erie (GO) Series		
5.000%, 08/01/23	510	510,000	A		
5.000%, 08/01/29	500	512,415	5.000%, 09/15/23	200	200,419
City of New York (GO)			5.000%, 09/15/24	195	199,157
Series C-1			5.000%, 09/15/25	190	198,133
5.000%, 08/01/23	1,590	1,590,000	5.000%, 09/15/26	350	373,034
City of New York (GO)			County of Genesee (GO)		
Series E			(BAM)		
5.000%, 08/01/23	1,825	1,825,000	3.000%, 03/15/24	365	364,182
City of New York (GO)			County of Nassau (GO)		
Series F-1			Series B		
5.000%, 08/01/25	275	285,357	5.000%, 04/01/24	415	419,859

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)		
County of Nassau (GO)			Indian River Central School		
Series C			District at Philadelphia		
5.000%, 10/01/32	515	\$ 556,940	(GO) (ST AID		
County of Onondaga (GO)			WITHHLDG)		
5.000%, 08/15/24	700	714,340	4.750%, 06/27/24	750	\$ 757,326
5.000%, 06/15/25	605	628,629	Island Park Union Free		
County of Rockland (GO)			School District (GO) (ST		
Series A			AID WITHHLDG)		
5.000%, 09/01/23	750	750,969	4.000%, 07/15/24	580	584,272
County of Schenectady			Lake Placid Central School		
(GO)			District (GO) (ST AID		
5.000%, 06/15/25	140	144,950	WITHHLDG)		
County of Suffolk (GO)			4.000%, 06/15/24	350	352,466
(AGM) Series A			4.000%, 06/15/25	560	569,486
5.000%, 02/01/25	1,000	1,025,862	Lindenhurst Union Free		
Dutchess County Local			School District (GO) (ST		
Development Corp. (RB)			AID WITHHLDG)		
Series B			2.250%, 09/01/23	195	194,716
4.000%, 07/01/34	20	19,322	Long Island Power Authority		
Eastport-South Manor			(RB) Series A		
Central School District			5.000%, 09/01/35	550	558,069
(GO) (ST AID			Metropolitan Transportation		
WITHHLDG)			Authority (RB) Series B		
4.000%, 08/01/23	500	500,000	5.000%, 11/15/23	260	260,179
Ellenville Central School			Metropolitan Transportation		
District (GO) (ST AID			Authority (RB) Series E		
WITHHLDG)			5.000%, 11/15/30		
4.500%, 06/21/24	750	755,700	(Pre-refunded @		
Elmira City School District			\$100, 11/15/23).....	1,100	1,105,311
(GO) (ST AID			Middle Country Central		
WITHHLDG)			School District At		
4.750%, 06/14/24	700	706,782	Centereach (GO) (ST AID		
Erie County Industrial			WITHHLDG)		
Development Agency			3.000%, 01/15/24	640	638,930
(RB) (ST AID			Middletown City School		
WITHHLDG) Series A			District (GO) (ST AID		
5.000%, 05/01/24	500	506,660	WITHHLDG)		
5.000%, 05/01/25	250	258,246	5.000%, 09/15/24	160	163,021
Erie County Industrial			Monroe County Industrial		
Development Agency			Development Corp. (RB)		
(RB) (ST AID			Series A		
WITHHLDG) Series B			5.000%, 12/01/25	300	307,084
5.000%, 05/01/24	770	780,256	5.000%, 07/01/26	1,145	1,181,797
Haverstraw-Stony Point			Monroe-Woodbury Central		
Central School District			School District (GO) (ST		
(GO) (ST AID			AID WITHHLDG)		
WITHHLDG)			5.000%, 02/15/24	1,000	1,009,783
3.000%, 08/15/23	360	359,917	Mount Vernon City School		
Hempstead Union Free			District (GO) (ST AID		
School District (GO) (ST			WITHHLDG)		
AID WITHHLDG) Series			5.000%, 12/01/24	450	458,630
B			New Rochelle City School		
4.750%, 07/11/24	1,000	1,008,591	District (GO) (ST AID		
			WITHHLDG)		
			5.000%, 09/01/23	560	560,801

DFA NY MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NEW YORK — (Continued)		
New Rochelle City School District (GO) (ST AID WITHHLDG) Series A 5.000%, 04/05/24	3,000	\$3,034,461	New York State Thruway Authority (RB) Series A-1 5.000%, 03/15/24	1,760	\$1,778,649
New York City Industrial Development Agency (RB) (AGM) Series A 5.000%, 03/01/28	510	547,976	New York State Thruway Authority (RB) Series J 5.000%, 01/01/27	535	538,373
New York Convention Center Development Corp. (RB) 5.000%, 11/15/23	560	562,294	New York State Urban Development Corp. (RB) Series A 5.000%, 03/15/24	3,475	3,511,820
	75	77,524		2,530	2,603,617
New York State Dormitory Authority (RB) Series A 5.000%, 03/15/24	4,030	4,074,961		1,000	1,001,924
	300	303,196		2,000	2,092,795
□ 5.000%, 02/15/25 (Pre-refunded @ \$100, 2/15/24)	3,520	3,554,324		680	711,027
	1,685	1,734,030		615	620,194
	765	786,038	New York State Urban Development Corp. (RB) Series A- 5.000%, 03/15/30	800	828,896
□ 5.000%, 03/15/27 (Pre-refunded @ \$100, 3/15/25)	1,690	1,742,821	New York State Urban Development Corp. (RB) Series E 5.000%, 03/15/25	200	205,820
	1,790	1,805,605	North Shore Central School District (GO) (ST AID WITHHLDG) 2.000%, 12/15/23		546,595
	790	811,348		2,500	2,512,026
□ 5.000%, 07/01/34 (Pre-refunded @ \$100, 7/1/24)	500	507,021	4.000%, 04/26/24		
	515	528,548	Odessa-Montour Central School District (GO) (ST AID WITHHLDG) 4.500%, 06/28/24	750	755,633
□ 5.000%, 07/01/44 (Pre-refunded @ \$100, 7/1/24)	1,000	1,014,042	Olean City School District (GO) (ST AID WITHHLDG) 4.500%, 06/28/24	750	755,433
New York State Dormitory Authority (RB) Series A 5.000%, 02/15/25	2,365	2,431,269	Oneida City School District (GO) (ST AID WITHHLDG) 4.500%, 06/21/24	750	755,766
New York State Dormitory Authority (RB) Series B 5.000%, 02/15/24	455	459,485	Oswego City School District (GO) (ST AID WITHHLDG) 4.750%, 07/19/24	300	302,791
	575	591,985	Palmyra Macedon Central School District (GO) (ST AID WITHHLDG) 4.750%, 06/13/24	750	757,898
	1,420	1,456,473	Phelps-Clifton Springs Central School District (GO) (ST AID WITHHLDG) 4.500%, 06/28/24	1,000	1,007,619
New York State Dormitory Authority (RB) Series C 5.000%, 03/15/30	3,000	3,029,758			
	1,630	1,646,168			
New York State Dormitory Authority (RB) Series D 5.000%, 02/15/24	3,130	3,160,855			
	2,435	2,506,928			
	780	802,696			
	755	791,365			
New York State Dormitory Authority (RB) Series E 5.000%, 03/15/24	1,000	1,010,596			

DIMENSIONAL RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(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.....	3,168,514	\$34,600,172
Investment in DFA One-Year Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	2,278,034	23,144,822
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	145,389	5,056,628
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	161,352	5,050,314
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	80,080	2,089,288
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	57,075	1,303,034
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	68,889	<u>1,042,982</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$71,656,510).....		<u>\$72,287,240</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$25,625).....	25,625	<u>25,625</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$71,682,135) ^{^^}		<u>\$72,312,865</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$72,287,240	—	—	\$72,287,240
Temporary Cash Investments.....	25,625	—	—	25,625
TOTAL.....	\$72,312,865	—	—	\$72,312,865

DIMENSIONAL 2045 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(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.....	1,218,855	\$ 42,391,780
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	1,352,736	42,340,637
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	672,819	17,553,841
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	1,213,506	12,547,648
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	1,286,214	12,540,587
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	481,881	11,001,355
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	582,516	<u>8,819,293</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$117,864,057) [^]		<u><u>\$147,195,141</u></u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$147,195,141	—	—	\$147,195,141
TOTAL	\$147,195,141	—	—	\$147,195,141

DIMENSIONAL 2050 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.7%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	1,071,954	\$ 37,282,552
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	1,188,892	37,212,317
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	589,838	15,388,880
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	419,362	9,574,032
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	507,521	7,683,874
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	288,554	2,813,401
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	272,089	<u>2,813,401</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$86,512,007).....		<u>\$112,768,457</u>
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$318,410).....	318,410	<u>318,410</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$86,830,417) ^{^^}		<u>\$113,086,867</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$112,768,457	—	—	\$112,768,457
Temporary Cash Investments.....	318,410	—	—	318,410
TOTAL.....	\$113,086,867	—	—	\$113,086,867

DIMENSIONAL 2055 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	681,146	\$23,690,276
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	755,936	23,660,802
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	375,345	9,792,740
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	267,398	6,104,687
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	322,740	4,886,281
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	183,047	1,784,709
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	172,459	<u>1,783,227</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$58,705,269).....		<u>\$71,702,722</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$36,920).....	36,920	<u>36,920</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$58,742,189) ^{^^}		<u>\$71,739,642</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$71,702,722	—	—	\$71,702,722
Temporary Cash Investments.....	36,920	—	—	36,920
TOTAL.....	\$71,739,642	—	—	\$71,739,642

DIMENSIONAL 2060 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.8%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	524,259	\$18,233,723
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	581,450	18,199,385
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	288,272	7,521,012
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	205,466	4,690,780
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	248,349	3,759,999
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	141,114	1,375,864
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	133,062	<u>1,375,864</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$44,266,792).....		<u>\$55,156,627</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$93,484).....	93,484	<u>93,484</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$44,360,276) ^{^^}		<u>\$55,250,111</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$55,156,627	—	—	\$55,156,627
Temporary Cash Investments.....	93,484	—	—	93,484
TOTAL.....	\$55,250,111	—	—	\$55,250,111

DIMENSIONAL 2065 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	85,442	\$2,971,669
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	94,763	2,966,076
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	47,190	1,231,202
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	33,474	764,219
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	40,580	614,378
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	22,988	224,133
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	21,676	<u>224,133</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$8,218,814).....		<u>\$8,995,810</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$10,959).....	10,959	<u>10,959</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$8,229,773)^^.....		<u>\$9,006,769</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$8,995,810	—	—	\$8,995,810
Temporary Cash Investments.....	10,959	—	—	10,959
TOTAL.....	\$9,006,769	—	—	\$9,006,769

DIMENSIONAL 2010 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(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.	1,135,871	\$12,403,716
Investment in DFA One-Year Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.	302,446	3,072,849
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.	43,110	1,499,354
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.	47,864	1,498,144
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.	23,857	622,422
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	17,007	388,268
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	20,685	<u>313,175</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$18,326,739) ^{^^}		<u><u>\$19,797,928</u></u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$19,797,928	—	—	\$19,797,928
TOTAL	\$19,797,928	—	—	\$19,797,928

DIMENSIONAL 2015 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group, Inc.....	2,199,340	\$24,016,793
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	85,151	2,961,552
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	94,505	2,958,011
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	197,654	1,312,424
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	47,421	1,237,226
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	33,935	774,732
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	41,159	<u>623,142</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$31,097,047).....		<u>\$33,883,880</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$9,919).....	9,919	<u>9,919</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$31,106,966) ^{^^}		<u>\$33,893,799</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$33,883,880	—	—	\$33,883,880
Temporary Cash Investments.....	9,919	—	—	9,919
TOTAL.....	\$33,893,799	—	—	\$33,893,799

DIMENSIONAL 2020 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(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.....	5,479,290	\$59,833,845
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	1,857,407	12,333,182
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	241,373	8,394,953
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	267,889	8,384,945
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	133,842	3,491,934
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	95,354	2,176,938
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	115,325	<u>1,746,018</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$90,887,341).....		<u>\$96,361,815</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$16,550).....	16,550	<u>16,550</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$90,903,891) ^{^^}		<u>\$96,378,365</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$96,361,815	—	—	\$96,361,815
Temporary Cash Investments.....	16,550	—	—	16,550
TOTAL.....	\$96,378,365	—	—	\$96,378,365

DIMENSIONAL 2025 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(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.....	7,445,297	\$ 81,302,645
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	5,873,338	38,998,962
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	502,605	17,480,603
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	557,821	17,459,784
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	278,523	7,266,670
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	198,516	4,532,124
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	239,603	3,627,593
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	128,121	1,324,771
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	135,797	<u>1,324,023</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$165,442,990).....		<u>\$173,317,175</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$2,014).....	2,014	<u>2,014</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$165,445,004)^.....		<u><u>\$173,319,189</u></u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$173,317,175	—	—	\$173,317,175
Temporary Cash Investments.....	2,014	—	—	2,014
TOTAL.....	<u><u>\$173,319,189</u></u>	<u><u>—</u></u>	<u><u>—</u></u>	<u><u>\$173,319,189</u></u>

DIMENSIONAL 2030 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA LTIP Portfolio of		
DFA Investment Dimensions Group, Inc.....	9,104,714	\$ 60,455,301
Investment in DFA Inflation-Protected Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	3,915,646	42,758,855
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	867,641	30,176,564
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	962,279	30,119,341
Investment in Large Cap International Portfolio of		
DFA Investment Dimensions Group, Inc.....	479,469	12,509,351
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	346,605	7,912,979
Investment in DFA Short-Term Extended Quality Portfolio of		
DFA Investment Dimensions Group, Inc.....	669,312	6,920,685
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	709,189	6,914,593
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	416,792	<u>6,310,235</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$188,670,165) [^]		<u><u>\$204,077,904</u></u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$204,077,904	—	—	\$204,077,904
TOTAL	\$204,077,904	—	—	\$204,077,904

DIMENSIONAL 2035 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in DFA LTIP Portfolio of		
DFA Investment Dimensions Group, Inc.....	7,430,871	\$ 49,340,986
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,067,346	37,122,294
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,184,515	37,075,328
Investment in Large Cap International Portfolio of		
DFA Investment Dimensions Group, Inc.....	591,171	15,423,659
Investment in DFA Short-Term Extended Quality Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,078,825	11,155,047
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,143,095	11,145,172
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	422,354	9,642,332
Investment in DFA Inflation-Protected Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	838,227	9,153,436
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	512,565	<u>7,760,242</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$165,311,855).....		<u>\$187,818,496</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.190%		
(Cost \$240,562).....	240,562	<u>240,562</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$165,552,417) [^]		<u>\$188,059,058</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$187,818,496	—	—	\$187,818,496
Temporary Cash Investments.....	240,562	—	—	240,562
TOTAL.....	\$188,059,058	—	—	\$188,059,058

DIMENSIONAL 2040 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	1,129,387	\$ 39,280,090
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	1,252,293	39,196,773
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	3,160,500	20,985,718
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	624,586	16,295,438
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	1,340,104	13,856,679
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	1,419,942	13,844,439
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	447,591	10,218,503
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	541,678	<u>8,201,000</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$131,584,685).....		<u>\$161,878,640</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$176,214).....	176,214	<u>176,214</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$131,760,899)^.....		<u>\$162,054,854</u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$161,878,640	—	—	\$161,878,640
Temporary Cash Investments.....	176,214	—	—	176,214
TOTAL.....	\$162,054,854	—	—	\$162,054,854

DFA SHORT-DURATION REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (71.4%)			BELGIUM — (Continued)		
AUSTRALIA — (2.6%)			Solvay Finance		
#Ω... 4.200,03/23/25.....	6,300	\$ 6,132,387	America LLC		
ASB Bank Ltd.			Ω 4.450%, 12/03/25.....	2,000	\$ 1,933,131
0.750%, 03/13/24..... EUR	1,438	1,547,158	TOTAL BELGIUM.....		<u>15,413,915</u>
BHP Billiton Finance Ltd.			CANADA — (5.7%)		
3.000%, 05/29/24..... EUR	1,600	1,745,067	Bank of Montreal		
Glencore Funding LLC			2.850%, 03/06/24..... CAD	11,750	8,771,355
Ω 4.625%, 04/29/24.....	9,283	9,197,342	0.625%, 07/09/24.....	3,150	3,003,129
Ω 1.625%, 04/27/26.....	2,300	2,081,833	2.280%, 07/29/24..... CAD	7,750	5,687,565
Ω 4.000%, 03/27/27.....	3,000	2,870,766	2.750%, 06/15/27..... EUR	300	316,990
National Australia Bank			Bank of Montreal, Floating		
Ltd., Floating Rate Note,			Rate Note, SOFR +		
SOFR + 0.760%, FRN			0.465%, FRN		
(r)Ω 5.838%, 05/13/25.....	2,670	2,677,875	(r) 5.743%, 01/10/25.....	523	520,771
Stockland Trust			Bank of Nova Scotia		
1.625%, 04/27/26..... EUR	750	758,931	0.125%, 09/04/26..... EUR	1,000	985,235
Suncorp-Metway Ltd.,			Bank of Nova Scotia, Floating		
Floating Rate Note, 3M			Rate Note,		
Swap + 0.930%, FRN			(r) SOFR + 0.460%, FRN,		
(r) 4.847%, 08/22/25..... AUD	1,200	807,796	5.738%, 01/10/25....	825	821,744
Telstra Corp. Ltd.			(r) SOFR + 1.090%, FRN,		
3.125%, 04/07/25.....	192	184,775	6.168%, 06/12/25....	11,850	11,885,254
Westpac Banking Corp.			Canadian Imperial Bank of		
4.125%, 06/04/26..... AUD	500	328,550	Commerce		
Westpac Banking Corp.,			3.290%, 01/15/24..... CAD	7,750	5,819,332
Floating Rate Note, 3M			1.250%, 06/22/26.....	7,781	6,943,958
Swap + 0.690%, FRN			Canadian Imperial Bank of		
(r) 5.005%, 03/17/25..... AUD	6,500	4,373,497	Commerce, Floating Rate		
Westpac Securities NZ Ltd.			Note,		
1.099%, 03/24/26..... EUR	15,070	<u>15,327,490</u>	(r) SOFR + 0.420%, FRN,		
TOTAL AUSTRALIA.....		<u>48,033,467</u>	5.722%, 10/18/24....	2,367	2,359,283
AUSTRIA — (0.1%)			(r) SOFR + 0.940%, FRN,		
Erste Group Bank AG			6.216%, 04/07/25....	2,886	2,892,660
1.500%, 04/07/26..... EUR	600	622,145	Canadian Natural Resources Ltd.		
HYPO NOE Landesbank			3.900%, 02/01/25.....	559	542,077
fuer Niederoesterreich			2.050%, 07/15/25.....	555	519,507
und Wien AG			Canadian Pacific Railway		
1.375%, 04/14/25..... EUR	1,600	<u>1,670,336</u>	Co.		
TOTAL AUSTRIA.....		<u>2,292,481</u>	1.589%, 11/24/23..... CAD	2,700	2,022,855
BELGIUM — (0.8%)			CDP Financial, Inc.,		
Belfius Bank SA			Floating Rate Note,		
0.010%, 10/15/25..... EUR	2,500	2,524,810	SOFR + 0.400%, FRN		
Δ 0.000%, 08/28/26..... EUR	500	489,659	(r)Ω 5.483%, 05/19/25.....	7,300	7,303,613
Dexia Credit Local SA			HSBC Bank Canada		
1.625%, 12/08/23..... GBP	1,700	2,149,994	3.245%, 09/15/23..... CAD	5,000	3,782,353
0.500%, 01/17/25..... EUR	5,000	5,246,475	National Bank of Canada		
Groupe Bruxelles Lambert NV			2.983%, 03/04/24..... CAD	6,000	4,482,493
1.375%, 05/23/24..... EUR	400	430,088	2.545%, 07/12/24..... CAD	1,400	1,031,158
1.875%, 06/19/25..... EUR	2,500	2,639,758			

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			GERMANY — (Continued)		
Deutsche Bank AG			Volkswagen Leasing GmbH		
1.686%, 03/19/26.....	2,410	\$2,189,139	0.375%, 07/20/26..... EUR	3,000	\$ 2,952,766
FMS Wertmanagement			TOTAL GERMANY.....		<u>67,999,117</u>
0.625%, 12/15/23..... GBP	200	251,894			
Fresenius Medical Care AG			IRELAND — (0.8%)		
& Co. KGaA			AerCap Ireland Capital		
3.875%, 09/20/27..... EUR	500	546,509	DAC/AerCap Global Aviation		
HOWOGE			Trust		
Wohnungsbaugesellschaft			3.500%, 01/15/25.....	3,000	2,895,222
mbH			1.750%, 01/30/26.....	12,800	11,563,938
Δ 0.000%, 11/01/24..... EUR	3,500	3,634,712	4.450%, 04/03/26.....	150	143,983
Kreditanstalt fuer			GAS Networks Ireland		
Wiederaufbau			0.125%, 12/04/24..... EUR	800	<u>835,005</u>
1.625%, 04/03/24..... NOK	86,330	8,337,401	TOTAL IRELAND.....		<u>15,438,148</u>
Landeskreditbank					
Baden-Wuerttemberg			ITALY — (0.9%)		
Foerderbank			Eni Finance International		
1.375%, 12/15/23..... GBP	1,500	1,894,108	SA		
4.250%, 08/07/25..... AUD	4,200	2,790,475	1.275%, 05/05/25..... EUR	1,000	1,050,942
Landwirtschaftliche			Intesa Sanpaolo SpA		
Rentenbank			Ω 3.250%, 09/23/24.....	5,900	5,686,344
1.125%, 12/15/23..... GBP	3,600	4,541,988	Republic of Italy Government		
Mercedes-Benz Finance			International Bond		
Canada, Inc.			6.875%, 09/27/23.....	5,500	5,506,941
2.970%, 03/13/24..... CAD	2,000	1,493,133	2.375%, 10/17/24.....	3,961	<u>3,792,919</u>
Mercedes-Benz Finance			TOTAL ITALY.....		<u>16,037,146</u>
North America LLC					
Ω 1.450%, 03/02/26.....	4,956	4,520,756	JAPAN — (5.6%)		
Mercedes-Benz International			East Japan Railway Co.		
Finance BV			2.614%, 09/08/25..... EUR	3,500	3,750,521
2.000%, 09/04/23..... GBP	2,300	2,941,969	Honda Canada Finance,		
Δ 0.000%, 02/08/24..... EUR	2,000	2,155,566	Inc.		
2.625%, 04/07/25..... EUR	998	1,084,156	2.500%, 06/04/24..... CAD	1,500	1,109,146
Merck Financial Services			Japan Bank for International		
GmbH			Cooperation		
0.125%, 07/16/25..... EUR	400	410,123	2.500%, 05/23/24.....	2,694	2,622,407
NRW Bank			JT International Financial		
1.050%, 03/31/26..... AUD	580	353,294	Services BV		
Siemens			1.125%, 09/28/25..... EUR	600	620,077
Financieringsmaatschappij NV			Mitsubishi UFJ Financial Group,		
0.250%, 06/05/24..... EUR	400	426,754	Inc.		
Δ 0.000%, 09/05/24..... EUR	580	611,826	3.407%, 03/07/24.....	1,000	986,080
1.000%, 02/20/25..... GBP	500	599,273	0.978%, 06/09/24..... EUR	960	1,028,187
2.250%, 03/10/25..... EUR	1,200	1,288,494	0.339%, 07/19/24..... EUR	6,550	6,955,573
Volkswagen Financial			2.193%, 02/25/25.....	8,500	8,045,048
Services NV			Mizuho Financial Group, Inc.		
2.125%, 06/27/24..... GBP	3,300	4,088,851	0.118%, 09/06/24..... EUR	1,750	1,848,492
Volkswagen Group of			0.214%, 10/07/25..... EUR	250	254,970
America Finance LLC			0.184%, 04/13/26..... EUR	4,000	3,971,800
Ω 2.850%, 09/26/24.....	500	483,202	1.631%, 04/08/27..... EUR	9,574	9,703,393
Volkswagen Group of			Nomura Holdings, Inc.		
America Finance LLC,			2.648%, 01/16/25.....	600	570,609
Floating Rate Note,			1.851%, 07/16/25.....	6,215	5,731,031
SOFR + 0.950%, FRN			1.653%, 07/14/26.....	5,528	4,894,844
(r)Ω 6.146%, 06/07/24.....	1,450	1,456,315	2.329%, 01/22/27.....	2,000	1,775,299

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>
JAPAN — (Continued)			NEW ZEALAND — (1.2%)		
NTT Finance Corp.			Bank of New Zealand		
0.010%, 03/03/25..... EUR	2,050	\$ 2,120,540	Ω 3.500%, 02/20/24.....	2,665	\$ 2,629,784
0.082%, 12/13/25..... EUR	300	302,869	New Zealand Government		
ORIX Corp.			Bond		
1.919%, 04/20/26..... EUR	3,750	3,898,993	0.500%, 05/15/24..... NZD	31,000	<u>18,496,921</u>
Shire Acquisitions			TOTAL NEW ZEALAND.....		<u>21,126,705</u>
Investments Ireland DAC			NORWAY — (1.2%)		
2.875%, 09/23/23.....	1,988	1,978,761	Kommunalbanken AS		
Sumitomo Mitsui Financial Group,			4.250%, 07/16/25..... AUD	90	59,970
Inc.			Norway Government Bond		
2.696%, 07/16/24.....	7,500	7,280,540	3.000%, 03/14/24..... NOK	214,700	21,026,472
0.934%, 10/11/24..... EUR	800	849,171	Statkraft AS		
1.546%, 06/15/26..... EUR	7,580	7,810,091	1.125%, 03/20/25..... EUR	440	461,813
Sumitomo Mitsui Trust Bank Ltd.			Telenor ASA		
Ω 0.850%, 03/25/24.....	600	580,851	2.625%, 12/06/24..... EUR	500	<u>540,009</u>
Ω 2.550%, 03/10/25.....	3,200	3,034,281	TOTAL NORWAY.....		<u>22,088,264</u>
Takeda Pharmaceutical Co.			SPAIN — (2.0%)		
Ltd.			Autonomous Community of		
2.250%, 11/21/26..... EUR	1,500	1,569,994	Madrid		
Toyota Finance Australia Ltd.			4.125%, 05/21/24..... EUR	5,000	5,501,383
0.250%, 04/09/24..... EUR	2,000	2,144,466	Banco Bilbao Vizcaya Argentaria		
2.004%, 10/21/24..... EUR	970	1,042,924	SA		
0.064%, 01/13/25..... EUR	3,450	3,584,585	1.750%, 11/26/25..... EUR	8,300	8,664,487
Toyota Motor Credit Corp.			0.375%, 11/15/26..... EUR	700	688,275
0.750%, 11/19/26..... GBP	1,049	1,155,311	3.375%, 09/20/27..... EUR	3,000	3,225,439
Toyota Motor Credit Corp.,			Banco Santander SA		
Floating Rate Note,			2.746%, 05/28/25.....	2,000	1,892,180
(r) SOFR + 0.380%, FRN,			1.849%, 03/25/26.....	1,000	901,605
5.631%, 02/22/24....	1,500	1,500,431	Santander Holdings USA, Inc.		
(r) SOFR + 0.890%, FRN,			3.500%, 06/07/24.....	1,550	1,513,496
5.976%, 05/18/26....	5,030	5,063,450	4.500%, 07/17/25.....	1,000	971,108
Toyota Motor Finance			3.244%, 10/05/26.....	6,000	5,500,010
Netherlands BV			Telefonica Emisiones SA		
0.625%, 09/26/23..... EUR	1,500	1,641,031	# 4.103%, 03/08/27.....	7,200	<u>6,901,763</u>
Δ 0.000%, 10/27/25..... EUR	800	810,073	TOTAL SPAIN.....		<u>35,759,746</u>
0.750%, 12/19/25..... GBP	1,500	<u>1,715,197</u>	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.0%)		
TOTAL JAPAN.....		<u>101,951,036</u>	Asian Development Bank		
NETHERLANDS — (0.9%)			0.800%, 11/06/25..... AUD	10,650	6,582,473
Cooperatieve Rabobank UA			Asian Infrastructure		
0.625%, 02/27/24..... EUR	6,000	6,471,699	Investment Bank		
Ω 2.625%, 07/22/24.....	1,000	969,609	1.000%, 05/06/26..... AUD	17,500	10,580,360
de Volksbank NV			Asian Infrastructure		
0.010%, 09/16/24..... EUR	1,900	1,995,424	Investment Bank,		
ING Groep NV			Floating Rate Note,		
3.550%, 04/09/24.....	4,000	3,937,222	SOFR + 0.620%, FRN		
1.125%, 02/14/25..... EUR	1,000	1,053,046	(r) 5.703%, 08/16/27.....	2,000	2,004,843
Royal Schiphol Group NV			European Investment Bank		
2.000%, 10/05/26..... EUR	700	727,544	0.875%, 12/15/23..... GBP	1,600	2,017,195
Shell International Finance			1.500%, 01/26/24..... NOK	50,000	4,854,441
BV			Inter-American		
1.125%, 04/07/24..... EUR	800	862,337	Development Bank		
TOTAL NETHERLANDS.....		<u>16,016,881</u>	1.250%, 12/15/23..... GBP	1,100	1,388,826

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>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			SWITZERLAND — (Continued)		
International Finance Corp. 1.250%, 12/15/23..... GBP	890	\$ 1,123,678	1.250%, 09/01/26..... EUR	580	\$ 580,216
Nordic Investment Bank 1.875%, 04/10/24..... NOK	75,000	<u>7,250,167</u>	TOTAL SWITZERLAND.....		<u>14,351,168</u>
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>35,801,983</u>	UNITED KINGDOM — (3.6%)		
SWEDEN — (2.3%)			Barclays PLC 3.125%, 01/17/24..... GBP	322	407,417
Kommuninvest I Sverige AB 1.000%, 11/13/23..... SEK	10,000	942,080	4.375%, 01/12/26.....	11,400	11,019,191
Lansforsakringar Bank AB 0.125%, 02/19/25..... EUR	1,500	1,546,387	BAT Capital Corp. 3.222%, 08/15/24.....	1,500	1,459,843
SBAB Bank AB 1.875%, 12/10/25..... EUR	2,200	2,305,232	3.215%, 09/06/26.....	6,489	6,068,502
Skandinaviska Enskilda Banken AB			BAT International Finance PLC 1.668%, 03/25/26.....	5,610	5,084,334
#Ω 1.200%, 09/09/26.....	3,050	2,670,396	BP Capital Markets PLC 1.876%, 04/07/24..... EUR	3,072	3,327,676
4.000%, 11/09/26..... EUR	1,750	1,914,155	0.900%, 07/03/24..... EUR	2,500	2,672,775
1.750%, 11/11/26..... EUR	6,150	6,317,114	2.972%, 02/27/26..... EUR	2,662	2,877,254
Svenska Handelsbanken AB			2.213%, 09/25/26..... EUR	3,000	3,146,994
1.000%, 04/15/25..... EUR	660	691,491	CNH Industrial Capital LLC 4.200%, 01/15/24.....	210	208,306
Svenska Handelsbanken AB, Floating Rate Note, SOFR + 1.250%, FRN			CNH Industrial NV 4.500%, 08/15/23.....	50	49,967
(r)Ω 6.328%, 06/15/26.....	5,585	5,621,861	Diageo Finance PLC 0.500%, 06/19/24..... EUR	174	185,599
Swedbank AB 0.400%, 08/29/23..... EUR	250	274,180	1.750%, 09/23/24..... EUR	1,200	1,287,291
0.250%, 10/09/24..... EUR	1,200	1,260,972	1.000%, 04/22/25..... EUR	1,800	1,886,281
0.750%, 05/05/25..... EUR	750	776,226	Lloyds Bank Corporate Markets PLC 0.375%, 01/28/25..... EUR	855	888,658
0.250%, 11/02/26..... EUR	2,200	2,143,316	Lloyds Bank PLC 1.250%, 01/13/25..... EUR	800	845,572
1.300%, 02/17/27..... EUR	1,000	990,221	Lloyds Banking Group PLC 4.450%, 05/08/25.....	5,000	4,872,331
Vattenfall AB 3.250%, 04/18/24..... EUR	800	874,840	3.750%, 01/11/27.....	1,070	1,010,955
Volvo Treasury AB 0.625%, 02/14/25..... EUR	2,641	2,761,925	Lseg Netherlands BV Δ 0.000%, 04/06/25..... EUR	1,980	2,038,448
1.625%, 09/18/25..... EUR	1,780	1,865,874	Motability Operations Group PLC 0.875%, 03/14/25..... EUR	2,000	2,094,751
2.625%, 02/20/26..... EUR	5,500	5,863,948	0.375%, 01/03/26..... EUR	1,200	1,215,382
2.000%, 08/19/27..... EUR	2,918	<u>3,003,451</u>	Nationwide Building Society 0.250%, 07/22/25..... EUR	4,150	4,241,633
TOTAL SWEDEN.....		<u>41,823,669</u>	Ω.... 1.500,10/13/26.....	6,521	5,706,740
SWITZERLAND — (0.8%)			2.000%, 04/28/27..... EUR	1,280	1,306,754
ABB Finance BV 0.625%, 03/31/24..... EUR	480	516,195	NatWest Markets PLC Ω 0.800%, 08/12/24.....	700	664,051
Argentum Netherlands BV for Givaudan SA 1.125%, 09/17/25..... EUR	1,200	1,244,221	Reckitt Benckiser Treasury Services Nederland BV 0.375%, 05/19/26..... EUR	600	606,622
UBS AG 0.010%, 03/31/26..... EUR	4,410	4,339,644	Unilever Finance Netherlands BV 0.750%, 02/28/26..... EUR	930	<u>954,933</u>
UBS Group AG 4.125%, 09/24/25.....	3,000	2,886,549	TOTAL UNITED KINGDOM..		<u>66,128,260</u>
4.125%, 04/15/26.....	5,000	4,784,343	UNITED STATES — (30.8%)		
			AES Corp. 1.375%, 01/15/26.....	3,000	2,711,607

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.			Chubb INA Holdings, Inc.		
4.250%, 02/15/24.....	10,500	\$10,394,998	0.300%, 12/15/24..... EUR	2,642	\$ 2,754,977
American Express Co., Floating Rate Note, SOFR + 0.930%, FRN			Cigna Group		
(r) 6.114%, 03/04/25.....	829	832,360	3.500%, 06/15/24.....	1,438	1,412,199
American Honda Finance Corp.			Citigroup, Inc.		
1.950%, 10/18/24..... EUR	1,440	1,546,526	3.875%, 10/25/23.....	530	527,774
American Medical Systems Europe BV			1.750%, 01/28/25..... EUR	500	532,335
0.750%, 03/08/25..... EUR	2,000	2,087,261	2.125%, 09/10/26..... EUR	800	835,342
American Tower Corp.			1.750%, 10/23/26..... GBP	2,000	2,262,509
4.000%, 06/01/25.....	700	679,695	CNA Financial Corp.		
3.375%, 10/15/26.....	3,000	2,821,944	3.950%, 05/15/24.....	3,000	2,954,478
3.125%, 01/15/27.....	6,600	6,093,050	CNO Financial Group, Inc.		
AmerisourceBergen Corp.			5.250%, 05/30/25.....	5,600	5,496,494
3.400%, 05/15/24.....	4,000	3,925,362	Conagra Brands, Inc.		
Amgen, Inc.			4.300%, 05/01/24.....	1,100	1,087,569
3.625%, 05/22/24.....	4,159	4,089,333	Constellation Energy Generation LLC		
2.000%, 02/25/26..... EUR	3,600	3,788,395	3.250%, 06/01/25.....	9,272	8,877,318
5.500%, 12/07/26..... GBP	500	636,682	Crown Castle, Inc.		
Aon Global Ltd.			2.900%, 03/15/27.....	10,000	9,183,056
3.500%, 06/14/24.....	200	196,086	DH Europe Finance II Sarl		
Archer-Daniels-Midland Co.			0.200%, 03/18/26..... EUR	1,000	1,002,335
1.000%, 09/12/25..... EUR	750	776,622	Discover Bank		
Arizona Public Service Co.			3.450%, 07/27/26.....	7,000	6,473,341
3.350%, 06/15/24.....	1,000	974,825	Discover Financial Services		
Arrow Electronics, Inc.			3.950%, 11/06/24.....	3,022	2,940,880
3.250%, 09/08/24.....	5,513	5,350,770	3.750%, 03/04/25.....	250	240,962
Bank of America Corp.			# 4.500%, 01/30/26.....	3,838	3,697,223
2.375%, 06/19/24..... EUR	500	541,850	Discovery Communications LLC		
1.375%, 03/26/25..... EUR	750	792,152	3.450%, 03/15/25.....	200	192,084
Baxter International, Inc.			Dominion Energy, Inc.		
0.400%, 05/15/24..... EUR	130	138,839	3.300%, 03/15/25.....	1,400	1,348,989
Boardwalk Pipelines LP			DXC Technology Co.		
5.950%, 06/01/26.....	1,100	1,105,573	1.800%, 09/15/26.....	15,069	13,263,757
Boeing Co.			Eaton Capital UnLtd Co.		
3.100%, 05/01/26.....	4,500	4,249,061	0.128%, 03/08/26..... EUR	10,800	10,829,734
Booking Holdings, Inc.			Ecolab, Inc.		
0.100%, 03/08/25..... EUR	1,470	1,520,777	1.000%, 01/15/24..... EUR	1,160	1,257,034
3.650%, 03/15/25.....	1,697	1,654,775	Edison International		
Brown & Brown, Inc.			3.550%, 11/15/24.....	1,000	969,097
4.200%, 09/15/24.....	10,428	10,229,917	4.950%, 04/15/25.....	8,017	7,895,822
Camden Property Trust			Emerson Electric Co.		
3.500%, 09/15/24.....	3,244	3,159,800	1.250%, 10/15/25..... EUR	800	831,326
Capital One Financial Corp.			Energy Transfer LP		
3.200%, 02/05/25.....	1,900	1,814,076	5.875%, 01/15/24.....	1,608	1,606,109
4.250%, 04/30/25.....	1,500	1,454,909	4.050%, 03/15/25.....	3,241	3,156,657
3.750%, 03/09/27.....	5,000	4,677,434	2.900%, 05/15/25.....	1,552	1,478,823
Celanese U.S. Holdings LLC			Equifax, Inc.		
1.400%, 08/05/26.....	13,613	11,908,564	2.600%, 12/01/24.....	5,000	4,780,955
Charles Schwab Corp.			Equinix, Inc.		
# 0.750%, 03/18/24.....	2,942	2,847,948	2.625%, 11/18/24.....	5,000	4,804,166
			ERAC USA Finance LLC		
			Ω 2.700%, 11/01/23.....	2,310	2,291,022
			Ω 3.850%, 11/15/24.....	1,600	1,563,563
			Expedia Group, Inc.		
			5.000%, 02/15/26.....	4,800	4,756,312

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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)		
Experian Finance PLC			John Deere Cash		
0.739%, 10/29/25..... GBP	750	\$ 861,163	Management Sarl		
1.375%, 06/25/26..... EUR	3,447	3,534,116	1.375%, 04/02/24..... EUR	1,150	\$ 1,243,259
Exxon Mobil Corp.			John Deere Financial, Inc.		
0.142%, 06/26/24..... EUR	1,600	1,700,039	2.460%, 04/04/24..... CAD	1,000	744,019
Fidelity & Guaranty Life			JPMorgan Chase & Co.		
Holdings, Inc.			1.500%, 01/27/25..... EUR	1,000	1,061,625
Ω 5.500%, 05/01/25.....	4,000	3,889,104	3.300%, 04/01/26.....	299	285,106
Fiserv, Inc.			Kinder Morgan Energy		
2.750%, 07/01/24.....	1,700	1,652,186	Partners LP		
Flex Ltd.			4.300%, 05/01/24.....	1,800	1,778,286
3.750%, 02/01/26.....	7,937	7,572,552	Laboratory Corp. of America		
Fortune Brands Innovations,			Holdings		
Inc.			4.000%, 11/01/23.....	5,000	4,974,482
4.000%, 06/15/25.....	1,000	967,640	Lazard Group LLC		
GATX Corp.			3.750%, 02/13/25.....	1,000	965,274
3.850%, 03/30/27.....	850	795,744	3.625%, 03/01/27.....	6,000	5,577,344
General Motors Financial Co. Inc.			Legg Mason, Inc.		
2.250%, 09/06/24..... GBP	275	337,952	4.750%, 03/15/26.....	17,000	16,785,059
2.750%, 06/20/25.....	6,220	5,896,540	Lennar Corp.		
6.125%, 10/01/25.....	2,200	2,223,926	4.750%, 05/30/25.....	3,900	3,828,191
Global Payments, Inc.			Linde, Inc.		
2.650%, 02/15/25.....	2,500	2,383,063	1.200%, 02/12/24..... EUR	6,625	7,174,388
2.150%, 01/15/27.....	5,000	4,464,253	Marathon Petroleum Corp.		
Goldman Sachs Group, Inc.			3.625%, 09/15/24.....	2,838	2,771,830
4.000%, 03/03/24.....	3,750	3,710,975	4.700%, 05/01/25.....	2,970	2,931,098
3.375%, 03/27/25..... EUR	5,750	6,264,052	Marsh & McLennan Cos.,		
3.750%, 05/22/25.....	7,300	7,050,621	Inc.		
Hewlett Packard Enterprise			3.500%, 06/03/24.....	3,000	2,940,390
Co.			McDonald's Corp.		
4.450%, 10/02/23.....	921	918,994	3.700%, 01/30/26.....	660	638,477
Holcim Finance			Medtronic Global Holdings		
Luxembourg SA			SCA		
1.500%, 04/06/25..... EUR	910	958,737	0.250%, 07/02/25..... EUR	1,550	1,590,673
Honeywell International, Inc.			Merck & Co., Inc.		
Δ 0.000%, 03/10/24..... EUR	4,200	4,505,179	0.500%, 11/02/24..... EUR	300	316,492
Host Hotels & Resorts LP			MetLife, Inc.		
3.875%, 04/01/24.....	91	89,363	5.375%, 12/09/24..... GBP	1,300	1,646,395
HP, Inc.			Micron Technology, Inc.		
2.200%, 06/17/25.....	1,069	1,006,150	4.185%, 02/15/27.....	2,778	2,667,306
3.000%, 06/17/27.....	5,000	4,629,368	Morgan Stanley		
International Business			1.750%, 01/30/25..... EUR	3,000	3,186,359
Machines Corp.			6.250%, 08/09/26.....	5,500	5,634,369
0.875%, 01/31/25..... EUR	5,800	6,095,362	1.375%, 10/27/26..... EUR	1,004	1,017,624
J M Smucker Co.			1.875%, 04/27/27..... EUR	2,750	2,807,376
3.500%, 03/15/25.....	1,000	968,281	MPLX LP		
Jabil, Inc.			4.875%, 12/01/24.....	1,330	1,313,066
4.250%, 05/15/27.....	5,000	4,786,126	1.750%, 03/01/26.....	6,067	5,535,511
Jefferies Financial Group,			Mylan, Inc.		
Inc.			4.200%, 11/29/23.....	200	198,694
6.450%, 06/08/27.....	5,000	5,119,766	NextEra Energy Capital		
John Deere Capital Corp.,			Holdings, Inc.		
Floating Rate Note,			4.200%, 06/20/24.....	1,000	986,136
SOFR + 0.790%, FRN			Nucor Corp.		
(r) 5.866%, 06/08/26.....	7,584	7,614,645	2.000%, 06/01/25.....	1,500	1,408,324
			Nuveen Finance LLC		
			Ω 4.125%, 11/01/24.....	2,000	1,948,565

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
ONEOK, Inc.			Thermo Fisher Scientific, Inc.		
5.850%, 01/15/26.....	9,862	\$ 9,933,843	0.750%, 09/12/24..... EUR	1,000	\$ 1,061,568
Oracle Corp.			0.125%, 03/01/25..... EUR	6,300	6,533,754
2.500%, 04/01/25.....	5,200	4,959,750	1.400%, 01/23/26..... EUR	800	830,380
3.125%, 07/10/25..... EUR	1,500	1,628,602	Truist Bank		
Ovintiv Exploration, Inc.			1.500%, 03/10/25.....	280	260,771
5.375%, 01/01/26.....	3,484	3,459,379	4.050%, 11/03/25.....	5,000	4,814,767
Paramount Global			U.S. Bancorp		
4.750%, 05/15/25.....	2,784	2,732,142	0.850%, 06/07/24..... EUR	1,500	1,591,164
Penske Truck Leasing Co.			United Parcel Service, Inc.		
LP/PTL Finance Corp.			2.125%, 05/21/24..... CAD	2,250	1,661,944
Ω 4.125%, 08/01/23.....	700	700,000	Utah Acquisition Sub, Inc.		
Ω 4.000%, 07/15/25.....	341	327,648	3.950%, 06/15/26.....	17,900	16,986,487
Ω 1.200%, 11/15/25.....	4,000	3,588,307	Ventas Realty LP		
Ω 4.450%, 01/29/26.....	1,572	1,514,352	3.750%, 05/01/24.....	2,000	1,963,177
Philip Morris International, Inc.			2.650%, 01/15/25.....	800	757,625
2.875%, 05/01/24.....	9,600	9,410,686	3.500%, 02/01/25.....	3,000	2,881,322
2.750%, 03/19/25..... EUR	636	684,982	4.125%, 01/15/26.....	2,000	1,922,482
PPG Industries, Inc.			Verizon Communications,		
1.875%, 06/01/25..... EUR	2,450	2,591,978	Inc.		
Prologis Euro Finance LLC			3.376%, 02/15/25.....	1,000	968,110
0.250%, 09/10/27..... EUR	828	779,897	VF Corp.		
Prologis LP			2.400%, 04/23/25.....	6,253	5,886,777
3.000%, 06/02/26..... EUR	3,600	3,837,579	VMware, Inc.		
PVH Corp.			1.400%, 08/15/26.....	3,360	2,976,897
4.625%, 07/10/25.....	4,003	3,882,747	WEC Energy Group, Inc.		
Realty Income Corp.			0.800%, 03/15/24.....	1,000	970,114
1.875%, 01/14/27..... GBP	1,700	1,887,685	Wells Fargo & Co.		
Reinsurance Group of			2.509%, 10/27/23..... CAD	5,000	3,764,608
America, Inc.			0.500%, 04/26/24..... EUR	2,000	2,141,295
4.700%, 09/15/23.....	4,600	4,590,324	1.625%, 06/02/25..... EUR	4,000	4,201,402
Ross Stores, Inc.			1.000%, 02/02/27..... EUR	2,650	2,609,716
3.375%, 09/15/24.....	2,000	1,945,423	Western Union Co.		
4.600%, 04/15/25.....	1,000	980,504	1.350%, 03/15/26.....	11,347	10,138,855
Royalty Pharma PLC			Williams Cos., Inc.		
1.200%, 09/02/25.....	5,372	4,883,603	4.550%, 06/24/24.....	4,500	4,448,869
Ryder System, Inc.			3.900%, 01/15/25.....	2,277	2,223,217
3.650%, 03/18/24.....	220	216,974	TOTAL UNITED STATES....		<u>564,495,693</u>
4.625%, 06/01/25.....	1,000	978,488	TOTAL BONDS.....		<u>1,307,479,756</u>
4.300%, 06/15/27.....	3,023	2,933,725	U.S. TREASURY OBLIGATIONS — (19.9%)		
Schlumberger Finance BV			U.S. Treasury Inflation		
Δ 0.000%, 10/15/24..... EUR	1,080	1,133,965	Indexed Bonds		
Sherwin-Williams Co.			0.375%, 07/15/25.....	5,771	5,528,975
3.125%, 06/01/24.....	3,300	3,235,054	U.S. Treasury Notes		
Sky Ltd.			0.125%, 08/15/23.....	201,000	200,586,169
2.250%, 11/17/25..... EUR	1,080	1,143,847	0.125%, 08/31/23.....	5,000	4,978,568
2.500%, 09/15/26..... EUR	1,767	1,867,625	0.250%, 11/15/23.....	5,000	4,927,148
Southwest Airlines Co.			0.125%, 12/15/23.....	17,500	17,167,773
5.250%, 05/04/25.....	8,152	8,103,759	0.750%, 12/31/23.....	25,000	24,525,391
Southwestern Electric			U.S. Treasury Notes, Floating		
Power Co.			Rate Note,		
1.650%, 03/15/26.....	7,281	6,620,797	(r) 3M USTMMR +		
Spirit Realty LP			0.140%, FRN,		
3.200%, 01/15/27.....	15,000	13,554,903	5.491%, 10/31/24 ...	3,500	3,504,499
Thermo Fisher Scientific					
Finance I BV					
Δ 0.000%, 11/18/23..... EUR	492	534,776			

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
(r) 3M USTMMR + 0.200%, FRN, 5.551%, 01/31/25 ...	43,500	\$ 43,591,139	SWEDEN — (Continued) Swedbank AB 5.603%, 10/24/23.....	13,000	\$ 12,835,478
(r) 3M USTMMR + 0.169%, FRN, 5.510%, 04/30/25 ...	59,000	<u>59,063,031</u>	TOTAL SWEDEN.....		<u>19,968,447</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>363,872,693</u>	UNITED STATES — (3.2%) General Motors Financial Co., Inc. Ω 5.650%, 11/08/23.....	5,000	4,915,375
COMMERCIAL PAPER — (8.2%)			Harley-Davidson Financial Services, Inc. Ω 5.700%, 08/04/23.....	8,500	8,494,749
CANADA — (2.9%)			Ω 4.297%, 08/17/23.....	5,500	5,485,481
CDP Financial, Inc.			Parker-Hannifin Corp. Ω 5.460%, 10/02/23.....	14,000	13,855,009
Ω 5.230%, 09/14/23.....	12,000	11,919,825	Walgreens Boots Alliance, Inc. Ω 6.069%, 08/18/23.....	13,000	12,961,260
Ω 5.210%, 09/15/23.....	5,000	4,965,839	Walt Disney Co. Ω 5.673%, 10/31/23.....	13,170	<u>12,985,528</u>
Ω 5.626%, 12/04/23.....	10,000	9,808,340	TOTAL UNITED STATES....		<u>58,697,402</u>
Ω 5.606%, 12/12/23.....	13,000	12,734,200	TOTAL COMMERCIAL PAPER (Cost \$151,456,330).....		<u>151,404,959</u>
Ω 5.510%, 01/11/24.....	10,000	9,746,893	TOTAL INVESTMENT SECURITIES (Cost \$1,852,011,748)....		<u>1,822,757,408</u>
Export Development Canada 5.630%, 01/04/24.....	4,500	<u>4,393,161</u>		<u>Shares</u>	
TOTAL CANADA.....		<u>53,568,258</u>	SECURITIES LENDING COLLATERAL — (0.5%) @§ The DFA Short Term Investment Fund.....	748,082	<u>8,653,059</u>
FRANCE — (0.1%)			TOTAL INVESTMENTS — (100.0%) (Cost \$1,860,664,297) [^] ..		<u>\$1,831,410,467</u>
Credit Agricole Corporate & Investment Bank SA 5.609%, 09/08/23.....	2,500	<u>2,485,492</u>			
JAPAN — (0.9%)					
American Honda Finance Corp. 5.596%, 08/03/23.....	15,700	15,692,883			
5.757%, 09/18/23.....	1,000	<u>992,477</u>			
TOTAL JAPAN.....		<u>16,685,360</u>			
SWEDEN — (1.1%)					
Skandinaviska Enskilda Banken AB Ω 5.668%, 11/15/23.....	7,250	7,132,969			

As of July 31, 2023, 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:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
NZD 608,237	USD 368,465	Citibank, N.A.	08/01/23	\$ 9,311
NZD 29,667,031	USD 18,302,481	State Street Bank and Trust	08/01/23	123,708
USD 17,701,255	GBP 13,710,094	Citibank, N.A.	08/14/23	105,346
USD 11,916,703	AUD 17,467,624	HSBC Bank	08/18/23	177,252
USD 148,389,212	EUR 134,662,400	Citibank, N.A.	08/23/23	179,196
USD 89,359,928	EUR 80,764,764	Barclays Capital	08/28/23	448,577

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	21,063,210	GBP	16,257,043	Bank of New York Mellon	08/30/23	\$ 196,927
USD	14,396,264	AUD	21,161,516	Societe Generale	08/30/23	168,411
Total Appreciation						\$ 1,408,728
USD	18,177,719	NZD	30,275,268	State Street Bank and Trust	08/01/23	\$ (626,246)
USD	39,541,457	NOK	423,973,235	State Street Bank and Trust	08/04/23	(2,294,240)
USD	89,146,544	EUR	81,463,196	Citibank, N.A.	08/22/23	(507,903)
EUR	2,494,534	USD	2,760,082	State Street Bank and Trust	08/22/23	(14,718)
EUR	10,691,490	USD	11,770,958	Citibank, N.A.	08/28/23	(1,038)
USD	18,396,096	NZD	29,817,903	State Street Bank and Trust	08/29/23	(124,673)
USD	31,610,142	CAD	41,876,595	HSBC Bank	08/30/23	(159,747)
USD	24,335,143	CAD	32,288,085	HSBC Bank	09/07/23	(162,900)
USD	929,362	SEK	9,979,426	Citibank, N.A.	09/27/23	(21,237)
USD	92,716,524	EUR	84,700,773	Barclays Capital	10/02/23	(690,082)
EUR	1,680,211	USD	1,878,408	HSBC Bank	10/02/23	(25,499)
EUR	8,193,055	USD	9,147,155	State Street Bank and Trust	10/02/23	(111,990)
Total (Depreciation)						<u>\$ (4,740,273)</u>
Total Appreciation (Depreciation)						<u>\$ (3,331,545)</u>

As of July 31, 2023, 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	—	\$ 729,087	\$ 729,087
Bank of America Corp.....	3.070%	Fixed	CPI	Maturity	USD 18,000,000	01/25/25	—	556,777	556,777
Bank of America Corp.....	2.933%	Fixed	CPI	Maturity	USD 48,000,000	08/17/23	—	3,195,329	3,195,329
Bank of America Corp.....	2.905%	Fixed	CPI	Maturity	USD 21,000,000	10/08/24	—	1,067,772	1,067,772
Bank of America Corp.....	2.889%	Fixed	CPI	Maturity	USD 20,000,000	08/04/24	—	1,261,655	1,261,655
Bank of America Corp.....	2.820%	Fixed	CPI	Maturity	USD 44,000,000	09/03/24	—	2,526,198	2,526,198
Bank of America Corp.....	2.581%	Fixed	CPI	Maturity	USD 31,000,000	04/16/26	—	2,654,253	2,654,253
Bank of America Corp.....	2.580%	Fixed	CPI	Maturity	USD 29,000,000	06/15/26	—	2,310,300	2,310,300
Bank of America Corp.....	2.495%	Fixed	CPI	Maturity	USD 43,000,000	03/16/26	—	3,911,673	3,911,673
Bank of America Corp.....	2.384%	Fixed	CPI	Maturity	USD 37,000,000	07/27/24	—	923	923
Bank of America Corp.....	2.340%	Fixed	CPI	Maturity	USD 21,000,000	09/26/23	—	1,879,076	1,879,076
Bank of America Corp.....	2.052%	Fixed	CPI	Maturity	USD 64,000,000	05/17/24	—	343,237	343,237
Bank of America Corp.....	1.310%	Fixed	CPI	Maturity	USD 38,000,000	06/24/24	—	5,626,670	5,626,670
Citibank, N.A.....	4.010%	Fixed	CPI	Maturity	USD 35,000,000	11/18/23	—	1,298,730	1,298,730
Citibank, N.A.....	3.859%	Fixed	CPI	Maturity	USD 39,000,000	03/09/25	—	74,062	74,062
Citibank, N.A.....	3.774%	Fixed	CPI	Maturity	USD 22,000,000	03/04/25	—	110,933	110,933
Citibank, N.A.....	3.726%	Fixed	CPI	Maturity	USD 33,000,000	02/24/24	—	722,182	722,182
Citibank, N.A.....	3.590%	Fixed	CPI	Maturity	USD 28,000,000	10/29/23	—	1,341,028	1,341,028
Citibank, N.A.....	3.546%	Fixed	CPI	Maturity	USD 30,000,000	11/01/23	—	1,456,311	1,456,311
Citibank, N.A.....	3.361%	Fixed	CPI	Maturity	USD 48,000,000	01/18/24	—	1,678,087	1,678,087
Citibank, N.A.....	3.299%	Fixed	CPI	Maturity	USD 21,000,000	02/01/24	—	698,972	698,972

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Citibank, N.A.....	3.255%	Fixed	CPI	Maturity	USD 57,000,000	10/19/23	—	—	\$ 3,089,030	\$ 3,089,030
Citibank, N.A.....	3.125%	Fixed	CPI	Maturity	USD 42,000,000	01/31/25	—	—	1,186,642	1,186,642
Citibank, N.A.....	2.965%	Fixed	CPI	Maturity	USD 20,000,000	09/01/23	—	—	1,250,074	1,250,074
Citibank, N.A.....	2.539%	Fixed	CPI	Maturity	USD 30,000,000	04/07/26	—	—	2,644,692	2,644,692
Citibank, N.A.....	2.335%	Fixed	CPI	Maturity	USD 40,000,000	05/24/24	—	—	110,946	110,946
Citibank, N.A.....	1.998%	Fixed	CPI	Maturity	USD 23,000,000	12/10/23	—	—	2,482,417	2,482,417
Citibank, N.A.....	1.303%	Fixed	CPI	Maturity	USD 25,000,000	06/22/25	—	—	3,904,747	3,904,747
Deutsche Bank AG.....	3.345%	Fixed	CPI	Maturity	USD 30,000,000	11/01/24	—	—	1,124,100	1,124,100
Deutsche Bank AG.....	3.318%	Fixed	CPI	Maturity	USD 25,000,000	11/29/25	—	—	731,420	731,420
Deutsche Bank AG.....	3.280%	Fixed	CPI	Maturity	USD 20,000,000	01/05/25	—	—	573,399	573,399
Deutsche Bank AG.....	3.275%	Fixed	CPI	Maturity	USD 43,000,000	11/08/24	—	—	1,687,435	1,687,435
Deutsche Bank AG.....	3.223%	Fixed	CPI	Maturity	USD 20,000,000	12/01/25	—	—	657,320	657,320
Deutsche Bank AG.....	2.860%	Fixed	CPI	Maturity	USD 30,000,000	09/24/23	—	—	1,865,638	1,865,638
Deutsche Bank AG.....	2.735%	Fixed	CPI	Maturity	USD 31,000,000	05/27/26	—	—	2,329,077	2,329,077
Deutsche Bank AG.....	2.710%	Fixed	CPI	Maturity	USD 27,000,000	05/25/26	—	—	2,070,711	2,070,711
Deutsche Bank AG.....	2.698%	Fixed	CPI	Maturity	USD 32,000,000	06/08/26	—	—	2,404,689	2,404,689
Deutsche Bank AG.....	2.695%	Fixed	CPI	Maturity	USD 32,000,000	09/24/25	—	—	1,794,153	1,794,153
Deutsche Bank AG.....	2.623%	Fixed	CPI	Maturity	USD 40,000,000	07/14/26	—	—	2,897,786	2,897,786
Deutsche Bank AG.....	2.588%	Fixed	CPI	Maturity	USD 40,000,000	06/24/26	—	—	3,108,754	3,108,754
Deutsche Bank AG.....	2.423%	Fixed	CPI	Maturity	USD 45,000,000	03/08/26	—	—	4,268,949	4,268,949
Deutsche Bank AG.....	2.420%	Fixed	CPI	Maturity	USD 20,000,000	03/05/26	—	—	1,898,946	1,898,946
Deutsche Bank AG.....	2.325%	Fixed	CPI	Maturity	USD 42,000,000	03/02/26	—	—	4,186,447	4,186,447
Deutsche Bank AG.....	1.540%	Fixed	CPI	Maturity	USD 20,000,000	07/15/25	—	—	2,985,202	2,985,202
Deutsche Bank AG.....	1.518%	Fixed	CPI	Maturity	USD 34,000,000	07/20/24	—	—	4,882,052	4,882,052
Morgan Stanley and Co. International.....	3.665%	Fixed	CPI	Maturity	USD 42,000,000	02/22/24	—	—	981,091	981,091
Morgan Stanley and Co. International.....	2.600%	Fixed	CPI	Maturity	USD 50,000,000	03/17/24	—	—	173,380	173,380
Morgan Stanley and Co. International.....	2.410%	Fixed	CPI	Maturity	USD 35,000,000	06/12/24	—	—	43,203	43,203
Morgan Stanley and Co. International.....	2.390%	Fixed	CPI	Maturity	USD 58,000,000	06/06/24	—	—	108,773	108,773
Morgan Stanley and Co. International.....	2.198%	Fixed	CPI	Maturity	USD 22,000,000	07/17/24	—	—	37,497	37,497
Total Appreciation.....								\$88,921,825	\$88,921,825	
Bank of America Corp.....	2.765%	Fixed	CPI	Maturity	USD 22,000,000	12/05/24	—	—	(16,896)	(16,896)
Citibank, N.A.....	3.849%	Fixed	CPI	Maturity	USD 40,000,000	03/15/26	—	—	(454,725)	(454,725)
Citibank, N.A.....	2.470%	Fixed	CPI	Maturity	USD 59,000,000	06/26/24	—	—	(22,464)	(22,464)
Deutsche Bank AG.....	3.959%	Fixed	CPI	Maturity	USD 30,000,000	05/04/25	—	—	(304,967)	(304,967)
Deutsche Bank AG.....	2.725%	Fixed	CPI	Maturity	USD 22,000,000	11/16/25	—	—	(10,577)	(10,577)

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)	
Intercontinental Exchange, Inc.....	2.970%	Fixed	CPI	Maturity	USD 32,000,000	10/28/25	—	—	\$ (242,570)	\$ (242,570)
Total (Depreciation).....									\$ (1,052,199)	\$ (1,052,199)
Total Appreciation (Depreciation).....									\$87,869,626	\$87,869,626

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 48,033,467	—	\$ 48,033,467
Austria.....	—	2,292,481	—	2,292,481
Belgium.....	—	15,413,915	—	15,413,915
Canada.....	—	104,885,405	—	104,885,405
Denmark.....	—	6,127,313	—	6,127,313
Finland.....	—	9,542,601	—	9,542,601
France.....	—	102,166,758	—	102,166,758
Germany.....	—	67,999,117	—	67,999,117
Ireland.....	—	15,438,148	—	15,438,148
Italy.....	—	16,037,146	—	16,037,146
Japan.....	—	101,951,036	—	101,951,036
Netherlands.....	—	16,016,881	—	16,016,881
New Zealand.....	—	21,126,705	—	21,126,705
Norway.....	—	22,088,264	—	22,088,264
Spain.....	—	35,759,746	—	35,759,746
Supranational Organization Obligations.....	—	35,801,983	—	35,801,983
Sweden.....	—	41,823,669	—	41,823,669
Switzerland.....	—	14,351,168	—	14,351,168
United Kingdom.....	—	66,128,260	—	66,128,260
United States.....	—	564,495,693	—	564,495,693
U.S. Treasury Obligations.....	—	363,872,693	—	363,872,693
Commercial Paper.....	—	151,404,959	—	151,404,959
Securities Lending Collateral.....	—	8,653,059	—	8,653,059
Forward Currency Contracts**.....	—	(3,331,545)	—	(3,331,545)
Swap Agreements**.....	—	87,869,626	—	87,869,626
TOTAL.....	—	\$1,915,948,548	—	\$1,915,948,548

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

DFA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)					
ALABAMA — (1.8%)					
Alabama Federal Aid					
Highway Finance					
Authority (RB) Series A					
□ 5.000%, 09/01/32					
(Pre-refunded @					
\$100, 9/1/26).....	1,010	\$ 1,072,751			
□ 5.000%, 09/01/33					
(Pre-refunded @					
\$100, 9/1/26).....	2,540	2,697,811			
□ 5.000%, 09/01/34					
(Pre-refunded @					
\$100, 9/1/26).....	4,725	5,018,565			
□ 5.000%, 09/01/36					
(Pre-refunded @					
\$100, 9/1/26).....	4,000	4,248,521			
City of Huntsville (GO)					
Series A					
5.000%, 03/01/24	1,995	2,015,468			
City of Huntsville (GO)					
Series C					
5.000%, 03/01/24	1,330	1,343,646			
State of Alabama (GO)					
Series					
5.000%, 11/01/24	2,665	2,724,078			
State of Alabama (GO)					
Series A					
5.000%, 08/01/23	2,200	2,200,000			
Tuscaloosa County Board					
of Education (ST)					
□ 5.000%, 02/01/43					
(Pre-refunded @					
\$100, 2/1/27).....	1,090	1,168,482			
Water Works Board of the					
City of Birmingham (RB)					
Series B					
□ 5.000%, 01/01/45					
(Pre-refunded @					
\$100, 1/1/25).....	5,650	<u>5,787,166</u>			
TOTAL ALABAMA.....		<u>28,276,488</u>			
ALASKA — (0.3%)					
Municipality of Anchorage					
(GO)					
4.250%, 12/15/23	1,000	1,002,914			
Municipality of Anchorage					
(GO) Series A					
5.000%, 09/01/23	2,585	2,588,233			
ALASKA — (Continued)					
Municipality of Anchorage					
(GO) Series B					
5.000%, 09/01/23				635	\$ 635,794
TOTAL ALASKA.....					<u>4,226,941</u>
ARIZONA — (0.5%)					
City of Phoenix (GO) Series					
A					
5.000%, 07/01/27				1,500	1,619,206
City of Tempe (GO)					
5.000%, 07/01/26				1,695	1,795,119
5.000%, 07/01/27				955	1,032,735
Coconino County Unified					
School District No.					
1-Flagstaff (GO) Series B					
4.000%, 07/01/27				1,000	1,044,568
Coconino County Unified					
School District No.					
1-Flagstaff (GO) Series C					
5.000%, 07/01/28				1,250	1,381,594
Town of Gilbert (GO)					
5.000%, 07/15/27				1,500	<u>1,623,562</u>
TOTAL ARIZONA.....					<u>8,496,784</u>
ARKANSAS — (0.1%)					
University of Arkansas (RB)					
Series A					
□ 5.000%, 11/01/29					
(Pre-refunded @					
\$100, 11/1/24).....				1,385	<u>1,413,825</u>
CALIFORNIA — (5.4%)					
California State Public					
Works Board (RB) Series					
B					
5.000%, 05/01/28				1,185	1,304,940
California State Public					
Works Board (RB) Series					
D					
5.000%, 05/01/28				2,235	2,461,215
City of Los Angeles (RN)					
5.000%, 06/27/24				20,000	20,324,278
City of San Francisco					
Public Utilities					
Commission Water					
Revenue (RB) Series A					
4.000%, 11/01/30				7,845	8,164,754
County of Los Angeles (RN)					
5.000%, 06/28/24				4,000	4,064,867

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)		
County of Riverside (RN)			City of Colorado Springs		
5.000%, 06/28/24	4,200	\$ 4,266,598	Utilities System Revenue		
Los Angeles Unified School			(RB) Series A		
District (GO) Series A			5.000%, 11/15/23	1,650	\$ 1,657,565
5.000%, 07/01/25	15	15,593	City of Colorado Springs		
5.000%, 07/01/26	2,145	2,282,213	Utilities System Revenue		
Palomar Community			(RB) Series A-1		
College District (GO)			5.000%, 11/15/26	3,000	3,198,871
□ 5.000%, 05/01/31			Denver City & County		
(Pre-refunded @			School District No. 1		
\$100, 5/1/25).....	790	818,244	(GO) (ST AID		
San Diego Unified School			WITHHLDG) Series B		
District (GO) Series M-2			5.000%, 12/01/24	900	921,984
5.000%, 07/01/24	2,000	2,034,238	Douglas County School		
San Francisco Unified			District No. Re-1 Douglas		
School District (GO)			& Elbert Counties (GO)		
5.000%, 06/15/28	5,390	5,972,390	(ST AID WITHHLDG)		
San Francisco Unified			Series A		
School District (GO)			5.000%, 12/15/23	2,645	2,661,833
Series C			El Paso County School		
5.000%, 06/15/28	3,410	3,778,451	District No. 2 Harrison		
Santa Clara County			(GO) (ST AID		
Financing Authority (RB)			WITHHLDG)		
Series A			5.000%, 12/01/23	1,825	1,835,153
5.000%, 05/01/25	540	558,838	5.000%, 12/01/26	335	357,774
State of California (GO)			Garfield Pitkin & Eagle		
5.000%, 08/01/26	9,000	9,550,007	Counties School District		
5.000%, 12/01/26	5,535	5,916,740	No. Re-1 Roaring Fork		
3.500%, 08/01/27	1,500	1,537,213	(GO) (ST AID		
5.000%, 08/01/27	4,000	4,341,814	WITHHLDG) Series 1		
5.000%, 04/01/28	2,500	2,756,096	□ 5.000%, 12/15/29		
5.000%, 10/01/29	1,020	1,080,768	(Pre-refunded @		
State of California (GO)			\$100, 12/15/25).....	570	596,702
Series B			Jefferson County School		
5.000%, 09/01/25	3,140	<u>3,267,717</u>	District R-1 (GO) (ST AID		
TOTAL CALIFORNIA.....		<u>84,496,974</u>	WITHHLDG) Series A		
COLORADO — (1.8%)			5.250%, 12/15/24	1,035	1,062,983
Board of Water			Weld County School District		
Commissioners City &			No. 6 Greeley (GO) (ST		
County of Denver (RB)			AID WITHHLDG)		
Series A			5.000%, 12/01/25	425	443,907
5.000%, 12/15/26	3,310	3,530,430	Weld County School District		
5.000%, 12/15/27	3,450	3,760,637	No. RE-4 (GO) (ST AID		
Boulder Larimer & Weld			WITHHLDG)		
Counties St. Vrain Valley			4.000%, 12/01/23	2,425	<u>2,430,445</u>
School District Re1J			TOTAL COLORADO.....		<u>28,818,660</u>
(GO) (ST AID			CONNECTICUT — (0.8%)		
WITHHLDG) Series C			Town of Darien (GO)		
5.000%, 12/15/29	3,000	3,190,852	4.000%, 04/25/24	8,000	8,043,014
City & County of Denver			Town of Greenwich (GO)		
(GO) Series B			4.000%, 02/08/24	5,000	<u>5,018,248</u>
5.000%, 08/01/27	2,920	3,169,524	TOTAL CONNECTICUT.....		<u>13,061,262</u>

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
DELAWARE — (0.4%)			FLORIDA — (Continued)		
County of New Castle (GO)			School District of Broward		
Series A			County (RN)		
5.000%, 10/01/23	2,275	\$2,281,315	5.000%, 06/28/24	8,500	\$ 8,616,554
County of New Castle (GO)			State of Florida (GO) Series		
Series N			A		
5.000%, 10/01/23	1,500	1,504,163	5.000%, 06/01/24	235	238,286
State of Delaware (GO)			5.000%, 07/01/24	510	518,130
5.000%, 03/01/26	2,000	<u>2,103,339</u>	5.000%, 07/01/27	2,105	2,253,985
TOTAL DELAWARE.....		<u>5,888,817</u>	State of Florida (GO) Series		
			B		
DISTRICT OF COLUMBIA — (0.5%)			5.000%, 06/01/24	1,265	1,282,687
District of Columbia (GO)			5.000%, 06/01/25	3,075	3,178,972
Series B			5.000%, 07/01/27	1,496	<u>1,621,240</u>
5.000%, 06/01/25	1,065	1,100,241	TOTAL FLORIDA.....		<u>35,040,993</u>
District of Columbia (GO)					
Series E			GEORGIA — (4.3%)		
5.000%, 06/01/26	1,885	1,991,482	Athens-Clarke County		
Washington Metropolitan			Unified Government (GO)		
Area Transit Authority			5.000%, 12/01/23	2,500	2,514,158
(RB) Series A-1			City of Atlanta (GO) Series		
5.000%, 07/01/27	4,535	<u>4,864,087</u>	A-1		
TOTAL DISTRICT OF			5.000%, 12/01/24	825	845,152
COLUMBIA.....		<u>7,955,810</u>	City of Atlanta (GO) Series		
			A-2		
FLORIDA — (2.2%)			5.000%, 12/01/24	1,655	1,695,427
Collier County Water-Sewer			Clarke County School		
District (RB)			District (GO) (ST AID		
5.000%, 07/01/25	345	357,518	WITHHLDG)		
County of Miami-Dade (GO)			5.000%, 09/01/27	3,120	3,382,686
Series A			Georgia State Road &		
5.000%, 07/01/26	1,810	1,912,753	Tollway Authority (RB)		
5.000%, 07/01/28	1,560	1,721,206	(MUN GOVT GTD)		
Florida Department of			5.000%, 10/01/23	1,580	1,584,176
Environmental Protection			Gwinnett County School		
(RB) Series A			District (GO) Series B		
5.000%, 07/01/26	5,000	5,273,823	5.000%, 08/01/27	25,000	27,175,867
Florida Keys Aqueduct			Gwinnett County Water &		
Authority (RB) Series B			Sewerage Authority (RB)		
5.000%, 09/01/25	1,380	1,432,732	4.000%, 08/01/23	3,000	3,000,000
Hillsborough County			Henry County School		
Aviation Authority (RB)			District (GO) (ST AID		
Series B			WITHHLDG)		
□ 5.000%, 10/01/35			4.000%, 08/01/27	3,950	4,116,078
(Pre-refunded @			Richmond County Board of		
\$100, 10/1/24).....	2,400	2,449,145	Education (GO) (ST AID		
Palm Beach County Health			WITHHLDG) Series A		
Facilities Authority (RB)			5.000%, 10/01/25	1,000	1,040,608
□ 5.000%, 12/01/31			State of Georgia (GO)		
(Pre-refunded @			Series A		
\$100, 12/1/24).....	1,400	1,431,252	5.000%, 07/01/26	1,200	1,270,880
School Board of			5.000%, 07/01/27	8,000	8,666,638
Miami-Dade County (GO)			State of Georgia (GO)		
(BAM) Series			Series A-1		
5.000%, 03/15/28	2,515	2,752,710	5.000%, 02/01/25	2,535	2,605,430

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
GEORGIA — (Continued)			IOWA — (Continued)		
State of Georgia (GO)			City of Urbandale (GO)		
Series C			Series A		
5.000%, 01/01/27	1,150	\$ 1,231,639	5.000%, 06/01/27	1,040	\$ 1,119,371
4.000%, 07/01/29	4,000	4,296,929	City of Urbandale (GO)		
State of Georgia (GO)			Series B		
Series C-1			5.000%, 06/01/24	1,000	1,014,559
5.000%, 07/01/24	3,300	<u>3,354,697</u>	Iowa Finance Authority (RB)		
TOTAL GEORGIA.....		<u>66,780,365</u>	□ 5.000%, 08/01/28		
			(Pre-refunded @		
HAWAII — (1.2%)			\$100, 8/1/23).....	1,000	1,000,000
City & County of Honolulu			Iowa Valley Community		
(GO) Series A			College District (GO)		
5.000%, 11/01/25	3,025	3,153,315	4.000%, 06/01/28	2,890	<u>3,048,694</u>
City & County of Honolulu			TOTAL IOWA.....		<u>7,502,739</u>
(GO) Series B					
5.000%, 10/01/23	2,150	2,155,718	KANSAS — (1.1%)		
5.000%, 10/01/25	450	468,274	City of Merriam (GO) Series		
5.000%, 10/01/26	430	448,012	A		
5.000%, 03/01/27	2,350	2,518,075	5.000%, 10/01/25	200	207,908
County of Maui (GO)			City of Wichita (GO) Series		
5.000%, 03/01/25	750	771,491	310		
State of Hawaii (GO) Series			5.000%, 10/13/23	13,000	13,039,242
□ 5.000%, 08/01/27			Johnson County Unified		
(Pre-refunded @			School District No. 229		
\$100, 8/1/23).....	1,000	1,000,000	Blue Valley (GO) Series A		
State of Hawaii (GO) Series			5.000%, 10/01/26	1,500	1,593,748
B			Kansas Development		
5.000%, 08/01/23	970	970,000	Finance Authority (RB)		
State of Hawaii (GO) Series			Series D		
EH			5.000%, 05/01/28	2,000	<u>2,198,686</u>
5.000%, 08/01/23	1,225	1,225,000	TOTAL KANSAS.....		<u>17,039,584</u>
State of Hawaii (GO) Series					
EH-2017			KENTUCKY — (1.1%)		
5.000%, 08/01/23	305	305,000	Louisville Water Co. (RB)		
State of Hawaii (GO) Series			5.000%, 11/15/27	4,000	4,345,681
EZ			Louisville/Jefferson County		
5.000%, 10/01/23	1,140	1,142,937	Metropolitan Government		
State of Hawaii (GO) Series			(GO) Series A		
FH			5.000%, 12/01/25	3,800	3,961,204
5.000%, 10/01/23	2,050	2,055,281	5.000%, 04/01/28	7,885	<u>8,638,310</u>
5.000%, 10/01/26	1,760	<u>1,869,998</u>	TOTAL KENTUCKY.....		<u>16,945,195</u>
TOTAL HAWAII.....		<u>18,083,101</u>			
			LOUISIANA — (1.5%)		
ILLINOIS — (0.1%)			City of Shreveport (GO)		
County of Will (GO)			□ 5.000%, 09/01/34		
□ 5.000%, 11/15/34			(Pre-refunded @		
(Pre-refunded @			\$100, 9/1/24).....	1,750	1,780,331
\$100, 11/15/25).....	1,000	<u>1,040,205</u>	East Baton Rouge		
IOWA — (0.5%)			Sewerage Commission		
City of Sioux City (GO)			(RB) Series B		
Series A			□ 5.000%, 02/01/32		
3.000%, 06/01/27	1,325	1,320,115	(Pre-refunded @		
			\$100, 2/1/25).....	2,310	2,371,447

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
LOUISIANA — (Continued)			MARYLAND — (Continued)		
Louisiana Local			County of Charles (GO)		
Government			Series B		
Environmental Facilities &			5.000%, 10/01/28	4,370	\$4,855,657
Community Development			County of Harford (GO)		
Authority (RB)			Series B		
□ 5.000%, 10/01/33			5.000%, 01/15/26	2,335	2,444,775
(Pre-refunded @			County of Howard (GO)		
\$100, 10/1/24).....	1,000	\$ 1,018,752	Series A		
□ 5.000%, 10/01/39			5.000%, 02/15/28	3,000	3,288,572
(Pre-refunded @			County of Howard (GO)		
\$100, 10/1/24).....	1,085	1,105,345	Series C		
St. Tammany Parish Wide			5.000%, 02/15/27	2,435	2,610,944
School District No. 12			County of Howard (GO)		
(GO) Series			Series D		
5.000%, 03/01/28	1,175	1,282,360	5.000%, 02/15/24	4,000	4,038,705
State of Louisiana (GO)			5.000%, 02/15/25	8,390	8,629,650
Series			County of Montgomery PA		
5.000%, 10/01/24	7,025	7,173,709	(GO) Series A		
State of Louisiana (GO)			□ 5.000%, 11/01/27		
Series A			(Pre-refunded @		
5.000%, 04/01/27	3,725	3,994,662	\$100, 11/1/24).....	1,905	1,946,995
State of Louisiana (GO)			County of Montgomery PA		
Series D-1			(GO) Series C		
5.000%, 12/01/26	4,265	4,360,208	5.000%, 10/01/26	5,500	5,848,885
TOTAL LOUISIANA.....		<u>23,086,814</u>	5.000%, 10/01/27	6,655	7,236,220
			County of Wicomico (GO)		
MAINE — (0.3%)			Series A		
City of Portland (GO)			5.000%, 12/01/25	1,000	1,044,257
5.000%, 05/01/27	1,000	1,079,883	State of Maryland (GO)		
Maine Governmental			Series		
Facilities Authority (RB)			4.000%, 08/01/26	5,400	5,401,656
Series A			State of Maryland (GO)		
□ 5.000%, 10/01/25			Series A		
(Pre-refunded @			5.000%, 03/15/26	1,000	1,050,774
\$100, 10/1/23).....	1,000	1,002,726	5.000%, 03/15/28	8,030	8,810,877
State of Maine (GO) Series			5.000%, 06/01/29	4,000	4,502,117
B			State of Maryland (GO)		
5.000%, 06/01/28	1,700	1,873,072	Series B		
TOTAL MAINE.....		<u>3,955,681</u>	5.000%, 08/01/26.....	6,535	6,924,712
			University System of		
MARYLAND — (6.9%)			Maryland (RB) Series A		
City of Baltimore (GO)			□ 4.000%, 04/01/34		
Series			(Pre-refunded @		
5.000%, 10/15/26	800	850,714	\$100, 4/1/24).....	2,000	2,011,057
County of Anne Arundel			Washington Suburban		
(GO)			Sanitary Commission		
5.000%, 10/01/28.....	6,560	7,289,041	(RB) (CNTY GTD)		
County of Baltimore (GO)			5.000%, 06/01/24	4,325	4,389,393
3.000%, 11/01/24	5,015	5,005,167	3.000%, 06/01/26	2,080	2,073,503
5.000%, 03/01/28	2,235	2,452,300	□ 4.000%, 06/01/38		
County of Charles (GO)			(Pre-refunded @		
5.000%, 10/01/24	1,615	1,648,257	\$100, 6/1/24).....	5,000	5,028,907

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MARYLAND — (Continued)			MINNESOTA — (3.6%)		
□ 4.000%, 06/01/39 (Pre-refunded @ \$100, 6/1/24).....	8,715	\$ 8,765,385	City of St. Paul (GO) Series D 5.000%, 09/01/27	1,055	\$ 1,147,222
TOTAL MARYLAND.....		<u>108,148,520</u>	County of Hennepin (GO) Series 5.000%, 12/01/31	1,310	1,430,881
MASSACHUSETTS — (2.4%)			County of Hennepin (GO) Series A 5.000%, 12/01/23.....	2,670	2,684,943
City of Cambridge (GO) 5.000%, 02/15/28	4,055	4,461,418	5.000%, 12/01/31	3,005	3,196,487
City of Quincy (GO) 5.000%, 07/05/24	7,000	7,091,027	Lakeville Independent School District No. 194 (GO) (SD CRED PROG) Series C 5.000%, 02/01/25	3,745	3,843,513
City of Springfield (GO) (ST AID WITHHLDG) 5.000%, 03/01/28	2,055	2,250,161	Metropolitan Council (GO) Series A 5.000%, 03/01/27	4,360	4,681,056
Commonwealth of Massachusetts (GO) 5.000%, 07/01/26	500	529,534	Metropolitan Council (GO) Series C 5.000%, 03/01/24	6,250	6,313,763
Commonwealth of Massachusetts (GO) Series B 5.250%, 08/01/23	1,140	1,140,000	Metropolitan Council (GO) Series D 5.000%, 03/01/28	1,780	1,953,867
5.000%, 11/01/23	2,500	2,510,466	St. Louis Park Independent School District No. 283 (GO) (SD CRED PROG) Series A 5.000%, 02/01/28	2,610	2,856,304
5.000%, 07/01/28	1,070	1,183,683	St. Louis Park Independent School District No. 283 (GO) (SD CRED PROG) Series B 5.000%, 02/01/24	305	307,583
Commonwealth of Massachusetts (GO) Series C 5.000%, 08/01/24	1,360	1,384,489	State of Minnesota (GO) Series 5.000%, 09/01/25	2,100	2,183,691
Commonwealth of Massachusetts (GO) Series E 5.000%, 11/01/27	1,000	1,092,647	State of Minnesota (GO) Series A 5.000%, 08/01/25.....	12,000	12,459,050
Massachusetts School Building Authority (RB) Series A 5.000%, 11/15/25	3,240	3,381,199	5.000%, 08/01/28	6,000	6,652,849
Massachusetts Water Resources Authority (RB) (AGM) Series B 5.250%, 08/01/28	9,010	10,104,075	University of Minnesota (RB) Series B 5.000%, 10/01/25	810	841,339
Town of Lexington (GO) 4.000%, 02/15/27	1,000	1,038,838	West St. Paul-Mendota Heights-Eagan Independent School District No. 197 (GO) (SD CRED PROG) Series A 5.000%, 02/01/24	3,250	3,277,518
Town of Nantucket (GO) 5.000%, 10/01/23	1,775	1,779,868			
TOTAL MASSACHUSETTS.		<u>37,947,405</u>			
MICHIGAN — (0.2%)					
L'Anse Creuse Public Schools (GO) (Q-SBLF) □ 5.000%, 05/01/27 (Pre-refunded @ \$100, 5/1/25).....	1,000	1,031,431			
State of Michigan (GO) Series A 5.000%, 05/01/25	1,510	1,557,981			
TOTAL MICHIGAN.....		<u>2,589,412</u>			

DFA MUNICIPAL REAL RETURN PORTFOLIO

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			NEBRASKA — (Continued)		
White Bear Lake			Omaha School District (GO)		
Independent School			Series A		
District No. 624 (GO) (SD			5.000%, 12/15/25	1,345	\$ 1,404,133
CRED PROG) Series A			TOTAL NEBRASKA.....		<u>15,202,037</u>
5.000%, 02/01/27	1,520	\$ 1,629,442			
TOTAL MINNESOTA.....		<u>55,459,508</u>	NEVADA — (2.5%)		
MISSISSIPPI — (0.7%)			County of Clark (GO)		
State of Mississippi (GO)			Series B		
Series A			5.000%, 11/01/24	8,720	8,907,929
5.000%, 10/01/28	1,140	1,236,466	Las Vegas Valley Water		
□ 4.000%, 10/01/33			District (GO) Series A		
(Pre-refunded @			5.000%, 06/01/27	11,490	12,379,880
\$100, 10/1/25).....	5,025	5,116,177	Las Vegas Valley Water		
□ 5.000%, 11/01/33			District (GO) Series C		
(Pre-refunded @			5.000%, 06/01/28	2,500	2,752,139
\$100, 11/1/26).....	4,600	<u>4,896,279</u>	State of Nevada (GO)		
TOTAL MISSISSIPPI.....		<u>11,248,922</u>	Series D		
MISSOURI — (0.3%)			5.000%, 04/01/25	11,645	12,007,290
City of Kansas City (GO)			Washoe County School		
Series A			District (GO) Series B		
4.000%, 02/01/27	1,000	1,036,891	5.000%, 04/01/26	3,000	<u>3,147,479</u>
City of Kansas City Sanitary			TOTAL NEVADA.....		<u>39,194,717</u>
Sewer System Revenue			NEW HAMPSHIRE — (0.2%)		
(RB) Series B			City of Nashua (GO)		
5.000%, 01/01/26	1,020	1,067,533	4.000%, 07/15/24	2,000	2,015,670
Metropolitan St. Louis			5.000%, 08/01/28	1,655	<u>1,837,532</u>
Sewer District (RB)			TOTAL NEW HAMPSHIRE..		<u>3,853,202</u>
Series B			NEW JERSEY — (3.3%)		
5.000%, 05/01/29	150	166,511	City of Hoboken (GO)		
North Kansas City School			3.000%, 02/01/27	1,000	995,287
District No. 74 (GO) (ST			County of Mercer (GO)		
AID DIR DEP)			4.000%, 02/01/27	3,430	3,553,076
4.000%, 03/01/26	1,855	<u>1,898,088</u>	County of Mercer (GO)		
TOTAL MISSOURI.....		<u>4,169,023</u>	Series A		
NEBRASKA — (1.0%)			4.000%, 02/01/28	3,290	3,453,673
City of Omaha (GO)			County of Union NJ (GO)		
5.000%, 04/15/24	1,240	1,255,407	4.000%, 03/01/28	1,330	1,398,308
County of Sarpy (GO)			4.000%, 03/01/29	1,350	1,436,322
5.000%, 06/01/26	1,110	1,170,536	New Jersey Economic		
5.000%, 06/01/27	2,535	2,707,716	Development Authority		
Douglas County School			(RB) Series BBB		
District No. 17 (GO)			□ 5.500%, 06/15/30		
4.000%, 12/15/26	3,000	3,102,711	(Pre-refunded @		
Omaha Public Power			\$100, 12/15/26).....	6,015	6,504,337
District (RB) Series B			Township of Toms River		
□ 4.000%, 02/01/29			(GO)		
(Pre-refunded @			5.000%, 07/26/24	5,470	5,546,744
\$100, 8/1/24).....	1,315	1,324,452	Township of Toms River NJ		
Omaha School District (GO)			(GO)		
5.000%, 12/15/26	3,975	4,237,082	4.000%, 06/01/27	865	899,752
			4.000%, 06/01/28	1,255	1,319,850

DFA MUNICIPAL REAL RETURN PORTFOLIO

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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)		
Township of Union/Union County (GO)			New York State Dormitory Authority (RB) Series E		
5.000%, 01/23/24	16,000	\$16,143,230	5.000%, 03/15/27	7,000	\$ 7,540,733
Township of Woodbridge (GO)			5.000%, 03/15/28	10,460	11,424,933
4.500%, 03/15/24	10,000	<u>10,073,690</u>	New York State Thruway Authority (RB) Series A		
TOTAL NEW JERSEY.....		<u>51,324,269</u>	5.000%, 03/15/28	4,000	4,387,159
NEW MEXICO — (0.6%)			New York State Urban Development Corp. (RB) Series A		
City of Albuquerque (GO) Series A			5.000%, 03/15/26	6,890	7,223,849
5.000%, 07/01/28	3,370	3,700,355	North Shore Central School District (GO) (ST AID WITHHLDG)		
State of New Mexico (GO) Series B			4.000%, 04/26/24	5,000	5,024,051
5.000%, 03/01/24	170	171,724	Town of Amherst (GO)		
State of New Mexico Severance Tax Permanent Fund (RB) Series D			4.750%, 11/03/23	6,000	6,019,922
5.000%, 07/01/26	5,580	<u>5,893,576</u>	Village of Garden City (GO)		
TOTAL NEW MEXICO.....		<u>9,765,655</u>	4.000%, 02/16/24	6,025	<u>6,053,145</u>
NEW YORK — (5.1%)			TOTAL NEW YORK.....		<u>80,430,282</u>
City of New York (GO) Series B			NORTH CAROLINA — (3.0%)		
5.000%, 08/01/26	500	529,227	City of Charlotte Water & Sewer System Revenue (RB)		
City of New York (GO) Series C			5.000%, 07/01/27	1,900	2,058,327
5.000%, 08/01/26	3,705	3,921,574	City of Raleigh (RB)		
City of New York (GO) Series E			□ 5.000%, 10/01/30 (Pre-refunded @ \$100, 10/1/23).....	1,000	1,002,726
5.000%, 08/01/26	3,825	4,048,589	City of Raleigh Combined Enterprise System Revenue (RB)		
City of Rochester (GO) Series II_WWW			5.000%, 03/01/24	295	297,874
4.500%, 08/01/24	4,000	4,038,575	5.000%, 09/01/24	470	478,648
New Rochelle City School District (GO) (ST AID WITHHLDG) Series A			County of Gaston (GO)		
5.000%, 06/15/24	1,505	1,529,957	5.000%, 02/01/26	2,500	2,623,132
New York State Dormitory Authority (RB) Series A			County of Guilford (GO) Series A		
5.000%, 02/15/25	190	195,324	5.000%, 03/01/27	2,160	2,322,107
5.000%, 03/15/26	1,000	1,050,000	County of Guilford (GO) Series B		
5.000%, 02/15/33	1,260	1,330,242	5.000%, 03/01/27	6,355	6,831,941
New York State Dormitory Authority (RB) Series A			County of Iredell (GO) Series B		
5.000%, 02/15/25	345	354,667	2.500%, 02/01/24	2,285	2,272,980
New York State Dormitory Authority (RB) Series B			County of New Hanover NC (RB)		
5.000%, 02/15/24	700	706,900	□ 5.000%, 10/01/29 (Pre-refunded @ \$100, 10/1/27).....	3,500	3,801,366
New York State Dormitory Authority (RB) Series C			County of Wake (GO)		
5.000%, 03/15/27	14,000	15,051,435	5.000%, 09/01/24	4,000	4,078,306

DFA MUNICIPAL REAL RETURN PORTFOLIO

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NORTH CAROLINA — (Continued)			OHIO — (Continued)		
County of Wake (GO)			Upper Arlington City School		
Series B			District (GO) Series A		
5.000%, 02/01/26	4,135	\$ 4,338,660	5.000%, 12/01/26	1,530	\$ 1,627,996
County of Wake (GO)			TOTAL OHIO.....		<u>50,068,940</u>
Series C			OKLAHOMA — (0.2%)		
5.000%, 03/01/25	7,555	7,777,388	City of Bixby (GO) Series A		
North Carolina Turnpike			4.000%, 06/01/26	790	808,771
Authority (RB) Series B			4.000%, 06/01/28	1,790	<u>1,875,222</u>
5.000%, 02/01/24	7,545	7,599,217	TOTAL OKLAHOMA.....		<u>2,683,993</u>
University of North Carolina			OREGON — (1.7%)		
at Charlotte (RB)			City of Portland (GO) Series		
□ 5.000%, 04/01/43			A		
(Pre-refunded @			5.000%, 06/15/25	150	155,220
\$100, 4/1/24).....	1,500	<u>1,517,465</u>	5.000%, 06/01/26	1,465	1,547,348
TOTAL NORTH CAROLINA.		<u>47,000,137</u>	City of Portland Sewer		
OHIO — (3.2%)			System Revenue (RB)		
City of Columbus (GO)			Series A		
Series 2017-1			5.000%, 10/01/23	3,570	3,579,731
4.000%, 04/01/27	4,205	4,374,685	City of Portland Water		
City of Columbus (GO)			System Revenue (RB)		
Series A			Series A		
4.000%, 04/01/24	4,000	4,019,491	5.000%, 04/01/27	1,780	1,913,993
5.000%, 08/15/24	960	977,497	County of Multnomah (GO)		
4.000%, 08/15/25	3,535	3,599,698	Series A		
5.000%, 04/01/27	2,000	2,150,554	5.000%, 06/15/28	4,500	4,968,888
Hamilton City School			Lane & Douglas Counties		
District (GO) (SD CRED			School District No. 28J		
PROG)			Fern Ridge (GO) (SCH		
□ 5.000%, 12/01/30			BD GTY) Series A		
(Pre-refunded @			□ 5.000%, 06/15/33		
\$100, 12/1/24).....	1,000	1,022,980	(Pre-refunded @		
□ 5.000%, 12/01/34			\$100, 6/15/26).....	1,115	1,178,507
(Pre-refunded @			Lane County School District		
\$100, 12/1/24).....	1,590	1,626,538	No. 4J Eugene (GO)		
State of Ohio (GO) Series A			(SCH BD GTY)		
5.000%, 12/15/23	2,800	2,817,819	5.000%, 06/15/27	4,030	4,349,033
4.000%, 03/01/24	2,625	2,636,815	Portland Community		
5.000%, 09/15/25	2,005	2,084,526	College District (GO)		
5.000%, 09/01/28	2,500	2,766,802	5.000%, 06/15/27	1,340	1,413,931
State of Ohio (GO) Series B			State of Oregon (GO)		
5.000%, 09/15/23	5,010	5,019,955	Series A		
5.000%, 09/01/27	9,310	10,086,368	5.000%, 05/01/26	850	896,798
5.000%, 09/15/27	3,700	4,011,845	5.000%, 05/01/27	670	721,787
State of Ohio (GO) Series			□ 5.000%, 08/01/37		
C			(Pre-refunded @		
□ 5.000%, 11/01/26			\$100, 8/1/24).....	1,740	1,771,160
(Pre-refunded @			State of Oregon		
\$100, 5/1/25).....	500	516,147	Department of		
State of Ohio (GO) Series X			Transportation (RB)		
5.000%, 05/01/29	650	729,224	Series A		
			5.000%, 11/15/26	1,685	1,798,337

DFA MUNICIPAL REAL RETURN PORTFOLIO

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OREGON — (Continued)			SOUTH CAROLINA — (Continued)		
Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY)			5.000%, 04/01/25	4,850	\$ 4,996,903
□ 5.000%, 06/15/31 (Pre-refunded @ \$100, 6/15/24).....	2,000	\$ 2,029,962	5.000%, 04/01/26	3,520	3,702,267
TOTAL OREGON.....		<u>26,324,695</u>	5.000%, 04/01/27	2,800	3,010,776
PENNSYLVANIA — (1.7%)			Beaufort County School District (GO) (SCSDE) Series C		
City of Philadelphia (GO) Series A			5.000%, 03/01/28	5,660	6,194,975
□ 5.250%, 07/15/32 (Pre-refunded @ \$100, 1/15/24).....	4,380	4,417,152	5.000%, 03/01/29	4,500	5,028,891
City of Philadelphia Water & Wastewater Revenue (RB) Series A			Beaufort County School District (GO) (SCSDE) Series D		
□ 5.000%, 07/01/45 (Pre-refunded @ \$100, 7/1/24).....	5,000	5,076,987	5.000%, 03/01/25	7,650	7,875,185
County of Chester (GO) Series A			Clemson University (RB) Series B		
4.000%, 07/15/28	5,265	5,427,095	5.000%, 05/01/25	750	772,669
County of Montgomery PA (GO)			County of Dorchester (GO)		
5.000%, 07/01/28	5,925	6,577,565	5.000%, 04/01/28	610	668,837
Northampton County General Purpose Authority (RB) Series A			County of Richland (GO) (ST AID WITHHLDG) Series A		
□ 5.000%, 11/01/32 (Pre-refunded @ \$100, 11/1/23).....	1,500	1,506,242	5.000%, 03/01/25	2,860	2,944,187
Township of Lower Merion (GO)			5.000%, 03/01/26	1,870	1,965,669
5.000%, 05/01/27	1,160	1,253,955	Grand Strand Water & Sewer Authority (RB) Series A		
West View Municipal Authority Water Revenue (RB)			5.000%, 06/01/24	2,000	2,029,447
□ 5.000%, 11/15/36 (Pre-refunded @ \$100, 11/15/24).....	2,000	2,044,171	Lexington & Richland School District No. 5 (GO) (SCSDE)		
TOTAL PENNSYLVANIA.....		<u>26,303,167</u>	5.000%, 03/01/24	2,750	2,777,897
RHODE ISLAND — (0.1%)			State of South Carolina (GO) (ST AID WITHHLDG) Series A		
State of Rhode Island (GO) Series A			5.000%, 10/01/23	3,000	3,008,228
5.000%, 04/01/27	1,060	1,138,646	State of South Carolina (GO) Series A		
SOUTH CAROLINA — (3.2%)			5.000%, 04/01/29	1,130	1,271,259
Aiken County Consolidated School District (GO) (SCSDE)			State of South Carolina (GO) Series C		
5.000%, 04/01/24	3,185	3,222,084	5.000%, 04/01/25	1,050	1,082,667
			TOTAL SOUTH CAROLINA.....		<u>50,551,941</u>
			TENNESSEE — (2.7%)		
			City of Knoxville Electric System Revenue (RB) Series NN		
			5.000%, 07/01/27	885	953,630
			City of Memphis (GO) Series B		
			5.000%, 05/01/24	2,775	2,810,725
			City of Murfreesboro (GO)		
			5.000%, 06/01/28	4,340	4,775,649
			City of Pigeon Forge (GO) Series B		
			5.000%, 06/01/27	1,740	1,874,760

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TENNESSEE — (Continued)			TEXAS — (Continued)		
City of Sevierville (GO)			Arlington Independent		
5.000%, 06/01/29	3,135	\$ 3,506,971	School District (GO)		
County of Knox (GO)			(PSF-GTD)		
5.000%, 06/01/28	1,750	1,925,665	5.000%, 02/15/24	1,375	\$ 1,387,206
County of Knox (GO) Series			5.000%, 02/15/28	1,200	1,310,073
5.000%, 06/01/26	125	132,026	Austin Independent School		
County of Maury (GO)			District (GO) (PSF-GTD)		
5.000%, 04/01/24	650	657,440	5.000%, 08/01/25	500	517,848
County of Shelby (GO)			5.000%, 08/01/26	2,250	2,379,534
Series A			Birdville Independent		
5.000%, 04/01/25	5,000	5,144,061	School District (GO)		
County of Washington (GO)			(PSF-GTD) Series A		
Series A			5.000%, 02/15/27	1,395	1,493,370
4.000%, 06/01/26	1,705	1,749,240	Board of Regents of the		
Metropolitan Government of			University of Texas		
Nashville & Davidson			System (RB) Series J		
County (GO) Series			5.000%, 08/15/25	12,610	13,080,245
4.000%, 01/01/26	4,000	4,087,366	5.000%, 08/15/26	3,895	4,127,230
Metropolitan Government of			City of Anna (GO)		
Nashville & Davidson			4.000%, 02/15/28	1,350	1,400,569
County (GO) Series A			City of Arlington (GO)		
5.000%, 01/01/26	5,020	5,256,329	5.000%, 08/15/24	2,795	2,843,937
Metropolitan Government of			5.000%, 08/15/25	1,020	1,057,219
Nashville & Davidson			City of Arlington (GO)		
County (GO) Series C			Series A		
□ 5.000%, 07/01/31			5.000%, 08/15/24	1,225	1,246,448
(Pre-refunded @			City of Austin (GO)		
\$100, 7/1/25).....	3,080	3,190,006	5.000%, 09/01/23	3,500	3,504,521
□ 4.500%, 07/01/33			5.000%, 05/01/24	1,600	1,620,598
(Pre-refunded @			5.000%, 09/01/25	4,500	4,668,265
\$100, 7/1/25).....	2,930	3,007,625	5.000%, 09/01/27	3,690	3,988,834
State of Tennessee (GO)			City of Austin Electric Utility		
Series A			Revenue (RB) Series A		
5.000%, 08/01/27	1,500	1,555,405	5.000%, 11/15/25	1,055	1,100,189
State of Tennessee (GO)			City of Austin Water &		
Series B			Wastewater System		
5.000%, 09/01/27	1,900	<u>2,066,854</u>	Revenue (RB)		
TOTAL TENNESSEE.....		<u>42,693,752</u>	5.000%, 11/15/27	1,000	1,084,318
TEXAS — (20.0%)			City of Bedford (GO)		
Alamo Community College			5.000%, 02/01/25	2,920	3,001,559
District (GO)			City of Carrollton (GO)		
5.000%, 02/15/24	1,900	1,917,474	5.000%, 08/15/25	1,240	1,285,496
Alamo Heights Independent			5.000%, 08/15/26	1,420	1,503,392
School District (GO)			City of Cedar Park (GO)		
(PSF-GTD)			5.000%, 02/15/26	500	523,584
4.000%, 02/01/27	5,685	5,850,800	City of College Station (GO)		
Alamo Heights Independent			5.000%, 02/15/28	500	546,309
School District (GO)			City of Corpus Christi (GO)		
(PSF-GTD) Series A			Series A		
5.000%, 02/01/24	1,255	1,265,193	5.000%, 03/01/26	1,810	1,897,539
Alief Independent School			City of Dallas Waterworks &		
District (GO) (PSF-GTD)			Sewer System Revenue		
5.000%, 02/15/24	1,650	1,664,648	(RB) Series C		
			5.000%, 10/01/23	2,375	2,380,921
			City of Denton (GO)		
			5.000%, 02/15/28	2,040	2,221,681

DFA MUNICIPAL REAL RETURN 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 El Paso Water & Sewer Revenue (RB)			City of San Antonio Electric & Gas Systems Revenue (RB) Series ETM		
5.000%, 03/01/26	375	\$ 392,946	5.000%, 02/01/24	8,755	\$8,824,381
5.000%, 03/01/27	225	240,459	City of Temple (GO) Series A		
City of El Paso Water & Sewer Revenue (RB)			5.000%, 08/01/28	350	384,302
Series A			City of Temple (GO) Series B		
5.000%, 03/01/24	425	428,650	5.000%, 08/01/27	160	172,289
City of Fort Worth (GO)			City of Temple Utility System Revenue (RB)		
5.000%, 03/01/27	5,160	5,530,867	5.000%, 08/01/26	1,000	1,057,276
5.000%, 03/01/28	5,000	5,465,839	City of Waco (GO) Series A		
City of Frisco (GO) Series A			4.000%, 02/01/25	1,070	1,082,936
5.000%, 02/15/24	1,730	1,744,898	Conroe Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25	2,050	2,107,311	5.000%, 02/15/25	1,190	1,223,088
City of Garland (GO) Series A			5.000%, 02/15/32	1,025	1,068,759
5.000%, 02/15/24	400	403,636	Conroe Independent School District (GO) (PSF-GTD)		
City of Houston (GO) Series A			Series A		
5.000%, 03/01/24	4,950	4,997,076	5.000%, 02/15/26	8,710	9,129,516
5.000%, 03/01/25	5,060	5,199,472	5.000%, 02/15/29	880	979,692
5.000%, 03/01/26	7,020	7,084,387	County of Collin (GO)		
5.000%, 03/01/27	5,000	5,312,059	Series A		
City of Irving (GO)			5.000%, 02/15/25	1,605	1,649,871
5.000%, 09/15/27	2,020	2,178,008	County of Harris (GO)		
City of Leander (GO) Series A			5.000%, 10/01/25	715	743,273
5.000%, 08/15/24	1,100	1,119,598	County of Harris (GO)		
5.000%, 08/15/25	1,050	1,088,945	Series A		
City of Lewisville (GO)			5.000%, 10/01/25	1,200	1,247,450
5.000%, 02/15/24	1,800	1,816,554	5.000%, 10/01/28	1,400	1,547,760
5.000%, 02/15/27	620	663,073	County of Tarrant (GO)		
5.000%, 02/15/28	745	812,342	5.000%, 07/15/28	500	551,411
City of Lewisville Waterworks & Sewer System Revenue (RB)			County of Tarrant (GO)		
4.000%, 02/15/27	1,070	1,102,751	Series A		
City of Lubbock (GO)			5.000%, 07/15/29	350	393,099
5.000%, 02/15/24	1,220	1,230,831	County of Travis (GO)		
City of McKinney (GO)			Series A		
5.000%, 08/15/24	5,145	5,240,357	5.000%, 03/01/26	1,290	1,352,390
City of Midland (GO)			Crowley Independent School District (GO)		
5.000%, 03/01/28	705	766,888	(PSF-GTD) Series B		
City of Pflugerville (GO)			5.000%, 08/01/36		
5.000%, 08/01/26	1,160	1,225,075	(Pre-refunded @		
City of San Angelo (GO)			\$100, 8/1/25).....	1,000	1,034,518
3.000%, 02/15/28	1,165	1,161,882	Cypress-Fairbanks Independent School District (GO) (PSF-GTD)		
City of San Antonio Electric & Gas Systems Revenue (RB)			Series D		
5.000%, 02/01/24	825	831,538	5.000%, 02/15/25	1,940	1,993,942
5.000%, 02/01/26	2,850	2,979,865			
4.000%, 02/01/27	1,500	1,541,735			

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)		
Dallas Area Rapid Transit (RB) Series A			Frisco Independent School District (GO) (PSF-GTD)		
□ 5.000%, 12/01/46			5.000%, 02/15/27	785	\$ 839,809
(Pre-refunded @			4.000%, 02/15/28	2,000	2,097,140
\$100, 12/1/25).....	1,000	\$1,042,422	Frisco Independent School District (GO) (PSF-GTD)		
Dallas Independent School District (GO) (PSF-GTD)			Series B		
Series A			5.000%, 02/15/28	1,400	1,528,418
□ 4.000%, 02/15/34			Frisco Independent School District (GO) Series A		
(Pre-refunded @			5.000%, 02/15/28	1,075	1,172,650
\$100, 2/15/25).....	1,420	1,433,336	Galveston Independent School District (GO)		
Denton Independent School District (GO) (PSF-GTD)			(PSF-GTD)		
5.000%, 08/15/24	370	376,419	5.000%, 02/01/26	230	240,480
Eagle Mountain & Saginaw Independent School District (GO) (PSF-GTD)			5.000%, 02/01/27	180	192,217
Series A			Garland Independent School District (GO)		
5.000%, 08/15/25	1,060	1,099,316	(PSF-GTD)		
Eanes Independent School District (GO) (PSF-GTD)			5.000%, 02/15/24	1,625	1,638,763
Series A			Garland Independent School District (GO)		
5.000%, 08/01/27	2,280	2,460,477	(PSF-GTD) Series A		
El Paso Independent School District (GO)			5.000%, 02/15/26	2,000	2,050,463
(PSF-GTD)			Goose Creek Consolidated Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24	3,035	3,090,317	Series A		
5.000%, 08/15/25	1,020	1,058,242	5.000%, 02/15/28	2,000	2,096,330
Fort Bend Independent School District (GO)			Goose Creek Consolidated Independent School District (GO) (PSF-GTD)		
(PSF-GTD)			Series FH		
5.000%, 08/15/24	2,100	2,137,199	5.000%, 02/15/27	3,000	3,203,215
Fort Bend Independent School District (GO)			Harris County Flood Control District (GO) Series A		
(PSF-GTD) Series A			5.000%, 10/01/25	490	509,689
5.000%, 08/15/27	1,000	1,079,222	Hays Consolidated Independent School District (GO) (PSF-GTD)		
Fort Bend Independent School District (GO)			5.000%, 02/15/24	300	302,743
(PSF-GTD) Series E			□ 5.000%, 02/15/34		
5.000%, 02/15/25	1,245	1,278,674	(Pre-refunded @		
Fort Worth Independent School District (GO)			\$100, 2/15/24).....	1,000	1,008,793
(PSF-GTD)			Houston Independent School District (GO)		
□ 5.000%, 02/15/29			(PSF-GTD)		
(Pre-refunded @			5.000%, 02/15/26	330	346,224
\$100, 2/15/24).....	3,370	3,398,736	5.000%, 02/15/27	1,000	1,070,864
□ 5.000%, 02/15/39			Houston Independent School District (GO)		
(Pre-refunded @			(PSF-GTD) Series A		
\$100, 2/15/24).....	2,580	2,602,000	5.000%, 02/15/25	1,155	1,186,415
Fort Worth Independent School District (GO)			5.000%, 02/15/26	1,205	1,264,242
(PSF-GTD) Series A					
5.000%, 02/15/25	1,220	1,253,367			

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)		
Hutto Independent School District (GO) (PSF-GTD) 5.000%, 08/01/28	150	\$ 165,582	San Antonio Independent School District (GO) (PSF-GTD) 5.000%, 08/15/27	1,500	\$1,615,868
Joshua Independent School District (GO) (PSF-GTD) □ 5.000%, 08/15/40 (Pre-refunded @ \$100, 8/15/24).....	2,105	2,141,960	San Antonio Independent School District (GO) (PSF-GTD) Series B 5.000%, 08/15/28	1,955	2,149,153
Katy Independent School District (GO) (PSF-GTD) 5.000%, 02/15/29	375	416,872	Spring Branch Independent School District (GO) (PSF-GTD) 5.000%, 02/01/28	500	544,313
Lake Worth Independent School District (GO) (PSF-GTD) □ 5.000%, 02/15/29 (Pre-refunded @ \$100, 2/15/25).....	2,860	2,935,805	State of Texas (GO) 5.000%, 10/01/23	7,200	7,219,746
Lone Star College System (GO) Series A 5.000%, 02/15/26	7,500	7,868,729	□ 4.000%, 10/01/33 (Pre-refunded @ \$100, 4/1/24).....	2,050	2,059,183
Northside Independent School District (GO) (PSF-GTD) 5.000%, 08/15/23	1,995	1,996,100	□ 5.000%, 10/01/34 (Pre-refunded @ \$100, 4/1/24).....	2,930	2,962,183
5.000%, 08/01/24	615	625,346	□ 5.000%, 04/01/39 (Pre-refunded @ \$100, 4/1/24).....	1,000	1,010,984
Permanent University Fund - University of Texas System (RB) Series B 5.250%, 07/01/28	2,620	2,916,839	State of Texas (GO) Series A 5.000%, 10/01/26	8,255	8,425,890
□ 4.000%, 07/01/32 (Pre-refunded @ \$100, 7/1/24).....	5,015	5,049,708	5.000%, 04/01/27	1,385	1,454,174
Plano Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	2,225	2,245,581	State of Texas (GO) Series B 5.000%, 10/01/26	4,640	4,816,562
Plano Independent School District (GO) 5.000%, 02/15/24	3,185	3,214,462	State of Texas (GO) Series C 5.000%, 08/01/27	420	454,401
Prosper Independent School District (GO) (PSF-GTD) 5.000%, 02/15/29	575	641,077	Tarrant County College District (GO) 5.000%, 08/15/23	2,075	2,076,098
□ 5.000%, 02/15/36 (Pre-refunded @ \$100, 2/15/24).....	5,085	5,127,008	5.000%, 08/15/24	1,750	1,779,566
Richardson Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24	750	756,898	5.000%, 08/15/28	1,000	1,099,804
5.000%, 02/15/27	155	166,092	Temple Independent School District (GO) (PSF-GTD) 5.000%, 02/01/28	500	545,857
Round Rock Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/01/26	3,900	4,110,770	Texas Transportation Commission State Highway Fund (RB) Series A □ 5.000%, 04/01/31 (Pre-refunded @ \$100, 4/1/24).....	3,190	3,223,988
			□ 5.000%, 04/01/33 (Pre-refunded @ \$100, 4/1/24).....	6,500	6,569,255
			□ 5.000%, 04/01/34 (Pre-refunded @ \$100, 4/1/24).....	7,000	7,074,582

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			VERMONT — (0.1%)		
Trinity River Authority			State of Vermont (GO)		
Central Regional			Series A		
Wastewater System			5.000%, 08/15/27	1,270	\$ 1,379,693
Revenue (RB)					
5.000%, 08/01/27	415	\$ 448,339	VIRGINIA — (3.1%)		
5.000%, 08/01/28	575	633,039	City of Lynchburg (GO)		
Trinity River Authority			5.000%, 02/01/26	1,930	2,023,158
Denton Creek			City of Roanoke (GO) (ST		
Wastewater Treatment			AID WITHHLDG)		
System Revenue (RB)			5.000%, 04/01/27	205	220,432
5.000%, 02/01/27	700	746,311	5.000%, 04/01/28	730	800,747
United Independent School			City of Virginia Beach (GO)		
District (GO) (PSF-GTD)			(ST AID WITHHLDG)		
□ 5.000%, 08/15/38			Series B		
(Pre-refunded @			5.000%, 07/15/24	2,315	2,356,003
\$100, 8/15/24).....	1,000	1,016,534	5.000%, 09/15/24	3,040	3,103,797
Waco Independent School			County of Arlington (GO)		
District (GO) (PSF-GTD)			5.000%, 08/15/27	3,820	4,149,943
5.000%, 08/15/27	250	269,015	County of Arlington (GO)		
□ 4.000%, 08/15/34			Series D		
(Pre-refunded @			5.000%, 08/15/27	4,000	4,345,490
\$100, 8/15/24).....	2,200	2,213,046	County of Chesterfield (GO)		
Waxahachie Independent			(ST AID WITHHLDG)		
School District (GO)			5.000%, 01/01/24	1,125	1,132,976
(PSF-GTD)			County of Fairfax (GO) (ST		
5.000%, 02/15/24	1,000	1,008,878	AID WITHHLDG) Series		
TOTAL TEXAS.....		<u>312,825,775</u>	A		
			4.000%, 10/01/23	3,570	3,573,798
			5.000%, 10/01/26	5,535	5,894,741
			County of Loudoun (GO)		
UTAH — (1.0%)			(ST AID WITHHLDG)		
City of American Fork (GO)			Series A		
5.000%, 05/01/26	1,165	1,224,414	5.000%, 12/01/26	1,165	1,244,582
City of Salt Lake City Public			5.000%, 12/01/28	4,795	5,353,973
Utilities Revenue (RB)			5.000%, 12/01/29	7,050	8,030,286
5.000%, 02/01/29	1,400	1,562,678	Fairfax County Water		
Jordan Valley Water			Authority (RB)		
Conservancy District (RB)			5.000%, 04/01/24	1,525	1,542,857
Series A			Loudoun County Sanitation		
5.000%, 10/01/25	675	702,410	Authority (RB)		
Murray City School District			5.000%, 01/01/25	3,850	3,952,074
(GO) (SCH BD GTY)			Virginia Public Building		
Series B			Authority (RB) Series C		
5.000%, 02/01/25	1,815	1,864,084	5.000%, 08/01/23	600	600,000
Nebo School District (GO)			TOTAL VIRGINIA.....		<u>48,324,857</u>
(SCH BD GTY)					
5.000%, 07/01/25	4,170	4,317,363	WASHINGTON — (6.8%)		
State of Utah (GO)			City of Bellevue (GO)		
5.000%, 07/01/25	650	672,970	5.000%, 12/01/28	1,165	1,295,906
5.000%, 07/01/26	2,025	2,144,611	City of Seattle Municipal		
Tooele County School			Light & Power Revenue		
District (GO) (SCH BD			(RB)		
GTY)			5.000%, 07/01/28	6,170	6,789,700
5.000%, 06/01/27	1,175	1,264,232			
5.000%, 06/01/28	1,890	2,073,441			
TOTAL UTAH.....		<u>15,826,203</u>			

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)		
City of Seattle Municipal			Pierce County School		
Light & Power Revenue			District No. 3 Puyallup		
(RB) Series A			(GO) (SCH BD GTY)		
5.000%, 03/01/24	2,390	\$ 2,414,383	Series B		
City of Seattle Municipal			5.000%, 12/01/25	1,000	\$ 1,044,258
Light & Power Revenue			Snohomish County School		
(RB) Series B			District No. 201		
5.000%, 04/01/24	3,000	3,035,128	Snohomish (GO) (SCH		
City of Seattle Water			BD GTY) Series A		
System Revenue (RB)			4.000%, 12/01/26	165	170,639
5.000%, 05/01/24	1,340	1,357,748	5.000%, 12/01/29	3,015	3,402,316
5.000%, 09/01/29	3,945	4,443,769	State of Washington (GO)		
City of Spokane (GO)			Series 2017-A		
5.000%, 12/01/25	1,215	1,267,936	5.000%, 08/01/26	1,505	1,593,418
Clark County School District			State of Washington (GO)		
No. 114 Evergreen (GO)			Series A-1		
(SCH BD GTY)			5.000%, 08/01/26	1,570	1,624,193
5.000%, 12/01/24	2,525	2,585,016	State of Washington (GO)		
County of King (GO) Series			Series B		
A			5.000%, 07/01/25	1,170	1,212,009
5.000%, 12/01/23	2,410	2,423,248	State of Washington (GO)		
4.000%, 01/01/25	1,515	1,532,689	Series C		
5.000%, 12/01/25	1,830	1,910,991	5.000%, 02/01/25	6,940	7,130,762
5.000%, 01/01/28	2,555	2,787,697	5.000%, 02/01/26	3,000	3,141,854
County of King Sewer			State of Washington (GO)		
Revenue (RB)			Series D		
□ 5.000%, 07/01/36			5.000%, 06/01/26	2,350	2,478,817
(Pre-refunded @			State of Washington (GO)		
\$100, 1/1/25).....	1,110	1,138,498	Series R		
County of Snohomish (GO)			4.000%, 07/01/27	4,820	5,025,718
5.000%, 12/01/23	1,500	1,508,495	4.000%, 07/01/28	2,425	2,425,223
County of Snohomish (GO)			State of Washington (GO)		
Series A			Series RC		
5.000%, 12/01/27	1,500	1,633,691	5.000%, 08/01/27	4,850	5,245,337
County of Spokane (GO)			State of Washington (GO)		
5.000%, 12/01/26	3,850	4,105,416	Series RD		
Energy Northwest (RB)			5.000%, 08/01/27	6,500	7,029,833
Series A			TOTAL WASHINGTON.....		<u>105,992,056</u>
4.000%, 07/01/24	2,795	2,814,344	WEST VIRGINIA — (0.0%)		
5.000%, 07/01/26	1,310	1,383,993	State of West Virginia (GO)		
5.000%, 07/01/28	5,735	6,324,863	Series A		
King County School District			5.000%, 12/01/24	495	<u>506,896</u>
No. 405 Bellevue (GO)			WISCONSIN — (2.5%)		
(SCH BD GTY)			Appleton Area School		
5.000%, 12/01/24	10,265	10,515,743	District (GO)		
King County School District			□ 3.500%, 03/01/32		
No. 405 Bellevue (GO)			(Pre-refunded @		
(SCH BD GTY) Series C			\$100, 3/1/24).....	2,180	2,183,099
5.000%, 12/01/23	2,175	2,187,317	□ 3.750%, 03/01/33		
King County School District			(Pre-refunded @		
No. 411 Issaquah (GO)			\$100, 3/1/24).....	1,415	1,419,028
(SCH BD GTY)					
4.000%, 12/01/24	1,000	1,011,108			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
City of Madison (GO)			State of Wisconsin (GO)		
Series A			Series 2		
5.000%, 10/01/23	1,840	\$1,844,740	5.000%, 11/01/24	5,215	\$ 5,329,964
City of Madison (GO)			5.000%, 11/01/26	4,230	4,513,280
Series C			State of Wisconsin (GO)		
5.000%, 10/01/23	845	847,177	Series 2021-2		
City of Oshkosh (GO)			5.000%, 05/01/28	2,020	2,228,243
Series B			State of Wisconsin (GO)		
3.000%, 12/01/23	650	648,882	Series B		
Germantown School District			5.000%, 05/01/26	4,000	4,220,226
(GO) Series EY			State of Wisconsin (GO)		
5.000%, 04/01/27	2,200	2,347,419	Series D		
Janesville School District			5.000%, 05/01/35		
(GO)			(Pre-refunded @		
3.000%, 03/01/24.....	1,245	1,242,693	\$100, 5/1/24).....	1,000	1,012,800
Milwaukee Metropolitan					
Sewerage District (GO)			TOTAL WISCONSIN.....		39,663,560
Series A			TOTAL MUNICIPAL BONDS		
5.000%, 10/01/27	895	971,697	(Cost \$1,584,208,891)....		1,562,727,501
State of Wisconsin (GO)			TOTAL INVESTMENTS — (100.0%)		
Series 1			(Cost \$1,584,208,891)^..		\$1,562,727,501
5.000%, 05/01/24	1,250	1,265,999			
5.000%, 11/01/24	4,220	4,313,030			
5.000%, 05/01/26	5,000	5,275,283			

As of July 31, 2023, 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	—	—	\$ 375,278	\$ 375,278
Bank of America Corp.....	3.232%	Fixed	CPI	Maturity	USD 17,000,000	12/01/25	—	—	552,001	552,001
Bank of America Corp.....	3.150%	Fixed	CPI	Maturity	USD 20,000,000	11/23/27	—	—	528,615	528,615
Bank of America Corp.....	3.063%	Fixed	CPI	Maturity	USD 9,000,000	11/08/26	—	—	320,375	320,375
Bank of America Corp.....	3.050%	Fixed	CPI	Maturity	USD 16,000,000	02/15/26	—	—	378,452	378,452
Bank of America Corp.....	3.042%	Fixed	CPI	Maturity	USD 11,000,000	02/11/25	—	—	321,923	321,923
Bank of America Corp.....	3.037%	Fixed	CPI	Maturity	USD 23,000,000	05/12/29	—	—	36,970	36,970
Bank of America Corp.....	3.015%	Fixed	CPI	Maturity	USD 14,000,000	01/11/26	—	—	430,026	430,026
Bank of America Corp.....	2.975%	Fixed	CPI	Maturity	USD 8,000,000	10/25/29	—	—	264,374	264,374
Bank of America Corp.....	2.966%	Fixed	CPI	Maturity	USD 31,000,000	12/13/26	—	—	1,121,676	1,121,676
Bank of America Corp.....	2.956%	Fixed	CPI	Maturity	USD 17,000,000	01/14/27	—	—	496,049	496,049
Bank of America Corp.....	2.955%	Fixed	CPI	Maturity	USD 8,000,000	11/02/28	—	—	293,997	293,997
Bank of America Corp.....	2.929%	Fixed	CPI	Maturity	USD 23,000,000	02/02/27	—	—	623,653	623,653
Bank of America Corp.....	2.920%	Fixed	CPI	Maturity	USD 19,000,000	12/30/26	—	—	644,155	644,155

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.....	2.909%	Fixed	CPI	Maturity	USD 23,000,000	12/03/26	—	—	\$ 956,277	\$ 956,277
Bank of America Corp.....	2.874%	Fixed	CPI	Maturity	USD 18,000,000	10/14/26	—	—	814,306	814,306
Bank of America Corp.....	2.860%	Fixed	CPI	Maturity	USD 9,000,000	12/17/26	—	—	362,492	362,492
Bank of America Corp.....	2.837%	Fixed	CPI	Maturity	USD 8,000,000	09/21/24	—	—	434,872	434,872
Bank of America Corp.....	2.826%	Fixed	CPI	Maturity	USD 13,000,000	01/25/27	—	—	435,135	435,135
Bank of America Corp.....	2.817%	Fixed	CPI	Maturity	USD 10,000,000	05/19/26	—	—	717,635	717,635
Bank of America Corp.....	2.762%	Fixed	CPI	Maturity	USD 22,000,000	07/06/29	—	—	245,023	245,023
Bank of America Corp.....	2.746%	Fixed	CPI	Maturity	USD 12,000,000	08/13/26	—	—	721,042	721,042
Bank of America Corp.....	2.736%	Fixed	CPI	Maturity	USD 12,000,000	07/29/26	—	—	770,786	770,786
Bank of America Corp.....	2.717%	Fixed	CPI	Maturity	USD 8,000,000	05/25/26	—	—	610,593	610,593
Bank of America Corp.....	2.679%	Fixed	CPI	Maturity	USD 13,000,000	07/19/26	—	—	895,921	895,921
Bank of America Corp.....	2.627%	Fixed	CPI	Maturity	USD 10,000,000	04/14/24	—	—	900,889	900,889
Bank of America Corp.....	2.554%	Fixed	CPI	Maturity	USD 10,000,000	06/10/29	—	—	862,441	862,441
Bank of America Corp.....	2.545%	Fixed	CPI	Maturity	USD 8,000,000	07/01/28	—	—	654,815	654,815
Bank of America Corp.....	2.498%	Fixed	CPI	Maturity	USD 10,000,000	06/24/29	—	—	881,986	881,986
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 9,000,000	06/16/31	—	—	822,913	822,913
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 17,000,000	06/30/31	—	—	1,512,781	1,512,781
Bank of America Corp.....	2.373%	Fixed	CPI	Maturity	USD 18,000,000	07/13/26	—	—	1,531,737	1,531,737
Bank of America Corp.....	2.350%	Fixed	CPI	Maturity	USD 14,000,000	09/20/26	—	—	1,218,942	1,218,942
Bank of America Corp.....	2.349%	Fixed	CPI	Maturity	USD 14,000,000	08/13/27	—	—	1,248,321	1,248,321
Bank of America Corp.....	2.339%	Fixed	CPI	Maturity	USD 30,000,000	07/26/24	—	—	9,322	9,322
Bank of America Corp.....	2.334%	Fixed	CPI	Maturity	USD 29,000,000	06/22/24	—	—	40,358	40,358
Bank of America Corp.....	2.244%	Fixed	CPI	Maturity	USD 15,000,000	11/01/27	—	—	1,527,804	1,527,804
Bank of America Corp.....	2.195%	Fixed	CPI	Maturity	USD 15,000,000	01/09/24	—	—	1,518,207	1,518,207
Bank of America Corp.....	2.193%	Fixed	CPI	Maturity	USD 14,000,000	03/29/25	—	—	1,368,617	1,368,617
Bank of America Corp.....	2.187%	Fixed	CPI	Maturity	USD 20,000,000	11/20/25	—	—	1,975,602	1,975,602
Bank of America Corp.....	2.177%	Fixed	CPI	Maturity	USD 11,000,000	09/20/27	—	—	1,282,748	1,282,748
Bank of America Corp.....	2.149%	Fixed	CPI	Maturity	USD 14,000,000	08/10/27	—	—	1,644,031	1,644,031
Bank of America Corp.....	2.064%	Fixed	CPI	Maturity	USD 13,000,000	10/24/24	—	—	1,475,753	1,475,753
Bank of America Corp.....	2.029%	Fixed	CPI	Maturity	USD 15,000,000	05/24/25	—	—	1,736,320	1,736,320
Bank of America Corp.....	2.004%	Fixed	CPI	Maturity	USD 14,000,000	06/13/25	—	—	1,656,213	1,656,213
Bank of America Corp.....	1.998%	Fixed	CPI	Maturity	USD 32,000,000	01/13/24	—	—	253,011	253,011
Bank of America Corp.....	1.971%	Fixed	CPI	Maturity	USD 25,000,000	02/21/25	—	—	2,804,268	2,804,268
Bank of America Corp.....	1.715%	Fixed	CPI	Maturity	USD 11,000,000	09/28/23	—	—	1,566,315	1,566,315

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.....	0.022%	Fixed	CPI	Maturity	USD 16,000,000	02/14/24	—	—	\$ 1,609,186	\$ 1,609,186
Citibank, N.A.....	3.300%	Fixed	CPI	Maturity	USD 32,000,000	08/17/23	—	—	59,793	59,793
Citibank, N.A.....	3.290%	Fixed	CPI	Maturity	USD 37,000,000	11/07/23	—	—	88,437	88,437
Citibank, N.A.....	2.855%	Fixed	CPI	Maturity	USD 10,000,000	09/09/24	—	—	554,995	554,995
Citibank, N.A.....	2.805%	Fixed	CPI	Maturity	USD 20,000,000	08/23/23	—	—	1,356,370	1,356,370
Citibank, N.A.....	2.780%	Fixed	CPI	Maturity	USD 31,000,000	09/21/23	—	—	104,827	104,827
Citibank, N.A.....	2.670%	Fixed	CPI	Maturity	USD 42,000,000	12/14/23	—	—	187,475	187,475
Citibank, N.A.....	2.390%	Fixed	CPI	Maturity	USD 40,000,000	09/28/23	—	—	310,803	310,803
Citibank, N.A.....	2.368%	Fixed	CPI	Maturity	USD 10,000,000	05/04/28	—	—	909,547	909,547
Citibank, N.A.....	2.335%	Fixed	CPI	Maturity	USD 29,000,000	05/24/24	—	—	80,436	80,436
Citibank, N.A.....	2.240%	Fixed	CPI	Maturity	USD 29,000,000	07/14/24	—	—	40,336	40,336
Citibank, N.A.....	2.171%	Fixed	CPI	Maturity	USD 11,000,000	04/07/24	—	—	1,101,817	1,101,817
Citibank, N.A.....	2.148%	Fixed	CPI	Maturity	USD 19,000,000	01/04/24	—	—	1,971,599	1,971,599
Citibank, N.A.....	2.141%	Fixed	CPI	Maturity	USD 17,000,000	04/16/28	—	—	2,017,028	2,017,028
Citibank, N.A.....	2.114%	Fixed	CPI	Maturity	USD 14,000,000	12/19/23	—	—	1,524,282	1,524,282
Citibank, N.A.....	2.113%	Fixed	CPI	Maturity	USD 11,000,000	05/02/24	—	—	1,155,263	1,155,263
Citibank, N.A.....	2.113%	Fixed	CPI	Maturity	USD 27,000,000	12/21/24	—	—	2,839,177	2,839,177
Citibank, N.A.....	2.103%	Fixed	CPI	Maturity	USD 11,000,000	11/21/26	—	—	1,266,510	1,266,510
Citibank, N.A.....	2.100%	Fixed	CPI	Maturity	USD 18,000,000	12/11/25	—	—	1,970,427	1,970,427
Citibank, N.A.....	2.099%	Fixed	CPI	Maturity	USD 48,000,000	01/10/24	—	—	339,623	339,623
Citibank, N.A.....	2.005%	Fixed	CPI	Maturity	USD 12,000,000	11/09/25	—	—	1,477,538	1,477,538
Citibank, N.A.....	1.789%	Fixed	CPI	Maturity	USD 21,000,000	03/31/24	—	—	2,930,754	2,930,754
Citibank, N.A.....	1.675%	Fixed	CPI	Maturity	USD 20,000,000	09/03/24	—	—	2,476,462	2,476,462
Citibank, N.A.....	1.558%	Fixed	CPI	Maturity	USD 7,000,000	07/17/25	—	—	1,040,099	1,040,099
Intercontinental Exchange, Inc.....	2.920%	Fixed	CPI	Maturity	USD 37,000,000	11/16/23	—	—	196,594	196,594
Intercontinental Exchange, Inc.....	2.375%	Fixed	CPI	Maturity	USD 27,000,000	10/04/23	—	—	233,470	233,470
Morgan Stanley and Co.	3.550%	Fixed	CPI	Maturity	USD 10,000,000	03/04/26	—	—	20,774	20,774
International.	3.090%	Fixed	CPI	Maturity	USD 11,000,000	02/25/27	—	—	180,723	180,723
Morgan Stanley and Co.	2.847%	Fixed	CPI	Maturity	USD 51,000,000	07/18/26	—	—	279,147	279,147
Total Appreciation.....								\$70,168,512	\$70,168,512	
Bank of America Corp.....	3.595%	Fixed	CPI	Maturity	USD 16,000,000	03/21/27	—	—	(181,054)	(181,054)
Bank of America Corp.....	3.270%	Fixed	CPI	Maturity	USD 25,000,000	08/12/24	—	—	(113,703)	(113,703)
Citibank, N.A.....	3.700%	Fixed	CPI	Maturity	USD 36,000,000	04/21/26	—	—	(407,829)	(407,829)
Morgan Stanley and Co.	3.267%	Fixed	CPI	Maturity	USD 43,000,000	05/31/27	—	—	(441,426)	(441,426)
International.	3.170%	Fixed	CPI	Maturity	USD 22,000,000	04/11/29	—	—	(32,712)	(32,712)
Morgan Stanley and Co.	2.740%	Fixed	CPI	Maturity	USD 24,000,000	03/31/24	—	—	(4,302)	(4,302)
International.										
Total (Depreciation).....								\$ (1,181,026)	\$ (1,181,026)	
Total Appreciation (Depreciation).....								\$68,987,486	\$68,987,486	

DFA MUNICIPAL REAL RETURN PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$1,562,727,501	—	\$1,562,727,501
Swap Agreements**.....	—	68,987,486	—	68,987,486
TOTAL.....	—	\$1,631,714,987	—	\$1,631,714,987

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

DFA MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(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 — (0.8%)			5.000%, 10/01/27	2,000	\$ 2,178,783
State of Alabama (GO)			5.000%, 04/01/29	1,000	1,126,691
Series A			5.000%, 10/01/29	3,045	3,226,410
5.000%, 08/01/23	300	\$ 300,000	4.000%, 10/01/36	1,000	<u>1,037,864</u>
Tuscaloosa County Board of Education (ST)			TOTAL CALIFORNIA.....		<u>14,049,905</u>
□ 5.000%, 02/01/43 (Pre-refunded @ \$100, 2/1/27).....	1,525	1,634,802	COLORADO — (1.8%)		
Water Works Board of the City of Birmingham (RB)			Board of Water		
Series A			Commissioners City & County of Denver (RB)		
□ 5.000%, 01/01/34 (Pre-refunded @ \$100, 1/1/25).....	1,000	1,024,277	Series A		
Water Works Board of the City of Birmingham (RB)			5.000%, 12/15/25	1,515	1,579,841
Series B			Boulder Valley School		
□ 5.000%, 01/01/33 (Pre-refunded @ \$100, 1/1/27).....	1,545	<u>1,653,120</u>	District No. Re-2 Boulder (GO) (ST AID WITHHLDG) Series B		
TOTAL ALABAMA.....		<u>4,612,199</u>	4.000%, 12/01/24	1,000	1,009,675
ALASKA — (0.2%)			City of Colorado Springs		
Municipality of Anchorage (GO) Series A			Utilities System Revenue (RB) Series B		
5.000%, 09/01/23	1,140	1,141,426	5.000%, 11/15/26	575	613,117
5.000%, 09/01/33	315	<u>345,588</u>	Colorado Health Facilities Authority (RB) Series A		
TOTAL ALASKA.....		<u>1,487,014</u>	□ 5.000%, 06/01/45 (Pre-refunded @ \$100, 6/1/25).....	1,840	1,900,885
ARIZONA — (0.5%)			Denver City & County School District No. 1 (GO) (ST AID WITHHLDG)		
City of Phoenix (GO)			5.000%, 12/01/25	4,150	4,333,669
5.000%, 07/01/24	240	243,956	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	563,435
5.000%, 07/01/25	470	486,609	El Paso County School District No. 2 Harrison (GO) (ST AID WITHHLDG)		
Maricopa County Union High School District No. 210-Phoenix (GO) Series B			5.000%, 12/01/26	200	213,596
5.000%, 07/01/25	2,010	<u>2,079,136</u>	Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG)		
TOTAL ARIZONA.....		<u>2,809,701</u>	5.000%, 12/01/25	320	334,236
CALIFORNIA — (2.3%)			State of California (GO)		
State of California (GO)			5.000%, 09/01/26	1,000	1,063,042
5.000%, 09/01/26	1,000	1,063,042	3.500%, 08/01/27	5,000	5,124,043
3.500%, 08/01/27	5,000	5,124,043	5.000%, 08/01/27	270	293,072
5.000%, 08/01/27	270	293,072			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
COLORADO — (Continued)			FLORIDA — (Continued)		
Weld County School District			Collier County Water-Sewer		
No. RE-4 (GO) (ST AID			District (RB)		
WITHHLDG)			5.000%, 07/01/25	655	\$ 678,765
5.000%, 12/01/29	650	\$ 736,729	County of Miami-Dade (GO)		
TOTAL COLORADO.....		<u>11,285,183</u>	Series 2016-A		
			5.000%, 07/01/28	10,385	11,403,023
CONNECTICUT — (0.5%)			County of Orange Water		
City of Waterbury (GO)			Utility System Revenue		
Series B			(RB)		
4.000%, 09/01/23	500	500,250	5.000%, 10/01/25	3,285	3,421,903
Town of Greenwich (GO)			Florida Keys Aqueduct		
Series A			Authority (RB) Series B		
5.000%, 01/15/25	1,425	1,463,920	5.000%, 09/01/25	1,000	1,038,211
Town of South Windsor			Hillsborough County School		
(GO) Series B			Board (COP)		
4.000%, 12/15/25	1,345	<u>1,375,793</u>	5.000%, 07/01/30	65	70,223
TOTAL CONNECTICUT.....		<u>3,339,963</u>	Orlando Utilities		
			Commission (RB) Series		
DELAWARE — (0.2%)			A		
County of Kent (GO)			4.000%, 10/01/31	4,265	4,389,261
4.000%, 09/01/24	415	418,927	5.000%, 10/01/36	290	337,665
State of Delaware (GO)			School District of Broward		
Series B			County (GO)		
5.000%, 07/01/24	780	<u>792,787</u>	5.000%, 07/01/24	1,035	1,051,780
TOTAL DELAWARE.....		<u>1,211,714</u>	5.000%, 07/01/25	3,855	3,994,871
			State of Florida (GO) Series		
DISTRICT OF COLUMBIA — (0.3%)			A		
District of Columbia (GO)			5.000%, 06/01/24	350	354,894
Series B			5.000%, 07/01/25	1,015	1,051,827
5.000%, 06/01/27	510	549,114	State of Florida (GO) Series		
District of Columbia (GO)			B		
Series D			5.000%, 06/01/25	1,070	1,106,179
5.000%, 06/01/25	365	377,078	5.000%, 06/01/29	2,188	2,462,658
Washington Metropolitan			State of Florida (GO) (ST		
Area Transit Authority			GTD) Series A		
(RB) Series B			5.000%, 06/01/29	1,195	<u>1,294,306</u>
5.000%, 07/01/25	720	<u>744,629</u>	TOTAL FLORIDA.....		<u>35,808,424</u>
TOTAL DISTRICT OF		<u>1,670,821</u>			
COLUMBIA.....			GEORGIA — (2.1%)		
FLORIDA — (5.8%)			Athens-Clarke County		
City of Fort Lauderdale			Unified Government (GO)		
(GO) Series A			5.000%, 12/01/25	1,015	1,060,154
5.000%, 07/01/27	495	537,206	Gwinnett County Water &		
5.000%, 07/01/28	435	482,698	Sewerage Authority (RB)		
City of Gainesville Utilities			4.000%, 08/01/25	1,530	1,557,301
System Revenue (RB)			Private Colleges &		
Series A			Universities Authority		
5.000%, 10/01/31	1,000	1,084,521	(RB) Series B		
City of Lakeland			5.000%, 09/01/25	1,080	1,120,605
Department of Electric			State of Georgia (GO)		
Utilities (RB)			Series A		
5.000%, 10/01/25	1,010	1,048,433	5.000%, 07/01/26	4,555	4,824,050
			State of Georgia (GO)		
			Series A-1		
			5.000%, 02/01/25	2,560	2,631,125

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
GEORGIA — (Continued)			IOWA — (Continued)		
State of Georgia (GO)			Waukee Community School		
Series F			District (GO) Series B		
5.000%, 07/01/26	1,495	\$ 1,583,305	5.000%, 06/01/24	1,290	\$1,306,976
TOTAL GEORGIA.....		<u>12,776,540</u>	TOTAL IOWA.....		<u>2,604,814</u>
HAWAII — (2.3%)			KANSAS — (0.8%)		
City & County of Honolulu			City of Leawood (GO)		
(GO) Series B			Series A		
5.000%, 10/01/23	150	150,399	4.000%, 09/01/26	1,135	1,169,585
City & County of Honolulu			City of Merriam (GO) Series		
(GO) Series D			A		
5.000%, 07/01/25	1,075	1,112,583	5.000%, 10/01/25	800	831,634
County of Hawaii (GO)			City of Overland Park (GO)		
Series D			Series A		
4.000%, 09/01/27	1,100	1,139,870	5.000%, 09/01/28	1,330	1,471,273
County of Maui (GO)			Johnson County Unified		
5.000%, 03/01/26	200	209,825	School District No. 229		
State of Hawaii (GO) Series			Blue Valley (GO) Series A		
EY			5.000%, 10/01/26	225	239,062
5.000%, 10/01/27	3,220	3,350,757	State of Kansas		
State of Hawaii (GO) Series			Department of		
FE			Transportation (RB)		
5.000%, 10/01/24	1,005	1,025,117	Series A		
5.000%, 10/01/25	2,815	2,929,311	5.000%, 09/01/26	1,035	<u>1,094,915</u>
State of Hawaii (GO) Series			TOTAL KANSAS.....		<u>4,806,469</u>
FH			KENTUCKY — (0.5%)		
4.000%, 10/01/30	4,000	<u>4,100,844</u>	Louisville Water Co. (RB)		
TOTAL HAWAII.....		<u>14,018,706</u>	5.000%, 11/15/29	3,000	<u>3,371,662</u>
ILLINOIS — (0.4%)			LOUISIANA — (0.7%)		
Cook County Community			Louisiana Local		
Consolidated School			Government		
District No. 34 Glenview			Environmental Facilities &		
(GO)			Community Development		
5.000%, 12/01/25	2,000	2,088,515	Authority (RB)		
Kane Cook & DuPage etc			□ 5.000%, 10/01/33		
Counties Community			(Pre-refunded @		
College District No. 509			\$100, 10/1/24).....	4,000	<u>4,075,006</u>
Elgin (GO) Series B			MAINE — (0.1%)		
4.000%, 12/15/25	600	<u>611,805</u>	City of Portland (GO)		
TOTAL ILLINOIS.....		<u>2,700,320</u>	5.000%, 05/01/25	245	252,785
IOWA — (0.4%)			State of Maine (GO) Series		
City of Ankeny (GO) Series			B		
A			4.000%, 06/01/26	500	<u>512,790</u>
5.000%, 06/01/25	490	506,391	TOTAL MAINE.....		<u>765,575</u>
City of Sioux City (GO)			MARYLAND — (7.8%)		
Series A			City of Baltimore (GO)		
3.000%, 06/01/26	155	153,957	Series A		
City of Urbandale (GO)			5.000%, 10/15/24	700	715,346
Series A			5.000%, 10/15/25	1,530	1,593,093
5.000%, 06/01/26	605	637,490			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MARYLAND — (Continued)			MASSACHUSETTS — (2.9%)		
City of Baltimore (GO)			City of Beverly (GO)		
Series B			5.000%, 03/15/25	500	\$ 514,949
5.000%, 10/15/27	2,070	\$ 2,248,393	City of Lowell (GO) (ST AID WITHHLDG)		
County of Anne Arundel (GO)			4.000%, 09/01/23	250	250,127
5.000%, 10/01/24	1,520	1,552,001	City of Quincy (GO)		
5.000%, 10/01/25	650	676,395	5.000%, 01/15/25	405	415,364
5.000%, 10/01/27	1,005	1,092,773	City of Springfield (GO) (ST AID WITHHLDG)		
County of Baltimore (GO)			5.000%, 03/01/29	2,340	2,616,309
5.000%, 03/01/26	6,905	7,249,476	City of Springfield (GO) (ST AID WITHHLDG) Series		
5.000%, 03/01/28	1,335	1,464,796	C		
County of Charles (GO)			4.000%, 08/01/23	285	285,000
5.000%, 10/01/25	2,945	3,064,590	City of Worcester (GO)		
County of Harford (GO)			5.000%, 02/15/26	1,910	2,003,903
5.000%, 10/01/25	2,750	2,861,671	5.000%, 02/15/29	1,225	1,371,784
County of Harford (GO)			Commonwealth of		
Series A			Massachusetts (GO)		
5.000%, 10/01/29	1,920	2,177,668	5.000%, 05/01/38	220	251,237
County of Harford (GO)			Commonwealth of		
Series B			Massachusetts (GO)		
5.000%, 01/15/29	1,020	1,140,221	Series A		
County of Howard (GO)			5.000%, 07/01/26	1,250	1,323,834
Series A			5.000%, 09/01/28	2,040	2,264,866
5.000%, 08/15/29	840	950,437	Commonwealth of		
County of Prince George's (GO) Series A			Massachusetts (GO)		
5.000%, 07/15/29	3,585	4,049,566	(AGM) Series B		
County of Queen Anne's (GO)			5.250%, 09/01/24	400	408,884
5.000%, 07/15/25	1,235	1,279,406	Town of East Bridgewater (GO)		
County of Wicomico (GO)			5.000%, 04/15/26	1,655	1,742,636
Series A			Town of Milford (GO)		
5.000%, 12/01/25	905	945,053	5.000%, 12/01/25	1,000	1,044,487
5.000%, 12/01/26	2,065	2,204,028	Town of Nantucket (GO)		
Maryland Stadium Authority (RB) (ST INTERCEPT)			5.000%, 10/01/26	1,500	1,600,774
Series A			Town of Norwood (GO)		
5.000%, 05/01/47 (Pre-refunded @ \$100, 5/1/28).....	1,630	1,796,508	5.000%, 03/15/29	340	381,768
State of Maryland (GO)			Town of Watertown (GO)		
Series A			5.000%, 04/15/26	1,045	1,103,402
5.000%, 03/15/27	1,500	1,610,257	TOTAL MASSACHUSETTS.		<u>17,579,324</u>
5.000%, 08/01/27	3,560	3,854,388	MICHIGAN — (0.4%)		
State of Maryland (GO)			State of Michigan (GO)		
Series B			Series B		
5.000%, 08/01/27	1,560	1,689,001	4.000%, 11/01/25	1,020	1,043,287
State of Maryland (GO)			Troy School District (GO) (Q-SBLF)		
Series C			5.000%, 05/01/29	1,505	1,690,139
4.000%, 03/01/29	3,025	3,229,730	TOTAL MICHIGAN.....		<u>2,733,426</u>
Washington Suburban Sanitary Commission (RB) (CNTY GTD)			MINNESOTA — (3.2%)		
5.000%, 06/01/24	655	<u>664,752</u>	City of St. Paul (GO) Series A		
TOTAL MARYLAND.....		<u>48,109,549</u>	5.000%, 03/01/25	2,020	2,076,623

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			NEBRASKA — (Continued)		
5.000%, 09/01/29	1,040	\$ 1,180,843	County of Sarpy (GO)		
County of Hennepin (GO)			5.000%, 06/01/25	1,925	\$ 1,989,045
Series A			5.000%, 06/01/26	1,115	1,175,809
5.000%, 12/01/26	4,125	4,409,494	Metropolitan Utilities District of Omaha Gas System		
County of Ramsey (GO)			Revenue (RB)		
Series A			5.000%, 12/01/28	2,240	2,490,525
5.000%, 02/01/25	1,150	1,182,291	Omaha Public Power		
Minneapolis Special School			District (RB) Series A		
District No. 1 (GO) (SD			5.000%, 02/01/33	1,035	1,122,778
CRED PROG) Series			Omaha School District (GO)		
5.000%, 02/01/27	4,735	5,066,143	Series A		
South St. Paul Special			5.000%, 12/15/25	4,000	4,175,858
School District No. 6			Papillion-La Vista School		
(GO) (SD CRED PROG)			District No. 27 (GO)		
Series A			Series B		
5.000%, 02/01/29	1,905	2,138,771	4.000%, 12/01/25	600	611,479
St. Louis Park Independent			Sarpy County School		
School District No. 283			District No. 1 (GO)		
(GO) (SD CRED PROG)			□ 5.000%, 12/15/33		
Series A			(Pre-refunded @		
5.000%, 02/01/27	1,735	1,858,726	\$100, 12/15/27).....	1,095	<u>1,189,666</u>
State of Minnesota (GO)			TOTAL NEBRASKA.....		<u>13,051,576</u>
Series A					
5.000%, 09/01/29	1,385	<u>1,570,897</u>	NEVADA — (1.3%)		
TOTAL MINNESOTA.....		<u>19,483,788</u>	Las Vegas Valley Water		
			District (GO) Series A		
MISSISSIPPI — (0.4%)			5.000%, 06/01/27	1,000	1,077,448
State of Mississippi (GO)			Las Vegas Valley Water		
Series B			District (GO) Series C		
□ 5.000%, 12/01/32			5.000%, 06/01/24	405	410,763
(Pre-refunded @			State of Nevada (GO)		
\$100, 12/1/26).....	2,020	<u>2,157,325</u>	Series C		
MISSOURI — (1.6%)			5.000%, 11/01/24	485	496,051
Columbia School District			Washoe County NV (GO)		
(GO) Series B			5.000%, 07/01/24	1,265	1,284,020
5.000%, 03/01/25	1,725	1,773,085	Washoe County School		
County of St. Louis (GO)			District (GO) Series A		
5.000%, 02/01/25	1,270	1,305,472	5.000%, 10/01/29	1,125	1,262,364
Metropolitan St. Louis			Washoe County School		
Sewer District (RB)			District (GO) Series B		
Series B			5.000%, 04/01/29	3,010	<u>3,346,053</u>
□ 5.000%, 05/01/26			TOTAL NEVADA.....		<u>7,876,699</u>
(Pre-refunded @					
\$100, 5/1/25).....	1,540	1,589,731	NEW HAMPSHIRE — (0.4%)		
St. Louis County			City of Nashua (GO)		
Reorganized School			4.000%, 07/15/24	770	776,033
District No. R-6 (GO)			State of New Hampshire		
5.000%, 02/01/26	5,040	<u>5,280,793</u>	(GO) Series A		
TOTAL MISSOURI.....		<u>9,949,081</u>	5.000%, 03/01/29	1,500	<u>1,682,074</u>
			TOTAL NEW HAMPSHIRE..		<u>2,458,107</u>
NEBRASKA — (2.1%)					
City of Omaha (GO)					
5.000%, 04/15/28	270	296,416			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW JERSEY — (0.7%)			NEW YORK — (Continued)		
City of Hoboken (GO)			New York State Urban		
3.000%, 02/01/25	975	\$ 968,997	Development Corp. (RB)		
County of Monmouth (GO)			Series A		
5.000%, 07/15/26	1,220	1,293,941	5.000%, 03/15/25	500	\$ 514,549
Princeton (GO)			New York State Urban		
2.000%, 12/15/25	1,815	1,744,533	Development Corp. (RB)		
Township of Montville (GO)			Series E2		
3.000%, 10/01/25	500	<u>499,212</u>	4.000%, 03/15/34	500	526,680
TOTAL NEW JERSEY.....		<u>4,506,683</u>	North Shore Central School		
			District (GO) (ST AID		
NEW MEXICO — (1.3%)			WITHHLDG)		
Albuquerque Metropolitan			2.000%, 12/15/23	315	<u>313,050</u>
Arroyo Flood Control			TOTAL NEW YORK.....		<u>18,664,686</u>
Authority (GO)			NORTH CAROLINA — (2.1%)		
5.000%, 08/01/23	1,000	1,000,000	City of Charlotte (GO)		
Albuquerque Municipal			Series A		
School District No. 12			5.000%, 06/01/29	2,015	2,272,583
(GO) (ST AID			City of Greensboro (GO)		
WITHHLDG) Series			Series B		
5.000%, 08/01/34	1,950	2,211,883	5.000%, 04/01/26	1,010	1,063,625
City of Albuquerque (GO)			City of Raleigh Combined		
Series B			Enterprise System		
5.000%, 07/01/26	200	210,667	Revenue (RB)		
State of New Mexico			5.000%, 09/01/37	100	116,834
Severance Tax			County of Mecklenburg		
Permanent Fund (RB)			(GO) Series A		
Series A			5.000%, 12/01/24	825	845,587
5.000%, 07/01/27	4,095	<u>4,420,434</u>	County of Wake (GO)		
TOTAL NEW MEXICO.....		<u>7,842,984</u>	5.000%, 04/01/25	3,015	3,109,296
			State of North Carolina		
NEW YORK — (3.0%)			(GO)		
City of New York (GO)			5.000%, 06/01/25	2,045	2,117,104
Series A			State of North Carolina		
5.000%, 08/01/24	1,000	1,017,809	(GO) Series B		
5.000%, 08/01/25	1,700	1,764,027	5.000%, 06/01/25.....	3,130	<u>3,240,359</u>
Kingston City School			TOTAL NORTH CAROLINA.		<u>12,765,388</u>
District (GO) (ST AID			OHIO — (1.8%)		
WITHHLDG)			City of Columbus (GO)		
3.000%, 06/01/26	1,530	1,531,872	Series 3		
New York State Dormitory			5.000%, 02/15/27	1,295	1,388,572
Authority (RB) Series A			City of Columbus (GO)		
5.000%, 02/15/25	150	154,203	Series A		
5.000%, 03/15/28	4,010	4,379,922	5.000%, 04/01/29	2,020	2,262,349
5.000%, 03/15/33	2,000	2,227,053	Northeast Ohio Regional		
New York State Dormitory			Sewer District (RB)		
Authority (RB) Series A			□ 5.000%, 11/15/49		
5.000%, 02/15/25	350	359,807	(Pre-refunded @		
New York State Dormitory			\$100, 11/15/24).....	1,145	1,170,288
Authority (RB) Series B			State of Ohio (GO) Series A		
5.000%, 02/15/24	300	302,957	5.000%, 09/01/26	1,595	1,693,129
New York State Dormitory			5.000%, 03/01/28	510	558,434
Authority (RB) Series E			5.000%, 06/15/30	1,350	1,547,150
5.000%, 03/15/29	5,000	5,572,757			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OHIO — (Continued)			OREGON — (Continued)		
State of Ohio (GO) Series C			State of Oregon		
5.000%, 08/01/28	2,000	\$ 2,214,655	Department of		
State of Ohio (GO) Series W			Transportation (RB)		
4.000%, 05/01/24	215	<u>216,243</u>	Series A		
TOTAL OHIO.....		<u>11,050,820</u>	□ 5.000%, 11/15/30		
			(Pre-refunded @		
			\$100, 11/15/24).....	1,185	\$ 1,212,678
			Tri-County Metropolitan		
OKLAHOMA — (1.0%)			Transportation District of		
City of Oklahoma City (GO)			Oregon (RB) Series B		
4.000%, 03/01/25	1,255	1,272,731	□ 5.000%, 09/01/26		
City of Tulsa (GO)			(Pre-refunded @		
5.000%, 03/01/24	200	201,983	\$100, 9/1/25).....	150	155,732
5.000%, 03/01/26	2,750	2,883,699	Washington & Multnomah		
Oklahoma City Water			Counties School District		
Utilities Trust (RB)			No. 48J Beaverton (GO)		
□ 5.000%, 07/01/34			(SCH BD GTY)		
(Pre-refunded @			□ 5.000%, 06/15/26		
\$100, 7/1/26).....	1,885	<u>1,986,614</u>	(Pre-refunded @		
TOTAL OKLAHOMA.....		<u>6,345,027</u>	\$100, 6/15/24).....	665	674,962
			Water Environment		
OREGON — (2.7%)			Services Sewer Revenue		
City of Salem (GO)			(RB)		
5.000%, 06/01/25	1,280	1,323,048	5.000%, 06/01/29	2,010	<u>2,261,158</u>
5.000%, 06/01/26	1,220	1,287,895	TOTAL OREGON.....		<u>16,882,222</u>
Clackamas County School					
District No. 7J Lake			PENNSYLVANIA — (0.9%)		
Oswego (GO) (SCH BD			Chartiers Valley School		
GTY)			District (GO) (ST AID		
5.000%, 06/01/24	400	405,758	WITHHLDG) Series B		
County of Multnomah (GO)			□ 5.000%, 10/15/40		
Series A			(Pre-refunded @		
5.000%, 06/15/29	250	281,468	\$100, 4/15/25).....	1,900	1,959,493
County of Washington (GO)			County of Montgomery		
5.000%, 03/01/24	1,000	1,010,202	(GO) Series A		
Lane County School District			5.000%, 01/01/26	2,745	2,874,228
No. 4J Eugene (GO)			Pennsylvania State		
(SCH BD GTY)			University (RB) Series E		
3.000%, 06/15/25	940	937,637	5.000%, 03/01/24	55	55,568
Multnomah County School			5.000%, 03/01/25	130	133,867
District No. 1 Portland			Township of Lower Merion		
(GO) (SCH BD GTY)			(GO)		
5.000%, 06/15/29	4,000	4,498,864	5.000%, 05/01/29	605	<u>683,898</u>
Multnomah County School			TOTAL PENNSYLVANIA.....		<u>5,707,054</u>
District No. 7 Reynolds					
(GO) (SCH BD GTY)			RHODE ISLAND — (0.4%)		
Series A			State of Rhode Island (GO)		
5.000%, 06/15/25	1,000	1,033,694	Series B		
State of Oregon (GO)			5.000%, 08/01/29	2,000	<u>2,169,164</u>
Series A					
5.000%, 05/01/26	1,020	1,076,158			
State of Oregon (GO)					
Series C					
5.000%, 05/01/25	700	722,968			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
SOUTH CAROLINA — (3.8%)			TENNESSEE — (Continued)		
Beaufort County School District (GO) (SCSDE) Series A			City of Knoxville Electric System Revenue (RB) Series NN		
5.000%, 03/01/26	2,280	\$ 2,394,904	5.000%, 07/01/26	865	\$ 913,610
Beaufort County School District (GO) (SCSDE) Series D			City of Knoxville Wastewater System Revenue (RB) Series A		
5.000%, 03/01/25	995	1,024,289	5.000%, 04/01/29	3,000	3,358,252
Clemson University (RB) Series B			City of Memphis (GO) 5.000%, 05/01/26	1,000	1,052,349
5.000%, 05/01/25	750	772,669	City of Memphis (GO) Series A		
County of Richland (GO) (ST AID WITHHLDG) Series A			5.000%, 04/01/25	2,570	2,647,844
5.000%, 03/01/25	6,000	6,176,615	County of Knox (GO) Series B		
County of Richland (GO) (ST AID WITHHLDG) Series B			5.000%, 06/01/25	1,000	1,034,535
5.000%, 03/01/25	535	550,748	County of Shelby (GO) Series B		
County of Spartanburg (GO) (ST AID WITHHLDG) Series A			4.000%, 04/01/37	1,400	1,443,956
3.000%, 04/01/25	1,715	1,702,094	County of Sumner (GO) 5.000%, 06/01/26	1,500	1,582,224
3.000%, 04/01/26	1,500	1,479,897	County of Williamson (GO) 5.000%, 04/01/29	3,620	4,064,419
Grand Strand Water & Sewer Authority (RB) Series A			County of Williamson (GO) Series A		
5.000%, 06/01/26	1,205	1,271,053	5.000%, 04/01/26	1,015	1,068,890
Richland County School District No. 2 (GO) (SCSDE) 5.000%, 03/01/28	3,020	3,305,446	5.000%, 04/01/28	1,325	1,458,286
Richland County School District No. 2 (GO) (SCSDE) Series A			County of Williamson (GO) Series B		
5.000%, 03/01/27	855	917,658	5.000%, 05/01/28	2,700	2,977,078
5.000%, 03/01/38	1,000	1,130,480	Johnson City Energy Authority (RB) 5.000%, 05/01/28	1,000	1,077,247
State of South Carolina (GO) (ST AID WITHHLDG) Series B			Metropolitan Government of Nashville & Davidson County (GO) □ 5.000%, 01/01/33 (Pre-refunded @ \$100, 7/1/26).....	1,245	1,317,465
5.000%, 04/01/26	1,210	1,273,926	Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB) Series A		
State of South Carolina (GO) Series C			5.000%, 07/01/27	330	356,225
5.000%, 04/01/25	1,090	<u>1,123,911</u>	State of Tennessee (GO) Series B		
TOTAL SOUTH CAROLINA.		<u>23,123,690</u>	5.000%, 08/01/25	1,015	<u>1,053,828</u>
TENNESSEE — (4.8%)			TOTAL TENNESSEE.....		<u>29,324,011</u>
City of Knoxville Electric System Revenue (RB) Series LL			TEXAS — (19.8%)		
5.000%, 07/01/24	2,050	2,081,751	Alvin Independent School District (GO) (PSF-GTD) Series A		
5.000%, 07/01/25	1,775	1,836,052	5.000%, 02/15/25	1,500	1,540,798

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)		
Arlington Independent School District (GO) (PSF-GTD)			City of Dallas Waterworks & Sewer System Revenue (RB) Series A		
5.000%, 02/15/37	215	\$ 245,549	5.000%, 10/01/27	2,660	\$2,752,750
Austin Community College District (GO)			City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
□ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/1/25).....	210	217,249	5.000%, 10/01/24	120	122,333
Austin Independent School District (GO) (PSF-GTD)			5.000%, 10/01/25	500	518,176
5.000%, 08/01/24	250	254,378	City of Denton (GO)		
Board of Regents of the University of Texas System (RB) Series J			5.000%, 02/15/35	1,420	1,658,671
5.000%, 08/15/25	3,055	3,168,925	City of Fort Worth (GO)		
Brazosport Independent School District (GO) (PSF-GTD)			5.000%, 03/01/28	2,000	2,096,682
5.000%, 02/15/25	2,000	2,054,397	5.000%, 03/01/37	1,000	1,122,406
Bridgeport Independent School District (GO) (PSF-GTD)			City of Fort Worth Water & Sewer System Revenue (RB) Series A		
5.000%, 08/15/24	1,600	1,628,998	5.000%, 02/15/24	1,500	1,514,115
City of Amarillo (GO)			5.000%, 02/15/25	4,380	4,501,122
2.000%, 02/15/24	725	718,008	City of Frisco (GO)		
2.000%, 02/15/25	725	707,550	4.000%, 02/15/25	2,550	2,583,338
4.000%, 02/15/26	1,685	1,724,487	5.000%, 02/15/28	3,495	3,817,143
City of Arlington (GO) Series A			City of Garland (GO) Series A		
5.000%, 08/15/37	1,000	1,147,504	5.000%, 02/15/24	200	201,818
City of Arlington Water & Wastewater System Revenue (RB)			City of Houston (GO) Series A		
5.000%, 06/01/26	1,025	1,078,050	5.000%, 03/01/26	1,020	1,064,170
City of Austin (GO)			City of Irving (GO)		
5.000%, 09/01/23	500	500,645	5.000%, 09/15/25	1,750	1,816,854
5.000%, 09/01/26	2,635	2,789,885	City of Lewisville (GO)		
5.000%, 09/01/27	2,255	2,437,621	5.000%, 02/15/37	2,415	2,760,939
City of Austin Water & Wastewater System Revenue (RB)			City of Lubbock (GO) Series A		
5.000%, 11/15/26	525	557,428	5.000%, 02/15/25	770	790,826
City of Carrollton (GO)			City of Midland (GO)		
5.000%, 08/15/25	1,420	1,472,100	5.000%, 03/01/28	1,200	1,305,342
City of Cedar Park (GO)			City of Pearland (GO)		
5.000%, 02/15/24	395	398,591	5.000%, 03/01/25	565	581,014
5.000%, 02/15/33	1,805	1,975,356	City of Pflugerville (GO)		
City of Celina (GO)			5.000%, 08/01/37	350	395,370
4.125%, 09/01/25	1,415	1,436,494	Cleburne Independent School District (GO) (PSF-GTD)		
4.125%, 09/01/26	2,520	2,581,809	5.000%, 02/15/28	1,000	1,044,181
City of Dallas Waterworks & Sewer System Revenue (RB) Series			Conroe Independent School District (GO) (PSF-GTD)		
4.000%, 10/01/34	810	863,521	5.000%, 02/15/26	2,010	2,106,812
			Corpus Christi Independent School District (GO) (PSF-GTD)		
			4.000%, 08/15/23	160	160,031
			4.000%, 08/15/24	140	141,023
			Corpus Christi Independent School District (GO)		
			5.000%, 08/15/37	1,370	1,552,466

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)		
County of Bexar (GO)			Grapevine-Colleyville		
4.000%, 06/15/26	650	\$ 666,762	Independent School		
5.000%, 06/15/26	1,625	1,714,196	District (GO) (PSF-GTD)		
County of Collin (GO)			Series A		
5.000%, 02/15/38	335	381,699	5.000%, 08/15/28	1,000	\$1,103,259
County of Collin (GO)			Grapevine-Colleyville		
5.000%, 02/15/25	1,010	1,038,236	Independent School		
County of Harris (GO)			District (GO) Series B		
5.000%, 10/01/26	460	488,034	5.000%, 08/15/27	2,570	2,779,710
County of Harris (GO)			Harris County Flood Control		
Series A			District (GO) Series A		
5.000%, 10/01/24	715	729,312	5.000%, 10/01/26	620	657,978
County of Williamson (GO)			Hurst-Euleless-Bedford		
4.000%, 02/15/26	4,000	4,099,456	Independent School		
Cypress-Fairbanks			District (GO) (PSF-GTD)		
Independent School			Series B		
District (GO) (PSF-GTD)			5.000%, 08/15/29	1,705	1,835,043
5.000%, 02/15/24	85	85,777	Lamar Consolidated		
5.000%, 02/15/25	85	87,364	Independent School		
Dallas College (GO)			District (GO)		
5.000%, 02/15/28	900	982,154	5.000%, 02/15/29	2,060	2,286,673
Denton Independent School			5.000%, 02/15/30	855	965,673
District (GO) (PSF-GTD)			Leander Independent		
5.000%, 08/15/37	915	1,051,407	School District (GO)		
Eanes Independent School			(PSF-GTD) Series C		
District (GO) (PSF-GTD)			5.000%, 08/15/24	700	712,400
Series A			Mansfield Independent		
5.000%, 08/01/25	1,505	1,559,314	School District (GO)		
El Paso Independent			(PSF-GTD)		
School District (GO)			5.000%, 02/15/28		
(PSF-GTD)			(Pre-refunded @		
5.000%, 08/15/24	500	509,113	\$100, 2/15/25).....	885	907,788
Fort Bend Independent			McKinney Independent		
School District (GO)			School District (GO)		
(PSF-GTD) Series A			(PSF-GTD)		
5.000%, 08/15/24	170	173,011	5.000%, 02/15/24	2,000	2,017,542
Fort Bend Independent			North Texas Municipal		
School District (GO)			Water District Water		
(PSF-GTD) Series C			System Revenue (RB)		
5.000%, 02/15/24	1,275	1,286,319	5.000%, 09/01/23	125	125,159
Fort Worth Independent			Northside Independent		
School District (GO)			School District (GO)		
(PSF-GTD)			(PSF-GTD)		
5.000%, 02/15/26	470	491,466	5.000%, 08/01/37	400	451,188
Frisco Independent School			Northwest Independent		
District (GO) (PSF-GTD)			School District (GO)		
5.000%, 02/15/25	765	786,271	(PSF-GTD) Series A		
Galveston Independent			5.000%, 02/15/24	1,000	1,008,931
School District (GO)			Plano Independent School		
(PSF-GTD)			District (GO)		
5.000%, 02/01/27	175	186,878	5.000%, 02/15/24	1,065	1,074,851
Garland Independent			Port Authority of Houston of		
School District (GO)			Harris County Texas (GO)		
(PSF-GTD) Series A			Series A-2		
5.000%, 02/15/26	1,000	1,025,231	5.000%, 10/01/23	70	70,175

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)		
Port Neches-Groves			Ysleta Independent School		
Independent School			District (GO) (PSF-GTD)		
District (GO) (PSF-GTD)			Series B		
5.000%, 02/15/24	1,000	\$1,009,250	□ 5.000%, 08/15/41		
San Antonio Independent			(Pre-refunded @		
School District (GO)			\$100, 8/15/25).....	1,200	\$ 1,243,388
(PSF-GTD)					
5.000%, 08/15/26	810	854,674	TOTAL TEXAS.....		<u>122,137,419</u>
5.000%, 08/15/30	2,850	3,018,222			
Spring Independent School			UTAH — (1.8%)		
District (GO)			Canyons School District		
5.000%, 08/15/29	1,500	1,682,970	(GO) (SCH BD GTY)		
State of Texas (GO)			Series A		
5.000%, 10/01/23	415	416,138	5.000%, 06/15/25	1,615	1,670,607
State of Texas (GO) Series			County of Salt Lake (GO)		
A			Series B		
5.000%, 04/01/25	2,185	2,252,978	5.000%, 12/15/24	1,600	1,640,110
5.000%, 10/01/25	2,465	2,562,996	Granite School District		
State of Texas (GO) Series			Board of Education (GO)		
B			(SCH BD GTY)		
5.000%, 08/01/25	350	362,700	5.000%, 06/01/25	2,500	2,584,078
State of Texas (GO) Series			Provo School District (GO)		
C			(SCH BD GTY)		
5.000%, 08/01/25	675	699,493	5.000%, 06/15/25	2,000	2,068,864
5.000%, 08/01/26	1,420	1,503,005	State of Utah (GO) Series B		
Tarrant County College			5.000%, 07/01/24	575	584,166
District (GO)			Tooele County School		
5.000%, 08/15/24	2,000	2,033,789	District (GO) (SCH BD		
Tarrant Regional Water			GTY)		
District (RB) Series A			5.000%, 06/01/37	1,645	1,894,548
4.000%, 09/01/29	5,730	6,122,166	Utah Transit Authority (RB)		
Trinity River Authority			Series A		
Central Regional			□ 5.000%, 06/15/35		
Wastewater System			(Pre-refunded @		
Revenue (RB)			\$100, 6/15/25).....	795	821,854
5.000%, 08/01/24	120	122,042			
Trinity River Authority			TOTAL UTAH.....		<u>11,264,227</u>
Denton Creek					
Wastewater Treatment			VIRGINIA — (4.2%)		
System Revenue (RB)			City of Alexandria (GO) (ST		
5.000%, 02/01/26	325	339,809	AID WITHHLDG) Series		
Waco Independent School			D		
District (GO) (PSF-GTD)			5.000%, 07/01/26	2,235	2,367,015
5.000%, 08/15/28	330	362,286	City of Lynchburg (GO)		
Wichita Falls Independent			5.000%, 08/01/28	1,935	2,143,633
School District (GO)			City of Manassas (GO) (ST		
(PSF-GTD)			AID WITHHLDG)		
4.000%, 02/01/25	105	106,218	5.000%, 01/01/26	2,485	2,601,396
			City of Newport News		
			Water Revenue (RB)		
			5.000%, 07/15/24	950	966,557
			Commonwealth of Virginia		
			(GO) Series A		
			5.000%, 06/01/25	1,430	1,479,385
			County of Arlington (GO)		
			5.000%, 06/15/37	2,500	2,877,285

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
VIRGINIA — (Continued)			WASHINGTON — (Continued)		
County of Fairfax (GO) (ST AID WITHHLDG) Series A			County of King (GO) Series E		
4.000%, 10/01/27	750	\$ 786,802	5.000%, 12/01/25	1,285	\$1,341,871
County of Henrico (GO) (ST AID WITHHLDG)			County of King Sewer Revenue (RB) Series B		
5.000%, 08/01/27	3,000	3,256,361	5.000%, 07/01/25	1,305	1,351,117
County of Henrico (GO) (ST AID WITHHLDG) Series A			5.000%, 07/01/28	1,510	1,592,694
5.000%, 08/01/25	1,545	1,603,798	County of Spokane (GO)		
County of Loudoun (GO) (ST AID WITHHLDG) Series B			5.000%, 12/01/28	1,215	1,352,163
5.000%, 12/01/25	1,820	1,899,713	Energy Northwest (RB) Series A		
County of Loudoun (GO) Series B			5.000%, 07/01/37	165	190,048
5.000%, 12/01/26	2,270	2,425,066	Franklin County School District No. 1 Pasco (GO) (SCH BD GTY)		
Fairfax County Water Authority (RB)			5.000%, 12/01/36	555	638,987
5.000%, 04/01/26	1,290	1,357,813	King County School District No. 210 Federal Way (GO) (SCH BD GTY)		
Loudoun County Sanitation Authority (RB)			5.000%, 12/01/25	1,000	1,043,110
5.000%, 01/01/26	2,165	<u>2,268,470</u>	King County School District No. 401 Highline (GO) (SCH BD GTY)		
TOTAL VIRGINIA		<u>26,033,294</u>	5.000%, 12/01/37	250	285,476
WASHINGTON — (7.5%)			King County School District No. 405 Bellevue (GO) (SCH BD GTY) Series B		
Auburn School District No. 408 of King & Pierce Counties (GO) (SCH BD GTY)			5.000%, 12/01/26	995	1,061,989
5.000%, 12/01/25	1,035	1,079,619	King County School District No. 414 Lake Washington (GO) (SCH BD GTY)		
Chelan County Public Utility District No. 1 (RB) Series A			4.000%, 12/01/25	1,390	1,418,271
5.000%, 07/01/24	200	203,116	Pierce County School District No. 3 Puyallup (GO) (SCH BD GTY)		
5.000%, 07/01/25	175	180,854	Series B		
City of Bellevue (GO) Series A			5.000%, 06/01/24	1,045	1,060,214
4.000%, 12/01/25	270	275,919	Snohomish County Public Utility District No. 1 Generation System Revenue (RB) Series A		
City of Seattle (GO) Series A			5.000%, 12/01/23	595	598,271
5.000%, 12/01/25	2,000	2,088,515	Snohomish County School District No. 6 Mukilteo (GO) (SCH BD GTY)		
5.000%, 05/01/26	3,165	3,334,966	5.000%, 12/01/25	2,000	2,088,515
5.000%, 12/01/26	1,500	1,600,989	State of Washington (GO) Series 2023-B		
City of Seattle Water System Revenue (RB)			5.000%, 07/01/35	1,000	1,177,108
5.000%, 08/01/26	5,740	6,073,837	State of Washington (GO) Series A		
Clark County School District No. 37 Vancouver (GO) (SCH BD GTY)			5.000%, 08/01/36	1,000	1,135,200
4.000%, 12/01/26	2,125	2,194,202	State of Washington (GO) Series B		
County of King (GO) Series A			5.000%, 07/01/25	570	590,466
4.000%, 01/01/26	710	725,840			

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)		
State of Washington (GO)			Milwaukee Metropolitan		
Series C			Sewerage District (GO)		
5.000%, 02/01/25	1,000	\$ 1,027,487	Series A		
5.000%, 02/01/34	2,450	2,558,036	5.000%, 10/01/25	3,255	\$ 3,385,790
State of Washington (GO)			State of Wisconsin (GO)		
Series D			5.000%, 05/01/37	555	644,182
5.000%, 06/01/25	1,260	1,303,058	State of Wisconsin (GO)		
5.000%, 02/01/28	1,035	1,107,383	Series 1		
State of Washington (GO)			5.000%, 05/01/26	2,745	2,896,130
Series R			5.000%, 05/01/29	1,265	1,421,332
5.000%, 08/01/30	5,055	<u>5,799,979</u>	State of Wisconsin (GO)		
TOTAL WASHINGTON.....		<u>46,479,300</u>	Series A		
WEST VIRGINIA — (0.4%)			5.000%, 05/01/25	970	1,000,822
State of West Virginia (GO)			State of Wisconsin (GO)		
Series A			Series B		
5.000%, 12/01/23	525	527,973	5.000%, 05/01/25	2,025	2,089,346
5.000%, 12/01/36	2,000	<u>2,204,137</u>	5.000%, 05/01/27	3,150	<u>3,398,135</u>
TOTAL WEST VIRGINIA....		<u>2,732,110</u>	TOTAL WISCONSIN.....		<u>21,809,211</u>
WISCONSIN — (3.5%)			TOTAL MUNICIPAL BONDS		<u>613,630,181</u>
Appleton Area School			(Cost \$639,998,525).....		
District (GO)				<u>Shares</u>	
5.000%, 03/01/30	2,165	2,472,219	INVESTMENT COMPANIES — (0.5%)		
City of Madison (GO)			BlackRock Liquidity		
Series A			Funds MuniCash		
4.000%, 10/01/26	1,000	1,034,330	(Cost \$3,165,561)....	3,165,244	<u>3,165,244</u>
City of Waukesha (GO)			TOTAL INVESTMENTS — (100.0%)		
Series C			(Cost \$643,164,086)^.....		<u>\$616,795,425</u>
5.000%, 10/01/25	200	207,313			
Janesville School District					
(GO)					
3.000%, 03/01/24	2,000	1,996,296			
Madison Metropolitan					
School District (GO)					
Series A					
2.000%, 03/01/25	1,300	1,263,316			

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$613,630,181	—	\$613,630,181
Investment Companies.....	\$3,165,244	—	—	3,165,244
TOTAL.....	<u>\$3,165,244</u>	<u>\$613,630,181</u>	<u>—</u>	<u>\$616,795,425</u>

**WORLD CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 31, 2023

(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.....	18,793,380	\$ 653,633,741
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	20,059,506	303,700,924
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	5,521,070	<u>126,046,029</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$721,291,911).....		<u>\$1,083,380,694</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$113,819).....	113,819	<u>113,819</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$721,405,730)^.....		<u>\$1,083,494,513</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$1,083,380,694	—	—	\$1,083,380,694
Temporary Cash Investments.....	113,819	—	—	113,819
TOTAL.....	<u>\$1,083,494,513</u>	<u>—</u>	<u>—</u>	<u>\$1,083,494,513</u>

DFA LTIP PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(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.....	146,211	\$ 99,286,327
0.125%, 02/15/51.....	153,540	99,303,336
0.125%, 02/15/52.....	154,326	99,275,185
1.500%, 02/15/53.....	45,205	<u>42,849,475</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$474,456,653).....		<u>340,714,323</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$474,456,653)^.....		<u>\$340,714,323</u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
U.S. Treasury Obligations.....	—	\$340,714,323	—	\$340,714,323
TOTAL.....	—	\$340,714,323	—	\$340,714,323

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (95.7%)		
COMMUNICATION SERVICES — (7.1%)		
* Activision Blizzard, Inc.....	22,187	\$ 2,058,066
* Alphabet, Inc., Class A.....	122,386	16,243,070
* Alphabet, Inc., Class C.....	111,993	14,907,388
* Altice USA, Inc., Class A.....	18,549	62,881
* AMC Networks, Inc., Class A.....	5,887	74,294
* Anterix, Inc.....	1,929	54,147
AT&T, Inc.....	275,027	3,993,392
Atlanta Braves Holdings, Inc., Class A.....	363	17,184
* Atlanta Braves Holdings, Inc., Class C.....	5,636	229,522
ATN International, Inc.....	3,463	125,845
* Bandwidth, Inc., Class A.....	1,697	25,710
* Boston Omaha Corp., Class A.....	4,862	94,906
* Bumble, Inc., Class A.....	6,450	119,454
Cable One, Inc.....	873	632,000
* Cardlytics, Inc.....	1,980	23,107
* Cargurus, Inc.....	7,733	175,230
* Cars.com, Inc.....	8,924	203,556
* Charter Communications, Inc., Class A.....	5,750	2,329,842
#* Cinemark Holdings, Inc.....	13,886	231,757
Cogent Communications Holdings, Inc.....	6,482	396,958
Comcast Corp., Class A.....	193,628	8,763,603
* Consolidated Communications Holdings, Inc.....	11,459	41,023
* Cumulus Media, Inc., Class A.....	528	3,347
* Daily Journal Corp.....	107	30,979
# DallasNews Corp.....	4,771	21,947
* DHI Group, Inc.....	18,567	69,998
* DISH Network Corp., Class A.....	22,673	179,797
* EchoStar Corp., Class A.....	6,530	126,878
Electronic Arts, Inc.....	9,962	1,358,319
Entravision Communications Corp., Class A.....	9,205	44,000
* EW Scripps Co., Class A.....	13,483	132,942
* FG Group Holdings, Inc.....	1,900	3,078
Fox Corp., Class A.....	24,305	813,002
Fox Corp., Class B.....	16,376	514,370
* Frontier Communications Parent, Inc.....	7,631	138,960
* Gaia, Inc.....	1,300	3,055
#* Gannett Co., Inc.....	11,700	32,994
GCI Liberty, Inc.....	11,519	10,418
#* Gogo, Inc.....	1,428	21,520
Gray Television, Inc.....	14,857	140,696
* IDT Corp., Class B.....	3,200	75,904
#* iHeartMedia, Inc., Class A.....	5,533	26,171
* IMAX Corp.....	8,607	158,455
Interpublic Group of Cos., Inc.....	38,707	1,324,941
Iridium Communications, Inc.....	17,980	944,849
John Wiley & Sons, Inc., Class A.....	6,317	216,231
John Wiley & Sons, Inc., Class B.....	312	10,603
* Lee Enterprises, Inc.....	1,083	15,054
* Liberty Broadband Corp., Class A.....	1,324	117,611
* Liberty Broadband Corp., Class C.....	7,951	708,673
#* Liberty Latin America Ltd., Class A.....	22,700	190,680
* Liberty Latin America Ltd., Class C.....	25,106	208,882
* Liberty Media Corp.-Liberty Formula One, Class A.....	1,305	83,885

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Liberty Media Corp.-Liberty Formula One, Class C	14,254	\$ 1,034,840
* Liberty Media Corp.-Liberty SiriusXM, Class A	7,097	224,975
* Liberty Media Corp.-Liberty SiriusXM, Class C	15,808	503,169
* Lions Gate Entertainment Corp., Class A	42,895	329,434
* Lions Gate Entertainment Corp., Class B	28,471	208,408
#* Live Nation Entertainment, Inc.....	8,075	708,581
# Lumen Technologies, Inc.....	136,951	245,142
* Madison Square Garden Entertainment Corp.....	4,462	155,456
Madison Square Garden Sports Corp.....	2,119	450,817
#* Magnite, Inc.....	27,185	411,309
# Marcus Corp.....	2,700	42,120
* Match Group, Inc.....	9,505	442,078
* Meta Platforms, Inc., Class A	83,690	26,663,634
* Netflix, Inc.....	6,157	2,702,738
New York Times Co., Class A	14,947	609,240
News Corp., Class A	33,436	662,701
News Corp., Class B	15,297	307,623
Nexstar Media Group, Inc.....	6,119	1,142,540
Omnicom Group, Inc.....	20,901	1,768,643
* Ooma, Inc.....	2,349	35,235
Paramount Global, Class A	1,096	21,109
# Paramount Global, Class B	36,885	591,267
* Playtika Holding Corp.....	3,670	43,820
#* PubMatic, Inc., Class A	1,668	33,343
* QuinStreet, Inc.....	6,390	56,743
* Quotient Technology, Inc.....	8,300	32,702
#* Reading International, Inc., Class A	4,944	13,151
* Roku, Inc.....	1,859	178,966
Scholastic Corp.....	5,578	240,914
* Sciply Corp., Class A	1,500	29,400
Shenandoah Telecommunications Co.....	9,059	169,132
# Shutterstock, Inc.....	4,844	249,224
Sinclair, Inc.....	7,682	106,857
# Sirius XM Holdings, Inc.....	48,463	247,161
#* Snap, Inc., Class A	27,434	311,650
#* Sphere Entertainment Co.....	4,462	189,412
Spok Holdings, Inc.....	2,587	37,925
* Take-Two Interactive Software, Inc.....	8,537	1,305,649
* TechTarget, Inc.....	1,775	57,652
TEGNA, Inc.....	34,128	576,763
Telephone & Data Systems, Inc.....	17,703	141,978
Thryv Holdings, Inc.....	4,477	106,105
* T-Mobile U.S., Inc.....	22,150	3,051,605
Townsquare Media, Inc., Class A	1,300	15,574
* Trade Desk, Inc., Class A	4,976	454,110
* Travelzoo	2,000	16,480
* TripAdvisor, Inc.....	9,219	171,934
* U.S. Cellular Corp.....	6,507	115,239
Verizon Communications, Inc.....	235,673	8,031,736
* Vimeo, Inc.....	14,241	58,673
* Walt Disney Co.....	46,713	4,152,319
* Warner Bros Discovery, Inc.....	100,361	1,311,718
Warner Music Group Corp., Class A	6,383	201,384
#* WideOpenWest, Inc.....	11,172	92,057
World Wrestling Entertainment, Inc., Class A	5,446	571,830
* Yelp, Inc.....	9,440	425,272
* Zedge, Inc., Class B	300	630
#* Ziff Davis, Inc.....	7,345	532,659
TOTAL COMMUNICATION SERVICES		<u>121,124,000</u>

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (12.5%)		
* 1-800-Flowers.com, Inc., Class A	5,186	\$ 45,014
* 2U, Inc.	6,939	33,168
Aaron's Co., Inc.	4,332	68,532
* Abercrombie & Fitch Co., Class A	10,546	417,727
Academy Sports & Outdoors, Inc.	9,579	572,728
# Acushnet Holdings Corp.	10,245	610,909
* Adient PLC	13,860	589,882
# ADT, Inc.	49,467	315,599
* Adtalem Global Education, Inc.	9,323	403,127
Advance Auto Parts, Inc.	7,564	562,686
* Amazon.com, Inc.	228,471	30,542,003
* American Axle & Manufacturing Holdings, Inc.	18,883	178,444
American Eagle Outfitters, Inc.	27,268	383,115
* American Public Education, Inc.	1,104	5,531
* America's Car-Mart, Inc.	1,100	131,032
* Aptiv PLC	9,357	1,024,498
Aramark	25,829	1,042,717
Ark Restaurants Corp.	120	2,147
# Arko Corp.	20,286	169,185
* Asbury Automotive Group, Inc.	3,077	694,171
Autoliv, Inc.	13,399	1,352,361
* AutoNation, Inc.	9,748	1,569,233
* AutoZone, Inc.	344	853,712
* Barnes & Noble Education, Inc.	189	278
Bassett Furniture Industries, Inc.	1,200	21,120
Bath & Body Works, Inc.	14,551	539,260
* Beazer Homes USA, Inc.	4,142	139,295
Best Buy Co., Inc.	24,808	2,060,304
Big Lots, Inc.	6,301	64,585
Bloomin' Brands, Inc.	15,290	410,842
* Booking Holdings, Inc.	1,537	4,566,120
* Boot Barn Holdings, Inc.	4,393	412,503
BorgWarner, Inc.	28,072	1,305,348
#* Bright Horizons Family Solutions, Inc.	7,018	680,957
#* Brinker International, Inc.	8,152	320,211
Brunswick Corp.	11,366	980,999
Buckle, Inc.	9,102	332,769
Build-A-Bear Workshop, Inc.	1,000	24,550
* Burlington Stores, Inc.	5,680	1,008,882
Caleres, Inc.	5,590	151,154
# Camping World Holdings, Inc., Class A	4,673	149,676
* Capri Holdings Ltd.	18,609	686,858
#* CarMax, Inc.	11,925	985,124
* CarParts.com, Inc.	7,007	35,175
Carriage Services, Inc.	2,352	76,134
* Carrols Restaurant Group, Inc.	7,099	41,813
# Carter's, Inc.	6,367	477,589
Cato Corp., Class A	3,700	31,450
* Cavco Industries, Inc.	1,219	360,397
Century Communities, Inc.	5,591	431,737
# Cheesecake Factory, Inc.	8,689	319,581
* Chegg, Inc.	14,598	147,878
* Chico's FAS, Inc.	23,800	145,180
#* Children's Place, Inc.	1,931	60,711
* Chipotle Mexican Grill, Inc.	670	1,314,728
# Choice Hotels International, Inc.	5,798	758,088
* Citi Trends, Inc.	1,812	34,156
# Columbia Sportswear Co.	7,858	617,717
#* Conn's, Inc.	4,758	23,409

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Container Store Group, Inc.....	6,390	\$ 23,387
* Coursera, Inc.....	6,536	102,550
# Cracker Barrel Old Country Store, Inc.....	3,942	367,394
* Crocs, Inc.....	7,475	809,916
Crown Crafts, Inc.....	1,422	7,138
Dana, Inc.....	22,857	433,826
Darden Restaurants, Inc.....	9,906	1,673,322
* Dave & Buster's Entertainment, Inc.....	8,034	367,957
* Deckers Outdoor Corp.....	2,840	1,544,080
* Delta Apparel, Inc.....	600	4,968
* Denny's Corp.....	5,995	70,501
Designer Brands, Inc., Class A.....	8,359	83,172
* Destination XL Group, Inc.....	4,848	25,016
Dick's Sporting Goods, Inc.....	10,157	1,432,137
Dillard's, Inc., Class A.....	2,850	977,664
# Dine Brands Global, Inc.....	1,571	94,763
Domino's Pizza, Inc.....	1,506	597,490
#* DoorDash, Inc., Class A.....	14,078	1,278,142
* Dorman Products, Inc.....	4,567	386,779
DR Horton, Inc.....	33,341	4,234,974
eBay, Inc.....	46,725	2,079,730
El Pollo Loco Holdings, Inc.....	4,262	45,390
* Envela Corp.....	5,655	42,356
# Escalade, Inc.....	1,450	21,170
# Ethan Allen Interiors, Inc.....	4,083	128,492
* Etsy, Inc.....	7,486	760,952
* Expedia Group, Inc.....	1,890	231,582
* Fiesta Restaurant Group, Inc.....	1,467	11,296
* Five Below, Inc.....	6,320	1,316,709
Flexsteel Industries, Inc.....	1,153	22,564
#* Floor & Decor Holdings, Inc., Class A.....	7,337	842,654
# Foot Locker, Inc.....	15,240	409,499
Ford Motor Co.....	138,704	1,832,280
* Fox Factory Holding Corp.....	3,452	386,279
# Franchise Group, Inc.....	2,359	70,204
* Frontdoor, Inc.....	9,721	339,457
#* Funko, Inc., Class A.....	5,921	48,315
Gap, Inc.....	53,039	546,302
Garmin Ltd.....	9,577	1,014,109
* Garrett Motion, Inc.....	2,775	21,590
General Motors Co.....	55,601	2,133,410
* Genesco, Inc.....	3,112	87,790
Gentex Corp.....	32,760	1,100,081
* Gentherm, Inc.....	4,760	284,505
Genuine Parts Co.....	12,964	2,018,754
* G-III Apparel Group Ltd.....	11,828	244,958
* Good Times Restaurants, Inc.....	4,704	15,100
* Goodyear Tire & Rubber Co.....	40,859	657,013
* GoPro, Inc., Class A.....	18,677	76,389
Graham Holdings Co., Class B.....	687	403,097
* Grand Canyon Education, Inc.....	6,048	656,510
* Green Brick Partners, Inc.....	5,861	331,264
Group 1 Automotive, Inc.....	3,118	806,097
# Guess?, Inc.....	9,401	197,327
H&R Block, Inc.....	18,512	622,188
Hamilton Beach Brands Holding Co., Class A.....	1,000	9,850
# Hanesbrands, Inc.....	53,728	283,147
Harley-Davidson, Inc.....	21,805	841,891
# Hasbro, Inc.....	10,585	683,368

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	3,679	\$ 130,972
#*	3,202	452,443
	2,831	131,358
*	16,631	773,341
	5,579	867,479
	40,862	13,641,370
	1,478	29,663
#	3,805	480,762
#	4,932	730,035
*	1,136	45,440
	1,903	189,177
	1,557	6,010
#	1,404	83,004
	13,011	702,204
>>	20,192	574,462
#	7,419	314,269
#	2,565	39,501
	1,000	15,470
*	4,280	40,146
	25,916	332,243
	7,281	228,405
#*	1,319	17,292
	3,843	523,686
	8,005	1,238,854
*	1,336	31,690
	20,081	587,570
	18,892	2,396,072
#	1,637	188,108
#*	18,171	115,749
#	14,234	214,506
*	3,499	485,486
	3,105	17,078
*	3,900	27,729
	4,185	1,299,568
*	401	10,667
	14,452	791,825
*	2,267	8,909
#*	1,664	48,722
	8,352	1,956,623
*	4,460	1,688,244
*	696	69,600
	39,729	659,104
*	4,121	247,054
	5,029	80,665
*	3,867	155,956
	10,789	2,177,328
	5,421	696,653
*	2,329	71,384
*	49,009	1,043,892
	9,488	2,781,882
	11,761	603,104
	5,126	763,518
*	7,286	273,662
*	7,352	781,812
#	5,228	191,606
*	2,723	24,425
	2,400	68,880
	4,289	1,316,852
	600	48,060

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	National Vision Holdings, Inc.....	9,847	\$ 212,991
	NIKE, Inc., Class B.....	39,552	4,366,145
*	Noodles & Co.....	2,751	10,041
	Nordstrom, Inc.....	25,298	584,637
*	NVR, Inc.....	340	2,144,190
*	ODP Corp.....	8,195	408,767
#*	Ollie's Bargain Outlet Holdings, Inc.....	7,765	565,913
*	OneSpaWorld Holdings Ltd.....	6,538	83,981
*	O'Reilly Automotive, Inc.....	1,189	1,100,764
	Oxford Industries, Inc.....	2,746	296,156
#	Papa John's International, Inc.....	3,244	268,279
#	Patrick Industries, Inc.....	3,766	325,947
	Penske Automotive Group, Inc.....	9,878	1,594,507
*	Perdoceo Education Corp.....	10,364	138,359
	PetMed Express, Inc.....	3,666	53,707
*	Phinia, Inc.....	5,614	159,269
#*	Planet Fitness, Inc., Class A.....	5,527	373,294
*	Playa Hotels & Resorts NV.....	19,623	160,124
	Polaris, Inc.....	8,800	1,195,392
#	Pool Corp.....	2,678	1,030,334
	PulteGroup, Inc.....	31,502	2,658,454
	PVH Corp.....	9,738	872,914
*	Qurate Retail, Inc., Class A.....	89,975	91,774
#	Ralph Lauren Corp.....	5,141	675,168
#*	Revolve Group, Inc.....	4,150	81,838
#*	RH.....	2,772	1,076,007
	Rocky Brands, Inc.....	402	8,088
	Ross Stores, Inc.....	20,871	2,392,651
#*	Royal Caribbean Cruises Ltd.....	2,221	242,333
#*	Sally Beauty Holdings, Inc.....	19,506	233,487
*	SeaWorld Entertainment, Inc.....	7,087	392,407
	Service Corp. International.....	23,706	1,580,005
*	Shake Shack, Inc., Class A.....	3,578	277,867
#	Shoe Carnival, Inc.....	4,460	118,681
#	Signet Jewelers Ltd.....	8,025	645,932
#*	Six Flags Entertainment Corp.....	8,881	212,256
*	Skechers USA, Inc., Class A.....	15,605	867,326
*	Skyline Champion Corp.....	7,662	533,735
*	Sleep Number Corp.....	1,758	48,679
*	Solo Brands, Inc., Class A.....	5,272	30,894
	Sonic Automotive, Inc., Class A.....	4,084	195,583
#*	Sonos, Inc.....	13,705	234,904
*	Sportsman's Warehouse Holdings, Inc.....	2,963	18,667
	Standard Motor Products, Inc.....	3,872	147,794
	Starbucks Corp.....	13,795	1,401,158
	Steven Madden Ltd.....	10,477	349,722
*	Stitch Fix, Inc., Class A.....	8,017	40,967
*	Stoneridge, Inc.....	5,645	115,384
	Strategic Education, Inc.....	3,173	238,292
*	Strattec Security Corp.....	200	4,678
*	Stride, Inc.....	7,870	300,713
	Superior Group of Cos., Inc.....	1,686	15,899
*	Sypris Solutions, Inc.....	4,022	7,843
	Tapestry, Inc.....	37,120	1,601,728
*	Taylor Morrison Home Corp.....	19,866	961,912
	Tempur Sealy International, Inc.....	20,657	921,922
*	Tesla, Inc.....	40,538	10,841,077
	Texas Roadhouse, Inc.....	9,493	1,058,944
	Thor Industries, Inc.....	7,247	836,956

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Tilly's, Inc., Class A.....	1,998	\$ 17,323
	TJX Cos., Inc.....	46,971	4,064,401
	Toll Brothers, Inc.....	12,854	1,032,562
*	TopBuild Corp.....	4,648	1,273,227
*	Topgolf Callaway Brands Corp.....	26,858	536,354
#	Tractor Supply Co.....	9,106	2,039,653
»	Travel & Leisure Co.....	8,926	363,556
*	Tri Pointe Homes, Inc.....	18,514	590,226
*	Ulta Beauty, Inc.....	4,710	2,095,008
*	Under Armour, Inc., Class A.....	28,671	231,088
*	Under Armour, Inc., Class C.....	34,811	258,298
*	Unifi, Inc.....	2,302	18,209
*	Universal Electronics, Inc.....	2,569	28,696
	Upbound Group, Inc.....	8,566	296,641
*	Urban Outfitters, Inc.....	21,415	778,864
	Vail Resorts, Inc.....	4,660	1,097,383
	Valvoline, Inc.....	18,186	690,522
*	Vera Bradley, Inc.....	4,815	32,453
	VF Corp.....	30,297	600,184
#*	Victoria's Secret & Co.....	8,463	173,407
*	Visteon Corp.....	3,795	584,772
#*	VOXX International Corp.....	2,097	19,376
	Wendy's Co.....	29,829	641,025
	Weyco Group, Inc.....	1,047	28,583
#	Whirlpool Corp.....	6,995	1,009,099
#	Williams-Sonoma, Inc.....	9,135	1,266,476
	Wingstop, Inc.....	2,860	482,139
	Winmark Corp.....	400	145,384
	Winnebago Industries, Inc.....	5,225	359,480
	Wolverine World Wide, Inc.....	5,304	67,202
	Wyndham Hotels & Resorts, Inc.....	12,746	993,168
*	XPEL, Inc.....	483	39,234
#*	YETI Holdings, Inc.....	9,127	388,810
	Yum! Brands, Inc.....	10,390	1,430,391
*	Zumiez, Inc.....	4,107	77,458
TOTAL CONSUMER DISCRETIONARY.....			<u>212,092,601</u>
CONSUMER STAPLES — (5.5%)			
	Albertsons Cos., Inc., Class A.....	17,434	378,841
	Alico, Inc.....	1,900	49,210
	Andersons, Inc.....	5,770	281,691
	Archer-Daniels-Midland Co.....	23,050	1,958,328
	B&G Foods, Inc.....	10,036	133,077
*	BellRing Brands, Inc.....	15,500	557,225
*	BJ's Wholesale Club Holdings, Inc.....	14,696	974,492
	Bunge Ltd.....	15,306	1,663,303
	Calavo Growers, Inc.....	2,336	88,137
	Cal-Maine Foods, Inc.....	6,197	286,239
	Campbell Soup Co.....	28,055	1,285,480
	Casey's General Stores, Inc.....	5,347	1,350,973
#*	Central Garden & Pet Co.....	1,889	76,467
*	Central Garden & Pet Co., Class A.....	8,180	312,640
*	Chefs' Warehouse, Inc.....	5,711	207,538
	Clorox Co.....	7,069	1,070,812
	Coca-Cola Co.....	139,027	8,609,942
	Coca-Cola Consolidated, Inc.....	1,454	920,978
	Colgate-Palmolive Co.....	16,999	1,296,344
	Conagra Brands, Inc.....	27,532	903,325
	Costco Wholesale Corp.....	9,631	5,399,813

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Coty, Inc., Class A.....	77,875	\$ 937,615
* Darling Ingredients, Inc.....	22,961	1,590,049
Dollar General Corp.....	10,572	1,785,188
* Dollar Tree, Inc.....	16,137	2,490,423
Edgewell Personal Care Co.....	9,078	357,764
* elf Beauty, Inc.....	7,804	910,883
# Energizer Holdings, Inc.....	12,968	462,958
Estee Lauder Cos., Inc., Class A.....	4,373	787,140
Flowers Foods, Inc.....	27,084	669,246
Fresh Del Monte Produce, Inc.....	9,104	241,984
Fresh Market, Inc.....	3,200	0
* Freshpet, Inc.....	3,542	260,479
General Mills, Inc.....	22,611	1,689,946
* Grocery Outlet Holding Corp.....	10,828	362,197
* Hain Celestial Group, Inc.....	15,571	197,285
#* Herbalife Ltd.....	11,400	185,136
# Hormel Foods Corp.....	23,828	974,089
* Hostess Brands, Inc.....	20,902	502,484
Ingles Markets, Inc., Class A.....	2,804	237,779
Ingredion, Inc.....	8,097	900,872
Inter Parfums, Inc.....	4,043	604,671
# J & J Snack Foods Corp.....	2,427	389,097
J M Smucker Co.....	7,664	1,154,582
John B Sanfilippo & Son, Inc.....	1,772	192,989
Kellogg Co.....	33,501	2,240,882
Keurig Dr Pepper, Inc.....	20,925	711,659
Kimberly-Clark Corp.....	13,545	1,748,659
Kraft Heinz Co.....	25,598	926,136
Kroger Co.....	79,338	3,859,000
Lamb Weston Holdings, Inc.....	12,302	1,274,856
Lancaster Colony Corp.....	3,245	625,084
Lifevantage Corp.....	1,400	7,084
* Lifeway Foods, Inc.....	2,012	13,118
Limoneira Co.....	1,403	21,775
McCormick & Co., Inc.....	11,409	1,020,877
McCormick & Co., Inc.....	180	15,860
Medifast, Inc.....	1,536	156,503
* Monster Beverage Corp.....	9,782	562,367
* National Beverage Corp.....	8,165	431,520
* Natural Alternatives International, Inc.....	920	6,624
Natural Grocers by Vitamin Cottage, Inc., Class C.....	2,161	26,904
* Nature's Sunshine Products, Inc.....	1,300	18,135
Nu Skin Enterprises, Inc., Class A.....	7,267	213,577
Oil-Dri Corp. of America.....	877	55,049
PepsiCo, Inc.....	61,706	11,567,407
* Pilgrim's Pride Corp.....	17,841	441,922
* Post Holdings, Inc.....	9,291	792,522
PriceSmart, Inc.....	4,237	329,342
Reynolds Consumer Products, Inc.....	9,318	257,922
Seaboard Corp.....	132	475,860
* Seneca Foods Corp., Class A.....	1,000	38,565
*» Seneca Foods Corp., Class B.....	301	11,420
* Simply Good Foods Co.....	13,307	515,114
*» Sovos Brands, Inc.....	10,583	188,377
SpartanNash Co.....	5,706	128,043
Spectrum Brands Holdings, Inc.....	8,871	695,575
* Sprouts Farmers Market, Inc.....	18,120	711,210
Sysco Corp.....	32,762	2,500,068
Target Corp.....	23,531	3,211,276

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	3,732	\$ 130,098
*	9,400	485,134
	22,012	1,226,509
*	25,461	1,087,949
*	9,090	189,072
	3,800	31,160
*	3,684	239,128
	2,719	45,543
	770	17,926
*	1,229	14,379
#	39,466	1,182,796
	40,579	6,486,959
#	1,807	414,706
	4,404	292,161
TOTAL CONSUMER STAPLES.....		<u>93,333,523</u>
ENERGY — (2.8%)		
	99	3,428
#	27,974	326,177
	55,192	1,975,322
*	4,047	124,526
	5,509	279,747
*	1,247	46,887
	32,410	1,153,796
	9,031	1,461,758
	1,737	272,431
#*	31,215	153,890
#	7,242	188,220
#	14,653	538,351
	11,114	306,635
	30,018	295,677
*	2,624	49,489
	892	26,528
*	5,997	155,262
	65,505	759,858
	14,303	86,390
	2,019	20,937
	4,751	44,374
*	10,374	230,199
*	9,843	349,525
*	11,379	38,575
	51,465	2,011,252
*	26,227	251,779
	17,160	768,253
	30,030	1,564,263
	76,009	1,346,120
	28,911	476,164
	33,181	4,413,737
	1,500	19,590
#*	1,480	181,285
*	200	2,058
*	500	9,800
#	2,455	70,090
*	5,878	32,447
*	33,071	394,206
#	42,028	184,503
	44,272	888,982
	58,591	3,698,850
*	27,344	613,873

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Oil States International, Inc.....	9,683	\$ 77,851
ONEOK, Inc.....	33,205	2,226,063
* Overseas Shipholding Group, Inc., Class A.....	7,143	29,215
* Par Pacific Holdings, Inc.....	8,988	282,942
Patterson-UTI Energy, Inc.....	32,368	512,709
PBF Energy, Inc., Class A.....	18,019	854,821
Phillips 66.....	20,069	2,238,697
PHX Minerals, Inc.....	8,160	26,357
* ProPetro Holding Corp.....	28,107	293,437
* REX American Resources Corp.....	2,655	98,288
# RPC, Inc.....	28,574	237,736
Schlumberger NV.....	55,317	3,227,194
Select Water Solutions, Inc., Class A.....	15,838	133,198
Sitio Royalties Corp., Class A.....	8,301	226,949
Solaris Oilfield Infrastructure, Inc., Class A.....	4,135	45,196
Targa Resources Corp.....	22,681	1,859,615
TechnipFMC PLC.....	63,942	1,172,696
* TETRA Technologies, Inc.....	21,597	96,971
# Texas Pacific Land Corp.....	522	786,289
* Tidewater, Inc.....	6,607	416,968
#* Transocean Ltd.....	112,226	987,589
* U.S. Silica Holdings, Inc.....	12,097	157,382
* Valaris Ltd.....	8,726	670,157
Valero Energy Corp.....	27,724	3,573,901
Vitesse Energy, Inc.....	2,865	72,169
* Weatherford International PLC.....	6,899	573,307
Williams Cos., Inc.....	32,638	1,124,379
World Kinect Corp.....	12,771	287,858
TOTAL ENERGY.....		48,105,168
FINANCIALS — (16.7%)		
1st Source Corp.....	4,346	203,827
#* Acacia Research Corp.....	3,887	15,509
ACNB Corp.....	303	10,514
Affiliated Managers Group, Inc.....	5,675	786,782
Aflac, Inc.....	23,560	1,704,330
Alerus Financial Corp.....	869	17,189
Allstate Corp.....	16,059	1,809,528
Ally Financial, Inc.....	39,028	1,191,915
A-Mark Precious Metals, Inc.....	3,926	160,142
* Ambac Financial Group, Inc.....	6,979	98,683
Amerant Bancorp, Inc.....	2,594	51,413
* American Equity Investment Life Holding Co.....	15,947	855,875
American Express Co.....	32,460	5,481,845
American Financial Group, Inc.....	10,497	1,276,540
American International Group, Inc.....	39,476	2,379,613
American National Bankshares, Inc.....	1,300	53,664
Ameriprise Financial, Inc.....	9,857	3,434,672
Ameris Bancorp.....	11,297	493,114
AMERISAFE, Inc.....	2,385	124,306
AmeriServ Financial, Inc.....	300	990
# Ames National Corp.....	500	9,630
Aon PLC, Class A.....	4,188	1,333,878
Apollo Global Management, Inc.....	6,579	537,570
* Arch Capital Group Ltd.....	21,896	1,701,100
Ares Management Corp., Class A.....	3,884	385,370
Argo Group International Holdings Ltd.....	5,421	161,004
Arrow Financial Corp.....	2,507	50,441
Arthur J Gallagher & Co.....	5,871	1,261,091

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Artisan Partners Asset Management, Inc., Class A.....	9,113	\$ 378,098
*	AssetMark Financial Holdings, Inc.....	4,542	135,806
	Associated Banc-Corp.....	24,485	463,991
	Assurant, Inc.....	5,558	747,607
	Assured Guaranty Ltd.....	12,032	719,273
	Atlantic Union Bankshares Corp.....	12,908	412,798
*	Atlanticus Holdings Corp.....	1,700	69,190
*»	AvidXchange Holdings, Inc.....	5,202	64,557
	Axis Capital Holdings Ltd.....	14,024	773,003
*	Axos Financial, Inc.....	10,344	486,168
	B Riley Financial, Inc.....	2,071	115,003
	Banc of California, Inc.....	11,134	158,214
#	BancFirst Corp.....	5,329	532,367
*	Bancorp, Inc.....	11,054	418,947
	Bank of America Corp.....	191,203	6,118,496
#	Bank of Hawaii Corp.....	6,432	367,460
	Bank of Marin Bancorp.....	2,687	56,373
	Bank of New York Mellon Corp.....	36,454	1,653,553
	Bank of NT Butterfield & Son Ltd.....	8,767	281,684
#	Bank of South Carolina Corp.....	502	7,128
	Bank OZK.....	20,654	903,199
	Bank7 Corp.....	1,736	45,935
	BankFinancial Corp.....	2,924	26,228
	BankUnited, Inc.....	15,112	450,942
	Bankwell Financial Group, Inc.....	700	19,145
	Banner Corp.....	5,895	280,661
	Bar Harbor Bankshares.....	1,390	37,961
	BayCom Corp.....	742	14,959
	BCB Bancorp, Inc.....	2,723	34,991
	Berkshire Hills Bancorp, Inc.....	7,333	167,266
	BGC Group, Inc., Class A.....	49,135	233,883
	BlackRock, Inc.....	3,684	2,721,923
#	Blackstone, Inc.....	7,437	779,323
*	Block, Inc.....	13,872	1,117,112
#*	Blue Foundry Bancorp.....	2,607	26,617
#*	BM Technologies, Inc.....	890	2,679
	BOK Financial Corp.....	7,615	678,344
	Bread Financial Holdings, Inc.....	8,755	363,945
#*	Bridgewater Bancshares, Inc.....	3,552	38,042
*	Brighthouse Financial, Inc.....	13,022	678,837
	Brightsphere Investment Group, Inc.....	5,920	125,978
	Brookline Bancorp, Inc.....	16,311	174,201
	Brown & Brown, Inc.....	14,333	1,009,760
#*	BRP Group, Inc., Class A.....	3,158	78,666
	Business First Bancshares, Inc.....	2,624	53,661
	Byline Bancorp, Inc.....	5,176	113,613
	C&F Financial Corp.....	500	28,115
	Cadence Bank.....	25,145	629,882
#	Cambridge Bancorp.....	1,106	68,063
	Camden National Corp.....	3,149	108,892
*	Cannae Holdings, Inc.....	14,199	289,376
	Capital Bancorp, Inc.....	758	15,274
	Capital City Bank Group, Inc.....	2,300	74,589
	Capital One Financial Corp.....	15,675	1,834,288
	Capitol Federal Financial, Inc.....	25,612	169,808
	Capstar Financial Holdings, Inc.....	2,712	40,355
#	Carlyle Group, Inc.....	30,370	1,082,690
*	Carter Bankshares, Inc.....	867	12,736
	Cass Information Systems, Inc.....	1,795	68,120

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	13,592	\$ 517,040
	7,361	1,028,184
	4,075	74,328
	1,231	21,050
	840	15,154
	50,506	3,338,447
	400	17,064
	11,212	2,291,845
	8,325	895,603
	53,779	2,563,107
	1,891	40,089
	816	8,380
	34,726	1,120,261
#	160	1,882
#*	3,580	9,201
#	2,529	250,143
	1,487	27,123
	6,383	1,269,962
	4,431	173,518
	2,238	43,551
*	1,694	76,518
	633	13,920
#	6,215	399,687
*	1,360	134,110
	838	8,983
	35,325	789,514
#*	16,862	294,748
	13,460	726,302
	14,099	749,785
#	8,896	478,872
	2,916	111,916
	700	9,569
	10,284	210,513
*	4,008	51,342
	2,549	24,496
	3,450	28,670
#*	2,294	1,276,840
#*	2,901	33,855
#	6,459	701,318
*	5,789	243,022
#	23,736	447,898
	720	130,687
	7,879	176,490
	27,795	2,933,762
	3,167	46,143
#*	7,548	357,020
	758	9,990
	5,217	144,511
	16,498	1,026,341
	23,994	338,795
*	2,510	18,976
	5,714	220,732
*	7,140	381,990
*	6,877	378,854
*	3,348	856,686
	1,259	40,087
	4,245	174,045
	49,313	1,414,790
	2,425	65,863

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	3,587	\$ 796,171
	1,120	55,938
	1,600	26,592
	16,067	796,923
*	8,173	718,162
	622	18,486
	5,709	771,058
	3,244	1,169,494
	11,376	447,418
#*	8,301	75,207
#	2,409	63,116
	2,019	878,346
#	978	20,851
	4,026	55,358
	9,332	330,539
	1,582	254,306
	15,549	526,023
	39,713	1,555,558
	27,457	1,657,854
	41,404	1,204,856
	2,921	56,025
	15,228	965,151
	8,228	272,182
	37,338	554,469
	1,481	39,084
	2,421	75,802
	916	11,450
	11,376	246,404
	989	33,616
	1,176	1,683,209
	19,240	277,826
	3,590	120,732
	2,429	47,973
	16,417	379,069
	13,383	436,152
	2,421	92,506
	1,800	21,780
	5,470	39,986
	1,579	20,401
	21,301	440,718
	57,027	777,278
	1,237	27,882
	13,679	392,998
	10,327	331,703
	2,802	85,769
#	673	11,300
	1,283	17,449
	3,590	50,045
	516	9,546
	1,038	9,373
	1,505	25,826
*	1,204	24,971
	6,303	600,550
*	14,390	1,816,162
*	7,622	1,897,192
	5,263	83,050
	48,814	624,331
	1,605	10,256
#	385	11,384

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Franklin Resources, Inc.....	25,298	\$ 739,714
	FS Bancorp, Inc.....	850	26,350
	Fulton Financial Corp.....	30,303	433,333
#*	FVCBankcorp, Inc.....	1,089	14,005
*	Genworth Financial, Inc., Class A.....	52,978	310,451
#	German American Bancorp, Inc.....	5,088	149,892
#	Glacier Bancorp, Inc.....	14,177	463,588
	Glen Burnie Bancorp.....	200	1,614
	Global Payments, Inc.....	13,817	1,523,324
	Globe Life, Inc.....	11,950	1,340,431
	Goldman Sachs Group, Inc.....	10,685	3,802,471
	Great Southern Bancorp, Inc.....	2,505	138,602
*	Green Dot Corp., Class A.....	8,879	173,584
	Greene County Bancorp, Inc.....	1,200	41,352
	Greenhill & Co., Inc.....	4,627	68,017
*	Greenlight Capital Re Ltd., Class A.....	1,513	15,554
#	Guaranty Bancshares, Inc.....	1,320	41,963
	Hamilton Lane, Inc., Class A.....	2,312	204,450
	Hancock Whitney Corp.....	13,378	588,766
	Hanmi Financial Corp.....	8,943	169,917
	Hanover Insurance Group, Inc.....	5,119	580,904
	HarborOne Bancorp, Inc.....	7,463	78,287
	Hartford Financial Services Group, Inc.....	30,878	2,219,511
	Hawthorn Bancshares, Inc.....	933	16,374
	HBT Financial, Inc.....	1,046	20,753
#	HCI Group, Inc.....	1,645	103,322
	Heartland Financial USA, Inc.....	5,901	202,640
	Hennessy Advisors, Inc.....	1,107	7,760
	Heritage Commerce Corp.....	8,432	80,947
	Heritage Financial Corp.....	5,691	106,763
*	Heritage Global, Inc.....	5,352	20,391
	Hilltop Holdings, Inc.....	12,037	372,304
#	Hingham Institution For Savings.....	290	64,511
	HMN Financial, Inc.....	237	4,799
	Home Bancorp, Inc.....	1,154	41,105
	Home BancShares, Inc.....	28,230	686,271
#	Home Federal Bancorp, Inc. of Louisiana.....	261	4,046
	HomeStreet, Inc.....	4,364	40,149
	HomeTrust Bancshares, Inc.....	3,038	73,854
	Hope Bancorp, Inc.....	30,558	331,860
	Horace Mann Educators Corp.....	8,332	251,043
	Horizon Bancorp, Inc.....	6,336	78,503
	Houlihan Lokey, Inc.....	7,210	719,918
	Huntington Bancshares, Inc.....	77,225	945,234
*	I3 Verticals, Inc., Class A.....	1,874	46,869
	Independent Bank Corp.....	7,768	468,022
	Independent Bank Corp.....	4,359	90,057
	Independent Bank Group, Inc.....	7,108	318,936
	Interactive Brokers Group, Inc., Class A.....	2,320	202,606
	Intercontinental Exchange, Inc.....	9,776	1,122,285
	International Bancshares Corp.....	10,585	525,439
*	International Money Express, Inc.....	7,334	177,703
	Invesco Ltd.....	44,073	740,426
	Investar Holding Corp.....	501	7,440
	Investors Title Co.....	166	25,987
	Jack Henry & Associates, Inc.....	6,046	1,013,128
	James River Group Holdings Ltd.....	8,719	161,214
	Janus Henderson Group PLC.....	18,606	546,086
	Jefferies Financial Group, Inc.....	24,349	895,800

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
JPMorgan Chase & Co.....	112,899	\$17,833,526
Kearny Financial Corp.....	12,045	103,467
Kemper Corp.....	9,402	479,220
Kentucky First Federal Bancorp.....	27	171
KeyCorp.....	66,726	821,397
Kinsale Capital Group, Inc.....	1,819	677,814
KKR & Co., Inc.....	15,755	935,532
Lake Shore Bancorp, Inc.....	170	1,860
Lakeland Bancorp, Inc.....	7,976	120,517
Lakeland Financial Corp.....	4,557	252,640
Landmark Bancorp, Inc.....	661	14,013
LCNB Corp.....	700	12,271
* LendingClub Corp.....	11,178	93,783
#* LendingTree, Inc.....	900	21,960
Lincoln National Corp.....	16,091	451,192
Live Oak Bancshares, Inc.....	7,042	266,681
Loews Corp.....	14,070	881,485
LPL Financial Holdings, Inc.....	9,125	2,092,910
Luther Burbank Corp.....	5,459	56,228
M&T Bank Corp.....	11,759	1,644,614
Macatawa Bank Corp.....	4,300	42,355
* Maiden Holdings Ltd.....	26,100	50,895
* MainStreet Bancshares, Inc.....	550	13,129
* Markel Group, Inc.....	744	1,078,584
MarketAxess Holdings, Inc.....	2,218	597,130
* Marqeta, Inc., Class A.....	11,390	63,556
Marsh & McLennan Cos., Inc.....	19,340	3,644,043
Mastercard, Inc., Class A.....	34,316	13,530,112
* MBIA, Inc.....	10,125	88,493
Mercantile Bank Corp.....	2,926	102,761
Merchants Bancorp.....	3,993	126,219
Mercury General Corp.....	9,344	300,690
Meridian Corp.....	2,200	26,180
MetLife, Inc.....	17,205	1,083,399
# Metrocity Bankshares, Inc.....	1,782	38,206
* Metropolitan Bank Holding Corp.....	506	22,917
MGIC Investment Corp.....	47,115	788,705
Mid Penn Bancorp, Inc.....	1,037	24,370
# Middlefield Banc Corp.....	507	14,835
Midland States Bancorp, Inc.....	3,115	72,984
MidWestOne Financial Group, Inc.....	1,517	37,212
# Moelis & Co., Class A.....	9,393	458,660
Moody's Corp.....	3,828	1,350,327
Morgan Stanley.....	47,540	4,352,762
Morningstar, Inc.....	3,286	757,357
* Mr Cooper Group, Inc.....	14,074	815,870
MSCI, Inc.....	1,349	739,360
# MVB Financial Corp.....	1,500	38,385
Nasdaq, Inc.....	26,124	1,319,001
National Bank Holdings Corp., Class A.....	7,228	248,354
National Bankshares, Inc.....	518	15,421
National Western Life Group, Inc., Class A.....	548	231,075
Navient Corp.....	26,284	500,447
NBT Bancorp, Inc.....	7,509	279,335
Nelnet, Inc., Class A.....	4,287	423,041
* NerdWallet, Inc., Class A.....	2,078	23,294
New York Community Bancorp, Inc.....	152,644	2,117,172
* NI Holdings, Inc.....	1,752	24,405
* Nicholas Financial, Inc.....	801	3,925

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# Nicolet Bankshares, Inc.....	1,796	\$ 150,235
* NMI Holdings, Inc., Class A.....	9,763	260,770
Northeast Bank.....	772	36,778
Northern Trust Corp.....	14,815	1,186,978
Northfield Bancorp, Inc.....	8,607	104,833
Northrim Bancorp, Inc.....	900	43,020
# Northwest Bancshares, Inc.....	25,990	321,236
# Oak Valley Bancorp.....	1,680	46,015
OceanFirst Financial Corp.....	12,060	224,678
* Ocwen Financial Corp.....	1,900	64,144
OFG Bancorp.....	9,654	323,312
Old National Bancorp.....	39,986	680,962
Old Republic International Corp.....	33,486	923,209
Old Second Bancorp, Inc.....	4,090	65,399
OneMain Holdings, Inc.....	19,132	870,123
OP Bancorp.....	1,874	18,346
* Open Lending Corp., Class A.....	9,068	102,378
Oppenheimer Holdings, Inc., Class A.....	2,756	105,031
* OptimumBank Holdings.....	2,800	8,820
# Origin Bancorp, Inc.....	3,105	101,223
Orrstown Financial Services, Inc.....	909	21,271
Pacific Premier Bancorp, Inc.....	15,229	388,949
PacWest Bancorp.....	17,440	162,192
* Palomar Holdings, Inc.....	1,945	117,789
# Park National Corp.....	2,477	276,235
Parke Bancorp, Inc.....	1,446	28,689
Pathfinder Bancorp, Inc.....	1	15
Pathward Financial, Inc.....	5,963	309,837
* PayPal Holdings, Inc.....	25,206	1,911,119
PCB Bancorp.....	783	12,779
Peapack-Gladstone Financial Corp.....	2,762	80,733
# Penns Woods Bancorp, Inc.....	1,243	33,524
PennyMac Financial Services, Inc.....	4,483	337,256
Peoples Bancorp of North Carolina, Inc.....	800	17,664
Peoples Bancorp, Inc.....	4,234	119,272
Peoples Financial Services Corp.....	400	18,476
Pinnacle Financial Partners, Inc.....	7,549	572,969
Piper Sandler Cos.....	2,600	380,536
# PJT Partners, Inc., Class A.....	1,970	156,241
# Plumas Bancorp.....	618	22,359
PNC Financial Services Group, Inc.....	11,775	1,611,880
#* Ponce Financial Group, Inc.....	1,534	14,159
Popular, Inc.....	8,710	631,910
* PRA Group, Inc.....	7,470	178,234
Preferred Bank.....	2,495	164,870
Premier Financial Corp.....	6,036	130,740
Primerica, Inc.....	6,170	1,312,359
Primis Financial Corp.....	3,254	30,946
# Princeton Bancorp, Inc.....	613	18,335
Principal Financial Group, Inc.....	24,983	1,995,392
ProAssurance Corp.....	7,670	128,856
#* PROG Holdings, Inc.....	10,680	433,394
Progressive Corp.....	13,241	1,668,101
Prosperity Bancshares, Inc.....	9,903	627,058
Provident Bancorp, Inc.....	1,022	9,873
Provident Financial Holdings, Inc.....	1,300	18,551
Provident Financial Services, Inc.....	12,942	239,945
Prudential Financial, Inc.....	28,610	2,760,579
QCR Holdings, Inc.....	2,265	116,036

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Radian Group, Inc.....	23,625	\$ 636,221
Raymond James Financial, Inc.....	15,795	1,738,556
RBB Bancorp.....	2,116	31,042
Red River Bancshares, Inc.....	800	39,208
Regional Management Corp.....	1,515	49,222
Regions Financial Corp.....	66,871	1,362,162
Reinsurance Group of America, Inc.....	6,270	879,994
RenaissanceRe Holdings Ltd.....	4,050	756,378
Renasant Corp.....	12,706	393,124
* Repay Holdings Corp.....	4,541	37,917
Republic Bancorp, Inc., Class A.....	3,438	157,564
* Rhinebeck Bancorp, Inc.....	1,100	7,700
Richmond Mutual BanCorp, Inc.....	807	9,515
Riverview Bancorp, Inc.....	100	564
RLI Corp.....	6,286	838,615
S&P Global, Inc.....	6,375	2,515,001
S&T Bancorp, Inc.....	7,189	227,029
Safety Insurance Group, Inc.....	2,330	167,760
# Salisbury Bancorp, Inc.....	1,018	28,127
Sandy Spring Bancorp, Inc.....	8,920	218,272
SB Financial Group, Inc.....	1,000	13,750
Seacoast Banking Corp. of Florida.....	7,469	184,559
* Security National Financial Corp., Class A.....	3,437	29,352
SEI Investments Co.....	18,772	1,182,448
Selective Insurance Group, Inc.....	8,832	911,374
# ServisFirst Bancshares, Inc.....	7,036	419,908
#* Shift4 Payments, Inc., Class A.....	3,475	239,740
Shore Bancshares, Inc.....	2,792	33,225
Sierra Bancorp.....	1,944	40,941
Silvercrest Asset Management Group, Inc., Class A.....	800	16,672
Simmons First National Corp., Class A.....	24,027	485,105
SLM Corp.....	46,992	760,331
SmartFinancial, Inc.....	1,389	34,892
Sound Financial Bancorp, Inc.....	600	22,200
South Plains Financial, Inc.....	760	20,406
* Southern First Bancshares, Inc.....	700	21,126
Southern Missouri Bancorp, Inc.....	1,213	58,309
# Southside Bancshares, Inc.....	5,693	189,065
# SouthState Corp.....	11,643	904,312
State Street Corp.....	19,560	1,416,926
Stellar Bancorp, Inc.....	8,225	204,473
StepStone Group, Inc., Class A.....	2,616	73,431
* Sterling Bancorp, Inc.....	3,844	22,833
Stewart Information Services Corp.....	3,962	186,729
Stifel Financial Corp.....	11,171	709,805
# Stock Yards Bancorp, Inc.....	3,589	171,590
* StoneX Group, Inc.....	3,467	318,999
Summit Financial Group, Inc.....	1,249	28,177
Summit State Bank.....	441	7,938
#* SWK Holdings Corp.....	730	11,782
Synchrony Financial.....	46,018	1,589,462
Synovus Financial Corp.....	16,274	551,689
# T Rowe Price Group, Inc.....	15,493	1,909,667
Territorial Bancorp, Inc.....	1,300	15,386
* Texas Capital Bancshares, Inc.....	7,060	450,781
# TFS Financial Corp.....	20,144	292,289
Timberland Bancorp, Inc.....	500	15,645
Tiptree, Inc.....	5,339	78,857
Tompkins Financial Corp.....	2,533	152,385

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	12,538	\$ 316,961
#	4,604	376,561
	16,226	2,800,770
	5,850	218,673
*	3,989	282,860
	35,383	1,175,423
#*	643	19,837
	2,732	83,025
	10,221	268,403
	46,413	1,841,668
	7,738	549,398
	320	7,350
#	685	8,316
	436	7,979
	20,661	690,904
	14,610	424,713
	3,989	95,896
	402	2,991
	471	12,491
	4,600	71,438
	4,401	85,820
	32,096	1,560,187
#	62,469	640,932
#	213	11,410
*	1,227	15,190
	5,016	107,894
	3,797	125,909
	15,467	287,068
	1,153	237,207
#	60,057	14,277,351
	14,962	1,111,078
	18,738	1,155,947
#	5,376	489,108
	11,219	348,238
	2,152	68,993
	4,026	56,163
	25,592	1,211,013
	116,492	5,377,271
	10,190	285,422
#	1,799	36,088
	5,333	262,330
	11,308	587,451
	3,241	21,682
	39,439	480,367
	850	9,945
*	4,644	879,341
	520	804,450
	6,227	1,315,952
	8,704	734,269
#	11,022	76,713
#*	1,196	188,836
	11,262	492,712
	17,858	683,068
TOTAL FINANCIALS.....		283,122,815
HEALTH CARE — (5.8%)		
*	1,686	12,797
*	13,377	1,057,184
*	7,728	116,075

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Accuray, Inc.....	19,974	\$ 85,089
†† Achillion Pharmaceuticals, Inc.....	21,184	5,720
#* Adaptive Biotechnologies Corp.....	5,688	48,007
* Addus HomeCare Corp.....	1,934	177,096
#* Agiliti, Inc.....	5,742	98,590
* Agios Pharmaceuticals, Inc.....	9,351	247,988
>†† Albireo Pharma, Inc.....	2,691	4,359
#* Aldeyra Therapeutics, Inc.....	4,658	37,800
* Align Technology, Inc.....	1,158	437,597
* Alkermes PLC.....	16,799	491,875
* Alnylam Pharmaceuticals, Inc.....	2,106	411,512
*> Amedisys, Inc.....	3,620	328,841
* American Shared Hospital Services.....	2,300	5,911
AmerisourceBergen Corp.....	10,494	1,961,329
* AMN Healthcare Services, Inc.....	7,401	793,017
#* AnaptysBio, Inc.....	3,897	76,810
* AngioDynamics, Inc.....	5,619	48,829
* Anika Therapeutics, Inc.....	2,097	48,923
#* Apollo Medical Holdings, Inc.....	4,466	163,590
* Arcturus Therapeutics Holdings, Inc.....	1,000	34,960
#* Arcus Biosciences, Inc.....	6,181	123,002
* Artivion, Inc.....	4,483	78,094
* AtriCure, Inc.....	8,011	443,409
# Atrion Corp.....	237	132,865
* Avanos Medical, Inc.....	8,252	201,926
* Avantor, Inc.....	44,051	906,129
* Avid Bioservices, Inc.....	4,868	61,629
#* Avidity Biosciences, Inc.....	14,287	135,869
* Axogen, Inc.....	4,163	35,968
* Axonics, Inc.....	3,199	193,124
#* Azenta, Inc.....	3,718	174,672
Baxter International, Inc.....	26,512	1,199,138
#* Beam Therapeutics, Inc.....	5,600	172,872
* BioLife Solutions, Inc.....	1,059	21,053
* BioMarin Pharmaceutical, Inc.....	8,192	720,323
* Boston Scientific Corp.....	23,418	1,214,223
#* Brookdale Senior Living, Inc.....	46,355	163,170
Bruker Corp.....	17,862	1,227,477
#* Cara Therapeutics, Inc.....	6,829	22,741
Cardinal Health, Inc.....	15,652	1,431,688
#* CareDx, Inc.....	1,304	14,227
* Castle Biosciences, Inc.....	4,353	73,348
#* Catalyst Pharmaceuticals, Inc.....	11,568	159,985
* Celldex Therapeutics, Inc.....	2,661	94,093
* Certara, Inc.....	8,351	162,594
Chemed Corp.....	1,762	918,161
* Chinook Therapeutics, Inc.....	7,288	285,544
Cigna Group.....	12,230	3,609,073
#* Codexis, Inc.....	3,003	10,811
#* Collegium Pharmaceutical, Inc.....	5,115	116,417
#* Computer Programs & Systems, Inc.....	2,070	54,275
CONMED Corp.....	3,322	402,128
†† Contra Abiomed, Inc.....	1,121	17,499
* CorVel Corp.....	2,976	608,771
* Crinetics Pharmaceuticals, Inc.....	6,887	130,853
#* CRISPR Therapeutics AG.....	5,835	334,520
* Cross Country Healthcare, Inc.....	7,273	187,643
#* CryoPort, Inc.....	2,698	43,357
#* Cue Biopharma, Inc.....	5,843	22,320

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
CVS Health Corp.....	50,222	\$3,751,081
#* Cymbay Therapeutics, Inc.....	3,800	49,590
* DaVita, Inc.....	13,346	1,361,158
#* Day One Biopharmaceuticals, Inc.....	1,163	15,398
* Deciphera Pharmaceuticals, Inc.....	9,091	122,910
* Denali Therapeutics, Inc.....	12,877	366,093
DENTSPLY SIRONA, Inc.....	18,271	758,612
* DexCom, Inc.....	1,912	238,159
* Dynavax Technologies Corp.....	9,859	137,927
* Dyne Therapeutics, Inc.....	4,300	52,374
* Edwards Lifesciences Corp.....	6,093	500,052
* Elanco Animal Health, Inc.....	50,192	605,817
* Electromed, Inc.....	2,532	25,826
* Elevance Health, Inc.....	7,193	3,392,435
* Emergent BioSolutions, Inc.....	6,778	46,633
#* Enanta Pharmaceuticals, Inc.....	2,910	55,203
* Encompass Health Corp.....	13,306	878,595
#* Enhabit, Inc.....	6,653	91,346
* Enovis Corp.....	8,451	540,019
* Ensign Group, Inc.....	8,218	796,078
* Envista Holdings Corp.....	17,238	593,160
* Evolent Health, Inc., Class A.....	12,175	369,998
* Exact Sciences Corp.....	15,002	1,463,295
* Exelixis, Inc.....	29,289	577,286
#* EyePoint Pharmaceuticals, Inc.....	1,450	18,125
#* Fate Therapeutics, Inc.....	8,200	33,866
* FONAR Corp.....	1,170	19,750
* Fortrea Holdings, Inc.....	6,933	221,579
* Fulgent Genetics, Inc.....	1,693	65,739
* G1 Therapeutics, Inc.....	3,000	7,200
* Generation Bio Co.....	3,669	18,638
* Glaukos Corp.....	4,247	327,614
* Globus Medical, Inc., Class A.....	6,798	409,715
* Haemonetics Corp.....	5,420	499,941
* Halozyme Therapeutics, Inc.....	14,647	629,235
* Harmony Biosciences Holdings, Inc.....	5,745	203,201
#* Harrow Health, Inc.....	3,630	80,150
* Health Catalyst, Inc.....	5,881	82,510
* HealthEquity, Inc.....	8,840	600,590
* HealthStream, Inc.....	4,637	104,240
* Henry Schein, Inc.....	12,458	981,566
* Hologic, Inc.....	17,793	1,413,120
* Horizon Therapeutics PLC.....	11,862	1,189,403
* Humana, Inc.....	4,268	1,949,750
* Ideaya Biosciences, Inc.....	1,500	33,540
* IDEXX Laboratories, Inc.....	4,220	2,340,961
* ImmuCell Corp.....	1,406	7,635
* ImmunoGen, Inc.....	12,882	229,557
* Immunovant, Inc.....	10,500	239,715
* Incyte Corp.....	7,236	461,078
* InfuSystem Holdings, Inc.....	1,421	14,665
* Innoviva, Inc.....	12,963	175,649
* Inogen, Inc.....	2,871	23,456
* Insulet Corp.....	490	135,607
* Integer Holdings Corp.....	5,238	484,410
* Integra LifeSciences Holdings Corp.....	13,335	606,342
* Intellia Therapeutics, Inc.....	5,513	233,365
* Intuitive Surgical, Inc.....	3,105	1,007,262
* IQVIA Holdings, Inc.....	16,343	3,656,910

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
iRadimed Corp.....	1,040	\$ 45,687
* iTeos Therapeutics, Inc.....	3,190	44,851
* KalVista Pharmaceuticals, Inc.....	2,339	23,624
#* Karuna Therapeutics, Inc.....	761	152,025
* Kodiak Sciences, Inc.....	2,554	7,636
* Krystal Biotech, Inc.....	3,235	417,638
* Kura Oncology, Inc.....	7,291	76,118
#* Kymera Therapeutics, Inc.....	1,508	32,995
Laboratory Corp. of America Holdings.....	6,933	1,483,177
* Lantheus Holdings, Inc.....	9,146	791,037
LeMaitre Vascular, Inc.....	1,973	124,753
* LENSAR, Inc.....	1,586	5,202
* Ligand Pharmaceuticals, Inc.....	2,957	197,912
* LivaNova PLC.....	7,169	419,028
#* MacroGenics, Inc.....	6,582	31,396
* Masimo Corp.....	2,518	307,951
McKesson Corp.....	2,589	1,041,814
* Medpace Holdings, Inc.....	4,237	1,072,681
Medtronic PLC.....	34,876	3,060,718
* Merit Medical Systems, Inc.....	7,916	591,088
Mesa Laboratories, Inc.....	572	73,593
* Mettler-Toledo International, Inc.....	1,153	1,449,863
* Mirati Therapeutics, Inc.....	4,065	123,047
* ModivCare, Inc.....	2,214	96,840
* Molina Healthcare, Inc.....	5,019	1,528,235
#* Morphic Holding, Inc.....	1,383	78,458
* Myriad Genetics, Inc.....	11,062	247,236
National HealthCare Corp.....	2,673	157,760
National Research Corp.....	2,585	110,922
#* Nautilus Biotechnology, Inc.....	5,154	16,957
* Nektar Therapeutics.....	10,789	5,781
* NeoGenomics, Inc.....	9,155	158,656
* Neurocrine Biosciences, Inc.....	3,855	392,786
* NextGen Healthcare, Inc.....	7,770	129,215
#* Nurix Therapeutics, Inc.....	5,265	51,123
* Nuvalent, Inc., Class A.....	1,200	59,820
* NuVasive, Inc.....	6,860	282,701
* Olema Pharmaceuticals, Inc.....	9,000	77,850
* OmniAb, Inc.....	16,063	88,346
*» OmniAb, Inc.....	977	0
*» OmniAb, Inc.....	977	0
* Omnicell, Inc.....	3,092	195,260
»†† Opiant Pharmaceuticals, Inc.....	1,079	529
* OptimizeRx Corp.....	1,147	16,001
* Option Care Health, Inc.....	19,327	652,866
* OraSure Technologies, Inc.....	4,389	20,716
* Orthofix Medical, Inc.....	2,977	58,617
* OrthoPediatrics Corp.....	1,483	61,915
* Owens & Minor, Inc.....	14,469	278,384
* Pacira BioSciences, Inc.....	4,956	180,151
Patterson Cos., Inc.....	11,256	370,210
*†† PDL BioPharma, Inc.....	20,904	38,518
* Pediatrix Medical Group, Inc.....	21,100	289,703
* Pennant Group, Inc.....	4,190	48,101
#* Penumbra, Inc.....	1,029	312,157
#* PetIQ, Inc.....	7,117	119,139
Phibro Animal Health Corp., Class A.....	2,218	32,117
* PMV Pharmaceuticals, Inc.....	3,100	20,274
Premier, Inc., Class A.....	16,422	455,710

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Prestige Consumer Healthcare, Inc.....	8,493	\$ 553,828
* Protagonist Therapeutics, Inc.....	3,345	64,893
#* Prothena Corp. PLC.....	5,425	373,620
Psychemedics Corp.....	2,234	11,081
#* Quanterix Corp.....	1,794	44,563
Quest Diagnostics, Inc.....	8,321	1,125,082
* RadNet, Inc.....	5,706	188,754
#* RAPT Therapeutics, Inc.....	2,000	47,800
#* Relay Therapeutics, Inc.....	9,289	117,041
* Repligen Corp.....	2,792	478,995
* Replimune Group, Inc.....	9,525	200,692
ResMed, Inc.....	6,517	1,449,055
#* Rocket Pharmaceuticals, Inc.....	5,094	91,947
Royalty Pharma PLC, Class A.....	14,326	449,550
#* Sage Therapeutics, Inc.....	6,201	215,051
#* Scholar Rock Holding Corp.....	800	5,680
#* Schrodinger, Inc.....	5,022	262,701
* Seagen, Inc.....	3,503	671,805
* Seer, Inc., Class A.....	3,861	19,537
Select Medical Holdings Corp.....	20,803	624,298
# SIGA Technologies, Inc.....	9,731	55,856
#* Sotera Health Co.....	17,872	339,211
#* SpringWorks Therapeutics, Inc.....	3,503	109,924
#* STAAR Surgical Co.....	1,031	56,468
STERIS PLC.....	5,494	1,239,172
†† Strongbridge Biopharma PLC.....	6,381	1,937
Stryker Corp.....	5,471	1,550,536
* Surmodics, Inc.....	898	28,799
* Sutro Biopharma, Inc.....	4,200	18,774
* Syndax Pharmaceuticals, Inc.....	4,162	88,734
* Syneos Health, Inc.....	10,861	460,615
#* Tandem Diabetes Care, Inc.....	3,326	116,144
#* Tarsus Pharmaceuticals, Inc.....	1,351	29,735
* Teladoc Health, Inc.....	16,640	495,373
# Teleflex, Inc.....	2,840	713,323
#* TransMedics Group, Inc.....	2,292	213,569
#* Twist Bioscience Corp.....	6,259	152,344
U.S. Physical Therapy, Inc.....	1,390	161,615
* UFP Technologies, Inc.....	1,356	263,966
* United Therapeutics Corp.....	4,230	1,026,706
Utah Medical Products, Inc.....	296	29,106
* Vanda Pharmaceuticals, Inc.....	15,950	92,191
* Varex Imaging Corp.....	6,301	146,750
* Veeva Systems, Inc., Class A.....	1,167	238,325
* Veracyte, Inc.....	1,148	31,513
* Veradigm, Inc.....	23,232	314,097
* Vericel Corp.....	2,712	97,415
* Vir Biotechnology, Inc.....	9,123	128,452
#* Waters Corp.....	3,836	1,059,541
West Pharmaceutical Services, Inc.....	2,890	1,063,636
* Xencor, Inc.....	6,719	163,204
* Xenon Pharmaceuticals, Inc.....	3,246	119,842
#* Zentalis Pharmaceuticals, Inc.....	1,979	52,859
Zimmer Biomet Holdings, Inc.....	9,586	1,324,306
* Zimvie, Inc.....	958	13,144
Zoetis, Inc.....	16,395	3,083,735
TOTAL HEALTH CARE.....		<u>98,177,797</u>

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (15.4%)		
#*	3D Systems Corp.....	24,247 \$ 211,191
	3M Co.....	26,983 3,008,604
	AAON, Inc.....	5,947 625,981
*	AAR Corp.....	5,387 322,143
	ABM Industries, Inc.....	11,937 552,444
	ACCO Brands Corp.....	18,062 109,998
	Acme United Corp.....	700 21,294
#	Acuity Brands, Inc.....	3,901 644,601
#	Advanced Drainage Systems, Inc.....	8,712 1,062,777
	AECOM.....	9,666 840,942
	AGCO Corp.....	11,396 1,516,808
	Air Lease Corp.....	25,058 1,060,956
*	Air T, Inc.....	601 13,673
*	Air Transport Services Group, Inc.....	4,098 82,616
	Alamo Group, Inc.....	1,643 318,348
*	Alaska Air Group, Inc.....	13,866 674,304
	Albany International Corp., Class A.....	4,589 441,829
*	Alight, Inc., Class A.....	32,537 318,212
*	Allegiant Travel Co.....	2,402 297,127
	Allegion PLC.....	9,295 1,086,214
	Allied Motion Technologies, Inc.....	2,437 94,799
	Allison Transmission Holdings, Inc.....	16,872 990,218
#*	Ameresco, Inc., Class A.....	3,871 225,331
#*	American Airlines Group, Inc.....	39,693 664,858
*	American Superconductor Corp.....	80 806
*	American Woodmark Corp.....	2,938 225,168
	AMETEK, Inc.....	11,753 1,864,026
	AO Smith Corp.....	17,385 1,262,673
*	API Group Corp.....	16,933 486,993
	Apogee Enterprises, Inc.....	3,734 184,945
	Applied Industrial Technologies, Inc.....	5,339 774,102
	ARC Document Solutions, Inc.....	25,800 89,784
	ArcBest Corp.....	4,841 563,105
	Arcosa, Inc.....	8,034 620,064
	Argan, Inc.....	2,682 102,023
	Armstrong World Industries, Inc.....	7,394 572,000
*	Art's-Way Manufacturing Co., Inc.....	3,212 8,544
*	ASGN, Inc.....	5,295 404,114
	Astec Industries, Inc.....	4,397 217,212
*	Astronics Corp.....	3,705 77,731
*	Astronics Corp., Class B.....	835 17,485
*	Asure Software, Inc.....	4,001 54,574
*	Atkore, Inc.....	6,451 1,023,580
	Automatic Data Processing, Inc.....	18,010 4,453,153
#*	Avis Budget Group, Inc.....	2,629 579,142
*	AZEK Co., Inc.....	12,259 382,481
	AZZ, Inc.....	3,732 165,440
	Barnes Group, Inc.....	8,640 339,552
	Barrett Business Services, Inc.....	1,545 140,178
*	Beacon Roofing Supply, Inc.....	11,328 970,470
	BGSF, Inc.....	894 9,047
*	Blue Bird Corp.....	3,546 74,253
*	BlueLinx Holdings, Inc.....	1,302 122,700
	Boise Cascade Co.....	6,896 713,667
	Booz Allen Hamilton Holding Corp.....	13,944 1,688,340
	Brady Corp., Class A.....	6,607 340,789
*	BrightView Holdings, Inc.....	10,140 78,179
	Brink's Co.....	6,787 495,180
	Broadridge Financial Solutions, Inc.....	7,809 1,311,287

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Builders FirstSource, Inc.....	27,945	\$4,036,096
* CACI International, Inc., Class A.....	2,544	891,519
Carlisle Cos., Inc.....	5,013	1,389,604
Carrier Global Corp.....	27,107	1,614,222
* Casella Waste Systems, Inc., Class A.....	7,220	582,582
Caterpillar, Inc.....	22,679	6,013,790
* CBIZ, Inc.....	8,891	470,245
* CECO Environmental Corp.....	4,856	58,466
#* Ceridian HCM Holding, Inc.....	7,299	516,842
# CH Robinson Worldwide, Inc.....	14,899	1,492,582
#* Chart Industries, Inc.....	3,067	558,685
#* Cimpres PLC.....	3,000	208,500
Cintas Corp.....	3,246	1,629,622
#* CIRCOR International, Inc.....	2,800	155,960
* Civeo Corp.....	743	14,518
#* Clarivate PLC.....	51,212	487,026
* Clean Harbors, Inc.....	8,883	1,476,888
Columbus McKinnon Corp.....	4,597	194,637
Comfort Systems USA, Inc.....	5,828	1,013,897
* Commercial Vehicle Group, Inc.....	4,608	48,384
#†† Communications Systems, Inc.....	99	312
CompX International, Inc.....	811	18,361
Concentrix Corp.....	7,294	607,153
* Concrete Pumping Holdings, Inc.....	2,727	22,007
* Conduent, Inc.....	32,814	113,536
* Construction Partners, Inc., Class A.....	4,406	129,536
Copa Holdings SA, Class A.....	4,105	484,472
* Copart, Inc.....	27,238	2,407,567
#* Core & Main, Inc., Class A.....	16,666	526,812
Covenant Logistics Group, Inc.....	2,890	158,256
CRA International, Inc.....	1,211	121,209
Crane Co.....	7,858	736,216
CSG Systems International, Inc.....	5,476	282,507
CSW Industrials, Inc.....	2,635	475,749
CSX Corp.....	106,116	3,535,785
Cummins, Inc.....	9,418	2,456,214
Curtiss-Wright Corp.....	5,799	1,109,697
* Daseke, Inc.....	2,900	22,562
Deere & Co.....	13,655	5,866,188
* Delta Air Lines, Inc.....	65,739	3,041,086
Deluxe Corp.....	9,272	176,075
* Distribution Solutions Group, Inc.....	773	42,855
* DLH Holdings Corp.....	1,100	11,055
Donaldson Co., Inc.....	17,549	1,102,604
Douglas Dynamics, Inc.....	4,778	148,357
Dover Corp.....	10,318	1,506,118
* Driven Brands Holdings, Inc.....	8,033	207,814
Dun & Bradstreet Holdings, Inc.....	10,182	120,351
* DXP Enterprises, Inc.....	2,519	95,672
* Dycom Industries, Inc.....	4,836	481,569
Eastern Co.....	312	5,750
Eaton Corp. PLC.....	12,551	2,576,971
EMCOR Group, Inc.....	5,566	1,196,913
Emerson Electric Co.....	11,404	1,041,755
Encore Wire Corp.....	3,557	607,144
* Energy Recovery, Inc.....	4,025	122,682
Enerpac Tool Group Corp.....	8,520	234,130
EnerSys.....	6,282	680,466
Eneti, Inc.....	3,774	47,854

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Ennis, Inc.....	3,943	\$ 84,932
EnPro Industries, Inc.....	3,788	525,699
* Enviri Corp.....	12,092	114,028
Equifax, Inc.....	6,966	1,421,621
Esab Corp.....	4,884	335,531
ESCO Technologies, Inc.....	4,269	429,248
Espey Mfg. & Electronics Corp.....	200	3,280
* EVI Industries, Inc.....	463	11,779
* ExlService Holdings, Inc.....	2,981	420,172
# Expeditors International of Washington, Inc.....	15,047	1,915,483
Exponent, Inc.....	6,414	574,566
Fastenal Co.....	34,957	2,048,830
Federal Signal Corp.....	8,906	544,068
FedEx Corp.....	11,680	3,153,016
Ferguson PLC.....	5,657	914,284
* First Advantage Corp.....	1,550	23,250
Flowserve Corp.....	17,133	646,942
* Fluor Corp.....	17,180	532,236
* Forrester Research, Inc.....	2,047	65,238
Fortive Corp.....	18,985	1,487,475
Fortune Brands Innovations, Inc.....	12,787	908,772
Forward Air Corp.....	3,871	460,030
* Franklin Covey Co.....	2,340	111,501
Franklin Electric Co., Inc.....	6,549	647,172
#* FTI Consulting, Inc.....	4,598	805,386
#* FuelCell Energy, Inc.....	82,991	181,750
* Gates Industrial Corp. PLC.....	30,579	416,486
GATX Corp.....	5,801	727,213
* Gencor Industries, Inc.....	1,048	15,982
#* Generac Holdings, Inc.....	3,099	476,316
Genpact Ltd.....	21,889	789,974
* Gibraltar Industries, Inc.....	5,712	369,395
Global Industrial Co.....	5,216	148,656
#* GMS, Inc.....	6,537	481,712
Gorman-Rupp Co.....	3,516	111,457
Graco, Inc.....	16,493	1,308,390
# GrafTech International Ltd.....	22,454	118,557
# Granite Construction, Inc.....	12,476	510,643
* Great Lakes Dredge & Dock Corp.....	8,897	74,735
# Greenbrier Cos., Inc.....	5,318	245,638
Griffon Corp.....	9,266	386,578
* GXO Logistics, Inc.....	12,803	858,697
H&E Equipment Services, Inc.....	6,393	310,572
#* Hawaiian Holdings, Inc.....	5,433	62,968
* Hayward Holdings, Inc.....	4,680	62,525
Healthcare Services Group, Inc.....	4,905	61,852
Heartland Express, Inc.....	12,593	205,896
# HEICO Corp.....	2,376	418,128
HEICO Corp., Class A.....	3,446	483,646
Heidrick & Struggles International, Inc.....	2,552	69,593
Helios Technologies, Inc.....	4,776	301,843
Herc Holdings, Inc.....	4,935	660,451
* Heritage-Crystal Clean, Inc.....	3,611	166,359
#* Hertz Global Holdings, Inc.....	10,906	183,766
Hexcel Corp.....	11,394	805,328
Hillenbrand, Inc.....	9,788	508,389
HireQuest, Inc.....	1,219	30,487
HNI Corp.....	8,720	253,665
Honeywell International, Inc.....	29,101	5,649,377

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	22,815	\$1,166,759
* Howmet Aerospace, Inc.....	5,939	535,282
* Hub Group, Inc., Class A.....	5,602	1,747,824
* Hubbell, Inc.....	12,780	116,170
* Hudson Technologies, Inc.....	876	20,402
* Hurco Cos., Inc.....	5,037	476,349
Hyster-Yale Materials Handling, Inc.....	1,412	67,437
ICF International, Inc.....	2,339	275,043
IDEX Corp.....	3,028	683,753
* IES Holdings, Inc.....	2,523	144,618
Illinois Tool Works, Inc.....	11,855	3,121,659
Ingersoll Rand, Inc.....	22,336	1,457,871
#* Innodata, Inc.....	4,000	51,320
* Innovative Solutions & Support, Inc.....	400	3,156
Insperty, Inc.....	4,225	497,071
Insteel Industries, Inc.....	2,607	84,076
Interface, Inc.....	7,820	76,401
ITT, Inc.....	9,145	910,842
Jacobs Solutions, Inc.....	5,660	709,821
* Janus International Group, Inc.....	5,746	65,619
JB Hunt Transport Services, Inc.....	9,917	2,022,473
* JELD-WEN Holding, Inc.....	15,474	275,592
* JetBlue Airways Corp.....	21,645	168,182
John Bean Technologies Corp.....	4,296	531,029
Johnson Controls International PLC.....	17,409	1,210,796
Kadant, Inc.....	1,782	397,119
Kaman Corp.....	3,967	90,805
KBR, Inc.....	11,824	727,058
Kelly Services, Inc., Class A.....	6,650	121,828
# Kennametal, Inc.....	13,901	423,702
* Kforce, Inc.....	3,986	252,872
* Kirby Corp.....	9,704	790,682
Knight-Swift Transportation Holdings, Inc.....	19,235	1,168,526
Korn Ferry.....	8,932	470,538
* L B Foster Co., Class A.....	876	12,282
Landstar System, Inc.....	5,285	1,075,973
Lennox International, Inc.....	2,316	850,991
Lincoln Electric Holdings, Inc.....	8,164	1,638,596
Lindsay Corp.....	933	123,650
* Liquidity Services, Inc.....	3,459	58,042
* LS Starrett Co., Class A.....	1,800	21,078
LSI Industries, Inc.....	3,205	40,383
Luxfer Holdings PLC.....	1,400	17,724
* Manitex International, Inc.....	2,502	12,560
* Manitowoc Co., Inc.....	5,633	102,070
ManpowerGroup, Inc.....	7,780	613,686
Marten Transport Ltd.....	11,811	267,637
Masco Corp.....	8,924	541,508
* Masonite International Corp.....	2,947	308,109
* MasTec, Inc.....	11,837	1,393,807
* Mastech Digital, Inc.....	3,000	32,040
* Masterbrand, Inc.....	24,063	297,178
* Matrix Service Co.....	1,886	11,938
Matson, Inc.....	7,726	722,072
Matthews International Corp., Class A.....	5,977	274,344
Maximus, Inc.....	8,637	723,435
* Mayville Engineering Co., Inc.....	932	11,268
McGrath RentCorp.....	4,273	411,832
* Mercury Systems, Inc.....	6,988	265,404

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Middleby Corp.....	5,923	\$ 899,408
Miller Industries, Inc.....	1,300	49,322
MillerKnoll, Inc.....	13,089	256,152
* Mistras Group, Inc.....	2,600	20,124
Moog, Inc., Class A.....	4,615	486,606
* MRC Global, Inc.....	16,961	191,490
MSA Safety, Inc.....	3,471	576,186
MSC Industrial Direct Co., Inc., Class A.....	6,274	633,172
# Mueller Industries, Inc.....	10,050	814,653
Mueller Water Products, Inc., Class A.....	22,826	367,270
* MYR Group, Inc.....	2,344	334,161
NL Industries, Inc.....	7,700	44,660
Nordson Corp.....	3,283	826,036
#* Northwest Pipe Co.....	1,465	47,730
* NOW, Inc.....	18,221	207,537
* NV5 Global, Inc.....	1,720	188,426
nVent Electric PLC.....	17,239	911,598
Old Dominion Freight Line, Inc.....	5,883	2,467,860
# Omega Flex, Inc.....	981	87,819
* OPENLANE, Inc.....	19,685	309,054
Oshkosh Corp.....	7,089	652,684
Otis Worldwide Corp.....	14,948	1,359,670
Owens Corning.....	15,111	2,115,389
P&F Industries, Inc., Class A.....	254	1,928
PACCAR, Inc.....	26,651	2,295,451
* PAM Transportation Services, Inc.....	3,004	77,683
Pangaea Logistics Solutions Ltd.....	3,295	22,966
Park Aerospace Corp.....	1,437	20,880
Parker-Hannifin Corp.....	4,062	1,665,461
Park-Ohio Holdings Corp.....	1,783	34,358
* Parsons Corp.....	12,580	621,704
Paychex, Inc.....	15,012	1,883,556
Paycom Software, Inc.....	1,952	719,820
* Paylocity Holding Corp.....	2,281	517,445
Pentair PLC.....	16,545	1,149,877
* Performant Financial Corp.....	10,905	33,478
* Perma-Pipe International Holdings, Inc.....	300	2,445
* PGT Innovations, Inc.....	9,093	260,151
* Pioneer Power Solutions, Inc.....	7,618	59,801
# Pitney Bowes, Inc.....	15,585	61,405
#* Plug Power, Inc.....	27,969	366,953
Powell Industries, Inc.....	1,301	79,075
Preformed Line Products Co.....	889	154,250
Primoris Services Corp.....	8,827	280,346
* Proto Labs, Inc.....	4,937	163,662
Quanex Building Products Corp.....	5,988	168,502
Quanta Services, Inc.....	8,825	1,779,296
* Radiant Logistics, Inc.....	4,889	37,645
#* RBC Bearings, Inc.....	520	117,546
#* RCM Technologies, Inc.....	6,684	135,752
Regal Rexnord Corp.....	8,462	1,321,595
Republic Services, Inc.....	10,702	1,617,179
* Resideo Technologies, Inc.....	24,305	454,990
Resources Connection, Inc.....	5,098	81,466
REV Group, Inc.....	10,564	136,593
# Robert Half, Inc.....	15,436	1,144,579
Rockwell Automation, Inc.....	6,875	2,311,994
Rollins, Inc.....	17,303	706,481
Rush Enterprises, Inc., Class A.....	7,207	466,149

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	1,950	\$ 133,984
*	15,203	335,226
	8,414	859,490
*	3,511	1,485,645
	12,728	392,150
	7,590	920,971
	17,075	721,419
#*	14,366	372,941
	4,649	67,085
*	1,584	3,833
	5,786	914,188
#*	5,590	950,300
*	3,879	170,637
	4,484	1,221,621
#	38,418	1,312,359
*	2,918	112,197
	17,581	321,732
*	6,066	513,244
	14,012	816,199
	1,553	230,729
	9,655	958,452
	13,557	116,183
*	12,165	516,891
*	2,955	177,270
#*	24,809	470,875
*	1,040	24,752
	7,542	355,077
	3,041	244,010
	9,959	583,896
	4,303	728,111
	12,119	498,091
*	5,028	138,823
	10,179	945,222
*	9,194	114,833
*	4,124	131,638
	13,510	1,373,291
#*	6,546	38,883
	7,866	1,568,795
*	303	25,416
	1,444	1,299,196
	10,401	828,856
*	12,548	867,569
*	9,757	1,026,729
	16,456	431,476
	11,276	950,680
*	2,654	33,573
*	6,368	95,202
	7,261	250,069
*	11,511	97,268
*	300	3,900
*	11,351	561,420
	10,160	1,044,042
#	2,403	146,247
	21,627	1,237,281
*	900	7,371
	1,931	313,401
	30,526	7,082,643
*	27,240	1,479,404
	33,849	6,334,163

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	8,192	\$ 3,806,659
*	26,328	951,494
	3,206	99,675
#*	1,615	83,108
	2,887	764,333
	11,085	2,537,800
	2,207	309,267
*	19,952	418,792
*	1,680	47,393
#*	1,482	136,744
*	4,104	18,263
	1,308	70,305
	9,266	219,419
	19,722	3,230,266
#	3,918	1,481,748
	3,668	684,192
	11,037	518,960
	7,623	1,338,370
	10,703	1,267,663
*	5,495	19,727
*	657	13,258
*	856	36,200
*	24,125	1,156,794
	5,727	689,416
	3,769	2,783,369
*	15,203	1,052,656
	12,883	1,452,558
TOTAL INDUSTRIALS		<u>262,250,172</u>
INFORMATION TECHNOLOGY — (23.8%)		
	9,966	154,672
	28,651	9,063,744
*	14,122	327,489
	11,157	134,107
*	17,884	9,767,704
#	4,290	41,742
	4,534	567,566
*	38,916	4,451,990
*	1,206	88,798
*	10,364	979,398
*	3,174	175,237
*	6,866	13,045
*	4,851	159,501
#*	1,792	134,292
*	3,857	321,751
	12,531	1,173,403
	3,966	45,728
	39,490	1,148,764
	14,478	1,278,552
*	531	5,708
	12,059	2,406,132
*	3,009	1,029,379
	442,982	87,023,814
	41,905	6,352,379
*	9,560	1,482,660
*	6,293	71,488
*	9,521	1,357,123
#*	2,811	501,764
*	760	10,815

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Atlassian Corp., Class A.....	622	\$ 113,167
* Autodesk, Inc.....	7,230	1,532,688
* Aviat Networks, Inc.....	1,998	61,079
* Avid Technology, Inc.....	4,744	113,097
* Avnet, Inc.....	15,306	742,341
#* Axcelis Technologies, Inc.....	5,425	1,087,604
* AXT, Inc.....	5,700	17,727
* Badger Meter, Inc.....	2,960	487,334
* Bel Fuse, Inc., Class B.....	1,646	88,308
* Belden, Inc.....	7,461	721,031
* Benchmark Electronics, Inc.....	5,652	149,835
# Bentley Systems, Inc., Class B.....	12,191	656,851
* Bills Holdings, Inc.....	1,588	199,040
* BK Technologies Corp.....	220	3,144
* Black Knight, Inc.....	9,603	675,283
* Blackbaud, Inc.....	5,939	448,098
* Box, Inc., Class A.....	16,213	506,656
* Brightcove, Inc.....	3,700	16,613
* Broadcom, Inc.....	20,802	18,693,717
* Cadence Design Systems, Inc.....	3,315	775,743
* Calix, Inc.....	5,648	254,781
* Cambium Networks Corp.....	2,600	42,120
* CDW Corp.....	8,775	1,641,539
* Cerence, Inc.....	7,625	212,051
* CEVA, Inc.....	3,198	86,858
* Ciena Corp.....	14,136	596,539
* Cirrus Logic, Inc.....	7,759	626,927
* Cisco Systems, Inc.....	178,077	9,267,127
* Cleanspark, Inc.....	3,215	19,322
#* Clearfield, Inc.....	2,007	93,807
* Climb Global Solutions, Inc.....	200	9,676
# Cognex Corp.....	11,768	642,768
* Cognizant Technology Solutions Corp., Class A.....	26,175	1,728,335
* Cognyte Software Ltd.....	4,600	24,932
* Coherent Corp.....	2,358	111,675
* Cohu, Inc.....	7,663	334,490
* CommVault Systems, Inc.....	2,704	210,723
* Computer Task Group, Inc.....	1,200	9,492
* Comtech Telecommunications Corp.....	4,100	41,656
* Consensus Cloud Solutions, Inc.....	2,448	79,340
* Corsair Gaming, Inc.....	2,160	39,917
* CPS Technologies Corp.....	10,220	29,740
* Crane NXT Co.....	7,858	464,801
* CTS Corp.....	5,074	226,453
* Data I/O Corp.....	2,012	9,134
* Datadog, Inc., Class A.....	691	80,654
* Dell Technologies, Inc., Class C.....	10,159	537,614
#* Digi International, Inc.....	3,785	158,705
* DigitalOcean Holdings, Inc.....	2,487	123,156
* Diodes, Inc.....	6,214	587,161
#* DocuSign, Inc.....	762	41,011
* Dolby Laboratories, Inc., Class A.....	5,761	510,482
* Dropbox, Inc., Class A.....	18,219	491,002
* DXC Technology Co.....	27,283	754,375
* Dynatrace, Inc.....	7,404	404,925
#* DZS, Inc.....	2,798	10,548
* E2open Parent Holdings, Inc.....	33,568	172,875
* Ebix, Inc.....	3,951	122,323
* eGain Corp.....	1,800	13,266

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* EngageSmart, Inc.....	1,523	\$ 28,876
#* Enphase Energy, Inc.....	7,546	1,145,709
# Entegris, Inc.....	7,501	822,935
#* Envestnet, Inc.....	6,396	396,424
* EPAM Systems, Inc.....	2,074	491,144
* ePlus, Inc.....	4,618	260,224
* Extreme Networks, Inc.....	14,330	381,035
* F5, Inc.....	6,242	987,734
* Fabrinet.....	4,857	600,520
* Fair Isaac Corp.....	1,131	947,744
#* FARO Technologies, Inc.....	2,355	39,069
#* Fastly, Inc., Class A.....	7,806	143,396
* First Solar, Inc.....	7,290	1,511,946
* Flex Ltd.....	39,752	1,087,615
* FormFactor, Inc.....	10,578	393,078
* Fortinet, Inc.....	9,897	769,195
Frequency Electronics, Inc.....	400	2,764
#* Freshworks, Inc., Class A.....	6,672	124,500
* Gartner, Inc.....	3,429	1,212,460
Gen Digital, Inc.....	18,733	364,357
#* Globant SA.....	2,507	438,048
* GoDaddy, Inc., Class A.....	7,440	573,550
* Grid Dynamics Holdings, Inc.....	1,640	17,089
* Guidewire Software, Inc.....	6,177	523,933
Hackett Group, Inc.....	6,384	148,428
#* Harmonic, Inc.....	12,292	183,397
Hewlett Packard Enterprise Co.....	72,888	1,266,793
HP, Inc.....	31,351	1,029,253
* HubSpot, Inc.....	457	265,311
* Ichor Holdings Ltd.....	4,545	175,982
* Identiv, Inc.....	2,636	20,324
#* Infinera Corp.....	10,324	46,458
* Informatica, Inc., Class A.....	6,012	114,468
Information Services Group, Inc.....	6,970	35,896
* Insight Enterprises, Inc.....	5,631	826,011
Intel Corp.....	130,734	4,676,355
InterDigital, Inc.....	6,851	635,019
International Business Machines Corp.....	43,893	6,328,493
* inTEST Corp.....	5,747	121,607
Intuit, Inc.....	4,100	2,097,970
* IPG Photonics Corp.....	5,990	787,386
* Issuer Direct Corp.....	1,000	21,350
* Iteris, Inc.....	7,387	30,730
* Itron, Inc.....	7,757	610,243
Jabil, Inc.....	21,319	2,359,374
#* Jamf Holding Corp.....	7,586	164,768
* Juniper Networks, Inc.....	34,169	949,898
* Keysight Technologies, Inc.....	11,693	1,883,508
* Kimball Electronics, Inc.....	4,412	128,742
* KLA Corp.....	6,760	3,474,302
* Knowles Corp.....	25,917	473,504
Kulicke & Soffa Industries, Inc.....	10,024	600,237
* KVH Industries, Inc.....	2,284	19,551
* Kyndryl Holdings, Inc.....	10,947	149,536
* Lam Research Corp.....	6,419	4,611,987
* Lattice Semiconductor Corp.....	6,955	632,488
* LGL Group, Inc.....	276	1,336
* Littelfuse, Inc.....	2,767	842,828
* LiveRamp Holdings, Inc.....	9,464	270,103

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Lumentum Holdings, Inc.....	7,258	\$ 380,029
#* Luna Innovations, Inc.....	4,600	41,584
* MACOM Technology Solutions Holdings, Inc.....	7,462	521,743
* Magnachip Semiconductor Corp.....	3,475	32,144
* Manhattan Associates, Inc.....	6,275	1,196,141
Marvell Technology, Inc.....	36,493	2,376,789
* Matterport, Inc.....	17,069	57,864
* MaxLinear, Inc.....	7,743	191,020
Method Electronics, Inc.....	6,969	234,437
Microchip Technology, Inc.....	32,445	3,047,883
Micron Technology, Inc.....	51,334	3,664,734
Microsoft Corp.....	249,420	83,785,166
* MongoDB, Inc.....	607	257,004
Monolithic Power Systems, Inc.....	1,329	743,562
Motorola Solutions, Inc.....	3,296	944,733
* M-Tron Industries, Inc.....	138	1,581
* N-able, Inc.....	7,204	101,360
# Napco Security Technologies, Inc.....	1,980	74,210
National Instruments Corp.....	11,330	668,470
* nCino, Inc.....	4,032	130,435
* NCR Corp.....	24,777	666,006
NetApp, Inc.....	17,550	1,369,076
* NETGEAR, Inc.....	5,417	73,888
* NetScout Systems, Inc.....	11,956	334,170
* NetSol Technologies, Inc.....	4,411	10,189
Network-1 Technologies, Inc.....	3,500	7,700
* nLight, Inc.....	2,638	37,987
* Nortech Systems, Inc.....	3,549	33,503
#* Novanta, Inc.....	3,194	565,019
# NVE Corp.....	473	37,466
NVIDIA Corp.....	19,778	9,242,062
NXP Semiconductors NV.....	12,216	2,723,924
* Okta, Inc.....	6,757	519,343
* Olo, Inc., Class A.....	9,911	77,900
* ON Semiconductor Corp.....	43,581	4,695,853
ON24, Inc.....	5,345	47,303
* OneSpan, Inc.....	4,122	56,636
* Onto Innovation, Inc.....	7,022	872,975
* Optical Cable Corp.....	2,889	10,660
Oracle Corp.....	23,576	2,763,815
* OSI Systems, Inc.....	2,831	337,540
* Palantir Technologies, Inc., Class A.....	46,325	919,088
#* Palo Alto Networks, Inc.....	1,962	490,422
* PAR Technology Corp.....	709	24,524
PC Connection, Inc.....	4,626	223,945
PCTEL, Inc.....	700	3,465
* PDF Solutions, Inc.....	3,755	172,692
#* Perficient, Inc.....	4,475	285,460
PFSweb, Inc.....	1,937	8,794
* Photronics, Inc.....	9,051	239,399
* Plexus Corp.....	4,564	449,508
Power Integrations, Inc.....	5,310	515,813
#* PowerSchool Holdings, Inc., Class A.....	10,187	246,220
# Progress Software Corp.....	6,898	414,294
* PTC, Inc.....	5,560	810,704
* Pure Storage, Inc., Class A.....	11,575	428,159
* Qorvo, Inc.....	11,834	1,301,977
QUALCOMM, Inc.....	51,747	6,839,401
* Qualys, Inc.....	3,722	516,614

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Rambus, Inc.....	17,769	\$1,112,517
* RF Industries Ltd.....	4,019	15,192
* Ribbon Communications, Inc.....	18,693	59,444
Richardson Electronics Ltd.....	900	12,420
* Rimini Street, Inc.....	6,715	18,265
* Rogers Corp.....	2,482	418,490
Roper Technologies, Inc.....	2,360	1,163,598
* Salesforce, Inc.....	16,660	3,748,667
* Sanmina Corp.....	10,807	664,198
Sapiens International Corp. NV.....	5,349	144,102
* ScanSource, Inc.....	7,544	226,999
# Seagate Technology Holdings PLC.....	12,186	773,811
* SecureWorks Corp., Class A.....	1,655	12,710
* Semtech Corp.....	8,173	238,652
#* SentinelOne, Inc., Class A.....	5,295	88,268
* ServiceNow, Inc.....	840	489,720
#* SigmaTron International, Inc.....	1,880	11,205
#* Silicon Laboratories, Inc.....	3,684	549,432
#* SiTime Corp.....	258	33,285
Skyworks Solutions, Inc.....	11,053	1,264,132
#* SMART Global Holdings, Inc.....	6,946	184,764
* SolarEdge Technologies, Inc.....	1,447	349,393
* SolarWinds Corp.....	22,336	235,421
#* SoundThinking, Inc.....	600	13,632
* Splunk, Inc.....	1,241	134,438
* SPS Commerce, Inc.....	2,083	375,752
* Stratasys Ltd.....	12,231	221,748
* Super Micro Computer, Inc.....	7,652	2,527,226
* Synaptics, Inc.....	5,180	467,806
* Synopsys, Inc.....	1,621	732,368
Taitron Components, Inc., Class A.....	1,898	7,554
TD SYNEX Corp.....	9,963	983,448
TE Connectivity Ltd.....	14,289	2,050,329
* Teledyne Technologies, Inc.....	2,206	848,273
* Teradata Corp.....	11,043	627,795
Teradyne, Inc.....	14,666	1,656,378
Texas Instruments, Inc.....	45,032	8,105,760
* Trimble, Inc.....	11,115	597,987
* Trio-Tech International.....	100	570
* TTM Technologies, Inc.....	21,137	303,527
* Turtle Beach Corp.....	1,985	22,331
* Twilio, Inc., Class A.....	1,443	95,281
* Tyler Technologies, Inc.....	1,127	447,002
* Ultra Clean Holdings, Inc.....	8,922	339,928
* Unisys Corp.....	6,481	35,257
#* Unity Software, Inc.....	3,496	160,257
* Universal Display Corp.....	3,641	531,149
* Veeco Instruments, Inc.....	8,733	245,921
* Verint Systems, Inc.....	8,238	307,854
* VeriSign, Inc.....	4,227	891,686
#* Viasat, Inc.....	8,850	273,819
* Viavi Solutions, Inc.....	29,483	320,480
Vishay Intertechnology, Inc.....	22,767	640,891
* Vishay Precision Group, Inc.....	1,676	62,699
* VMware, Inc., Class A.....	2,091	329,604
Vontier Corp.....	25,529	789,612
* Western Digital Corp.....	19,405	825,877
#* Wolfspeed, Inc.....	8,016	528,254
* Workday, Inc., Class A.....	1,069	253,492

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Xerox Holdings Corp.....	28,998	\$ 463,388
* Xperi, Inc.....	4,462	58,541
* Zebra Technologies Corp., Class A.....	2,622	807,471
* Zoom Video Communications, Inc., Class A.....	7,405	543,157
* Zscaler, Inc.....	501	80,350
TOTAL INFORMATION TECHNOLOGY.....		<u>404,765,342</u>
MATERIALS — (4.7%)		
Albemarle Corp.....	6,034	1,280,897
* Alto Ingredients, Inc.....	10,500	42,210
Amcor PLC.....	106,967	1,097,481
American Vanguard Corp.....	4,707	85,008
#* Ampco-Pittsburgh Corp.....	689	2,494
AptarGroup, Inc.....	7,061	857,629
* Arconic Corp.....	17,219	514,676
# Ardagh Metal Packaging SA.....	11,339	42,861
Ashland, Inc.....	8,717	796,385
* ATI, Inc.....	9,752	464,975
Avery Dennison Corp.....	8,103	1,491,033
Avient Corp.....	12,540	508,246
* Axalta Coating Systems Ltd.....	33,036	1,057,152
Balchem Corp.....	2,753	370,939
# Ball Corp.....	21,046	1,235,190
Berry Global Group, Inc.....	21,077	1,382,019
* Bioceres Crop Solutions Corp.....	1,800	23,202
Carpenter Technology Corp.....	6,731	402,918
# Celanese Corp.....	10,122	1,269,198
Chase Corp.....	1,440	181,282
Chemours Co.....	21,659	800,950
* Clearwater Paper Corp.....	2,420	77,997
#* Coeur Mining, Inc.....	61,545	189,559
Commercial Metals Co.....	17,936	1,026,298
Compass Minerals International, Inc.....	6,820	258,273
* Core Molding Technologies, Inc.....	1,483	35,770
Corteva, Inc.....	27,557	1,555,041
Crown Holdings, Inc.....	17,717	1,643,429
Dow, Inc.....	51,463	2,906,116
DuPont de Nemours, Inc.....	26,933	2,090,809
Eastman Chemical Co.....	12,649	1,082,501
Ecolab, Inc.....	4,645	850,685
* Ecovyst, Inc.....	20,478	251,675
Element Solutions, Inc.....	39,809	834,397
# Flexible Solutions International, Inc.....	3,105	8,880
FMC Corp.....	8,230	791,973
Fortitudo Gold Corp.....	2,144	14,000
Freeport-McMoRan, Inc.....	63,748	2,846,348
FutureFuel Corp.....	5,733	55,725
#* Gatos Silver, Inc.....	4,319	22,416
Graphic Packaging Holding Co.....	47,460	1,148,532
Greif, Inc., Class A.....	5,069	374,954
Greif, Inc., Class B.....	2,718	214,912
Hawkins, Inc.....	3,498	163,531
# Haynes International, Inc.....	1,922	96,407
HB Fuller Co.....	8,435	624,443
Hecla Mining Co.....	75,093	432,536
Huntsman Corp.....	24,458	728,115
#†† IKONICS Corp.....	1,200	4,020
* Ingevity Corp.....	6,013	384,952
Innospec, Inc.....	3,617	387,525

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	12,616	\$ 1,067,440
	26,362	950,614
*	1,065	29,287
	1,125	91,350
	2,809	107,472
#	10,041	93,883
	11,401	4,454,029
#*	15,267	375,874
	14,189	1,080,209
*	13,346	149,075
	29,507	2,917,062
	3,043	1,358,578
	3,754	447,252
#	9,632	85,725
	5,497	337,241
	34,271	1,396,886
#*	13,414	319,924
	5,581	109,443
	1,553	701,490
	48,887	2,098,230
#	8,788	43,852
	1,079	13,434
	22,460	3,865,141
*	25,029	574,666
	9,177	1,407,293
	2,256	19,424
	10,700	1,539,730
#	1,697	340,045
*	7,038	45,114
*	15,838	74,914
	7,747	2,268,786
»††	12,553	13,432
	5,346	642,268
	13,886	1,434,563
	5,064	215,169
	5,467	197,960
#	3,838	268,813
	15,692	715,869
	6,028	386,033
	9,846	2,722,419
	18,127	794,869
	15,876	930,969
#	5,806	507,677
	30,386	3,238,540
	3,841	368,045
*	14,945	540,710
	5,906	289,807
*	7,002	163,147
	4,800	33,216
	7,022	180,887
	6,272	110,513
	600	123,366
	6,953	1,533,136
	304	41,800
	30,230	1,006,357
	9,015	672,699
TOTAL MATERIALS		<u>80,504,291</u>

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (0.5%)		
* AMREP Corp.....	1,504	\$ 27,087
* Anywhere Real Estate, Inc.....	22,095	185,156
* CBRE Group, Inc., Class A.....	16,592	1,382,280
#* Compass, Inc., Class A.....	12,421	52,044
* CoStar Group, Inc.....	14,193	1,191,786
* Cushman & Wakefield PLC.....	21,779	214,088
Douglas Elliman, Inc.....	6,720	14,851
* Forestar Group, Inc.....	5,762	169,864
* FRP Holdings, Inc.....	1,450	83,187
* Howard Hughes Corp.....	8,275	698,658
* Jones Lang LaSalle, Inc.....	5,248	874,054
# Kennedy-Wilson Holdings, Inc.....	22,401	369,616
Marcus & Millichap, Inc.....	7,899	289,735
Newmark Group, Inc., Class A.....	24,576	170,066
* Rafael Holdings, Inc., Class B.....	1,879	3,758
RE/MAX Holdings, Inc., Class A.....	4,713	92,893
RMR Group, Inc., Class A.....	2,582	60,884
St. Joe Co.....	7,837	497,493
Stratus Properties, Inc.....	889	25,230
* Tejon Ranch Co.....	3,436	60,508
* Zillow Group, Inc., Class A.....	4,322	230,017
#* Zillow Group, Inc., Class C.....	13,540	733,326
TOTAL REAL ESTATE.....		<u>7,426,581</u>
UTILITIES — (0.9%)		
American States Water Co.....	4,161	367,874
American Water Works Co., Inc.....	6,942	1,023,459
Artesian Resources Corp., Class A.....	900	41,004
Atmos Energy Corp.....	6,376	776,023
# Avangrid, Inc.....	4,875	180,765
Brookfield Renewable Corp., Class A.....	13,075	407,548
# California Water Service Group.....	4,692	248,770
CenterPoint Energy, Inc.....	11,900	358,071
Chesapeake Utilities Corp.....	1,966	232,460
Clearway Energy, Inc., Class A.....	4,357	107,487
# Clearway Energy, Inc., Class C.....	7,141	188,594
Consolidated Edison, Inc.....	11,925	1,131,205
Consolidated Water Co. Ltd.....	959	18,758
Constellation Energy Corp.....	12,615	1,219,240
Edison International.....	12,623	908,351
Essential Utilities, Inc.....	10,259	433,853
Eversource Energy.....	11,606	839,462
Exelon Corp.....	18,074	756,578
Genie Energy Ltd., Class B.....	1,601	21,469
Global Water Resources, Inc.....	1,500	19,050
Hawaiian Electric Industries, Inc.....	4,200	161,238
Middlesex Water Co.....	1,498	120,469
New Jersey Resources Corp.....	14,903	666,164
Northwest Natural Holding Co.....	2,744	117,910
# ONE Gas, Inc.....	3,622	286,609
Ormat Technologies, Inc.....	7,492	609,099
* PG&E Corp.....	65,094	1,146,305
PNM Resources, Inc.....	3,041	136,298
Public Service Enterprise Group, Inc.....	8,465	534,311
#* Pure Cycle Corp.....	3,694	45,510
# RGC Resources, Inc.....	150	3,018
Sempra.....	5,634	839,579
SJW Group.....	2,694	189,819
# Southwest Gas Holdings, Inc.....	4,256	280,641

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
# Spire, Inc.....	4,326	\$ 275,004
#* Sunnova Energy International, Inc.....	17,807	314,472
UGI Corp.....	12,067	325,688
Unitil Corp.....	1,532	79,725
Via Renewables, Inc.....	200	1,634
York Water Co.....	1,162	48,025
TOTAL UTILITIES.....		<u>15,461,539</u>
TOTAL COMMON STOCKS.....		<u>1,626,363,829</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	1,025	<u>23,677</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	3,380	<u>91,666</u>
TOTAL PREFERRED STOCKS.....		<u>115,343</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$820,442,168).....		<u>1,626,479,172</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	1,127,521	<u>1,127,521</u>
SECURITIES LENDING COLLATERAL — (4.2%)		
@§ The DFA Short Term Investment Fund.....	6,219,385	<u>71,939,626</u>
TOTAL INVESTMENTS — (100.0%)		<u>\$1,699,546,319</u>
(Cost \$893,504,515)^.....		

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 121,113,582	\$ 10,418	—	\$ 121,124,000
Consumer Discretionary.....	212,092,601	—	—	212,092,601
Consumer Staples.....	93,322,103	11,420	—	93,333,523
Energy.....	48,105,168	—	—	48,105,168
Financials.....	283,122,815	—	—	283,122,815
Health Care.....	98,109,235	—	\$ 68,562	98,177,797
Industrials.....	262,249,860	—	312	262,250,172
Information Technology.....	404,765,342	—	—	404,765,342
Materials.....	80,486,839	—	17,452	80,504,291
Real Estate.....	7,426,581	—	—	7,426,581
Utilities.....	15,461,539	—	—	15,461,539
Preferred Stocks				
Communication Services.....	23,677	—	—	23,677
Industrials.....	91,666	—	—	91,666
Temporary Cash Investments.....	1,127,521	—	—	1,127,521
Securities Lending Collateral.....	—	71,939,626	—	71,939,626
TOTAL.....	<u>\$1,627,498,529</u>	<u>\$71,961,464</u>	<u>\$86,326^</u>	<u>\$1,699,546,319</u>

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

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

U.S. SUSTAINABILITY CORE 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.6%)		
COMMUNICATION SERVICES — (8.9%)		
* Activision Blizzard, Inc.....	59,427	\$ 5,512,449
* Alphabet, Inc., Class A.....	738,387	97,998,723
* Alphabet, Inc., Class C.....	682,120	90,796,993
* Altice USA, Inc., Class A.....	56,290	190,823
* AMC Networks, Inc., Class A.....	11,720	147,906
#* Angi, Inc.....	18,433	71,336
AT&T, Inc.....	136,814	1,986,539
* Atlanta Braves Holdings, Inc., Class C.....	10,144	413,104
ATN International, Inc.....	2,915	105,931
* Boston Omaha Corp., Class A.....	12,683	247,572
* Bumble, Inc., Class A.....	31,032	574,713
Cable One, Inc.....	1,502	1,087,358
* Cargurus, Inc.....	24,707	559,861
* Cars.com, Inc.....	37,498	855,329
* Charter Communications, Inc., Class A.....	15,147	6,137,413
* Cinemark Holdings, Inc.....	17,670	294,912
Cogent Communications Holdings, Inc.....	2,374	145,384
Comcast Corp., Class A.....	740,126	33,498,103
* Consolidated Communications Holdings, Inc.....	4,371	15,648
* Daily Journal Corp.....	490	141,865
#* DISH Network Corp., Class A.....	61,709	489,352
* EchoStar Corp., Class A.....	5,556	107,953
Electronic Arts, Inc.....	41,825	5,702,839
Entravision Communications Corp., Class A.....	22,631	108,176
* Eventbrite, Inc., Class A.....	10,933	125,839
* EverQuote, Inc., Class A.....	3,400	24,072
* EW Scripps Co., Class A.....	32,768	323,092
Fox Corp., Class A.....	65,301	2,184,318
Fox Corp., Class B.....	50,306	1,580,111
» GCI Liberty, Inc.....	12,454	11,264
Gray Television, Inc.....	44,374	420,222
* IDT Corp., Class B.....	7,865	186,558
#* iHeartMedia, Inc., Class A.....	43,767	207,018
* IMAX Corp.....	9,764	179,755
* Integral Ad Science Holding Corp.....	23,367	487,202
Interpublic Group of Cos., Inc.....	169,705	5,809,002
Iridium Communications, Inc.....	43,710	2,296,961
John Wiley & Sons, Inc., Class A.....	22,788	780,033
John Wiley & Sons, Inc., Class B.....	200	6,797
* Liberty Broadband Corp., Class A.....	3,489	309,928
* Liberty Broadband Corp., Class C.....	21,201	1,889,645
* Liberty Media Corp.-Liberty Formula One, Class A.....	3,430	220,480
* Liberty Media Corp.-Liberty Formula One, Class C.....	27,819	2,019,659
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	20,678	655,493
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	46,456	1,478,695
* Lions Gate Entertainment Corp., Class A.....	8,322	63,913
* Lions Gate Entertainment Corp., Class B.....	1,096	8,023
* Live Nation Entertainment, Inc.....	22,695	1,991,486
* Madison Square Garden Entertainment Corp.....	9,147	318,681
Madison Square Garden Sports Corp.....	3,176	675,694
#* Magnite, Inc.....	32,177	486,838
* Match Group, Inc.....	21,277	989,593
* Meta Platforms, Inc., Class A.....	482,884	153,846,842

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Netflix, Inc.....	42,854	\$ 18,811,620
New York Times Co., Class A.....	45,829	1,867,990
News Corp., Class A.....	93,525	1,853,666
News Corp., Class B.....	46,498	935,075
Nexstar Media Group, Inc.....	19,527	3,646,081
Omnicom Group, Inc.....	79,884	6,759,784
Paramount Global, Class A.....	1,311	25,250
# Paramount Global, Class B.....	150,755	2,416,603
* Pinterest, Inc., Class A.....	22,609	655,435
* Playtika Holding Corp.....	26,900	321,186
* PubMatic, Inc., Class A.....	8,557	171,054
* QuinStreet, Inc.....	15,010	133,289
* Quotient Technology, Inc.....	34,246	134,929
* ROBLOX Corp., Class A.....	38,058	1,493,777
Scholastic Corp.....	17,695	764,247
* Sclipay Corp., Class A.....	6,293	123,343
Shenandoah Telecommunications Co.....	5,787	108,043
# Shutterstock, Inc.....	13,633	701,418
Sinclair, Inc.....	11,864	165,028
# Sirius XM Holdings, Inc.....	208,535	1,063,529
#* Snap, Inc., Class A.....	59,047	670,774
#* Sphere Entertainment Co.....	9,147	388,290
* Spotify Technology SA.....	21,828	3,261,322
#* Stagwell, Inc., Class A.....	22,873	153,478
* Take-Two Interactive Software, Inc.....	30,085	4,601,200
* TechTarget, Inc.....	6,809	221,156
TEGNA, Inc.....	102,594	1,733,839
* Thryv Holdings, Inc.....	10,250	242,925
* T-Mobile U.S., Inc.....	5,088	700,974
Townsquare Media, Inc., Class A.....	1,712	20,510
* Trade Desk, Inc., Class A.....	20,170	1,840,714
* Travelzoo.....	800	6,592
* TripAdvisor, Inc.....	34,980	652,377
* TrueCar, Inc.....	6,841	16,760
Verizon Communications, Inc.....	647,843	22,078,489
* Vimeo, Inc.....	9,213	37,958
* Walt Disney Co.....	190,408	16,925,367
* Warner Bros Discovery, Inc.....	292,192	3,818,949
Warner Music Group Corp., Class A.....	14,501	457,507
* WideOpenWest, Inc.....	16,689	137,517
World Wrestling Entertainment, Inc., Class A.....	9,617	1,009,785
* Yelp, Inc.....	22,392	1,008,760
* Zedge, Inc., Class B.....	148	311
#* Ziff Davis, Inc.....	20,674	1,499,279
* ZoomInfo Technologies, Inc., Class A.....	102,399	2,618,342
TOTAL COMMUNICATION SERVICES.....		533,022,018
CONSUMER DISCRETIONARY — (12.8%)		
* 1-800-Flowers.com, Inc., Class A.....	16,230	140,876
* 2U, Inc.....	23,275	111,255
Aaron's Co., Inc.....	9,065	143,408
* Abercrombie & Fitch Co., Class A.....	23,151	917,011
Academy Sports & Outdoors, Inc.....	27,472	1,642,551
# Acushnet Holdings Corp.....	27,826	1,659,264
* Adient PLC.....	27,499	1,170,357
# ADT, Inc.....	172,416	1,100,014
* Adtalem Global Education, Inc.....	7,634	330,094
Advance Auto Parts, Inc.....	22,246	1,654,880
* Airbnb, Inc., Class A.....	40,957	6,233,246

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Amazon.com, Inc.....	768,916	\$102,788,691
American Eagle Outfitters, Inc.....	81,215	1,141,071
#* America's Car-Mart, Inc.....	3,515	418,707
* Aptiv PLC.....	37,641	4,121,313
Aramark.....	61,393	2,478,435
# Arko Corp.....	39,867	332,491
#* Asbury Automotive Group, Inc.....	12,544	2,829,926
Autoliv, Inc.....	20,475	2,066,542
* AutoNation, Inc.....	29,230	4,705,445
* AutoZone, Inc.....	2,759	6,847,066
Bassett Furniture Industries, Inc.....	1,000	17,600
Bath & Body Works, Inc.....	64,995	2,408,715
* Beazer Homes USA, Inc.....	16,885	567,843
Best Buy Co., Inc.....	80,094	6,651,807
Big Lots, Inc.....	8,782	90,016
* Biglari Holdings, Inc., Class A.....	4	4,025
* BJ's Restaurants, Inc.....	5,090	191,689
Bloomin' Brands, Inc.....	13,734	369,033
* Booking Holdings, Inc.....	6,994	20,777,775
* Boot Barn Holdings, Inc.....	10,800	1,014,120
BorgWarner, Inc.....	78,662	3,657,783
#* Bright Horizons Family Solutions, Inc.....	8,118	787,690
* Brinker International, Inc.....	3,076	120,825
Brunswick Corp.....	30,750	2,654,033
# Buckle, Inc.....	27,372	1,000,720
* Burlington Stores, Inc.....	11,293	2,005,863
# Caleres, Inc.....	28,300	765,232
# Camping World Holdings, Inc., Class A.....	14,706	471,033
* Capri Holdings Ltd.....	58,450	2,157,390
* CarMax, Inc.....	52,761	4,358,586
* CarParts.com, Inc.....	14,000	70,280
# Carter's, Inc.....	23,541	1,765,810
Cato Corp., Class A.....	7,874	66,929
* Cavco Industries, Inc.....	3,956	1,169,591
Century Communities, Inc.....	26,771	2,067,257
# Cheesecake Factory, Inc.....	600	22,068
* Chegg, Inc.....	58,923	596,890
#* Chewy, Inc., Class A.....	12,822	434,666
* Chico's FAS, Inc.....	61,225	373,473
#* Children's Place, Inc.....	6,364	200,084
* Chipotle Mexican Grill, Inc.....	2,507	4,919,436
* Chuy's Holdings, Inc.....	6,514	270,917
* Citi Trends, Inc.....	4,712	88,821
Columbia Sportswear Co.....	22,033	1,732,014
* Conn's, Inc.....	10,463	51,478
* Container Store Group, Inc.....	12,515	45,805
# Cracker Barrel Old Country Store, Inc.....	1,906	177,639
* Crocs, Inc.....	2,800	303,380
Crown Crafts, Inc.....	1,603	8,047
* Culp, Inc.....	400	2,280
Dana, Inc.....	39,627	752,120
* Dave & Buster's Entertainment, Inc.....	2,953	135,247
* Deckers Outdoor Corp.....	12,264	6,667,814
* Denny's Corp.....	6,774	79,662
# Designer Brands, Inc., Class A.....	23,730	236,114
#* Destination XL Group, Inc.....	11,516	59,423
Dick's Sporting Goods, Inc.....	29,669	4,183,329
# Dillard's, Inc., Class A.....	6,066	2,080,881
Dine Brands Global, Inc.....	2,815	169,801

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	1,212	\$ 480,849
*	46,509	4,222,552
*	6,159	521,606
	122,070	15,505,331
*	36,786	1,169,059
*	2,885	20,945
	169,942	7,564,118
	8,900	94,785
#	1,044	15,242
#	10,184	320,491
*	34,653	3,522,477
*	14,851	220,389
*	23,991	2,939,617
*	521	4,012
#*	33,945	249,835
*	14,838	3,091,349
	1,661	32,506
#*	25,162	2,889,856
#	44,928	1,207,215
	601,712	7,948,616
*	28,786	80,025
*	4,772	533,987
	6,020	179,155
*	18,224	636,382
#*	10,642	86,839
	125,447	1,292,104
	27,451	2,906,786
	166,897	6,403,838
*	5,487	154,788
	51,510	1,729,706
*	9,394	561,479
	44,561	6,939,039
*	20,911	433,067
*	45,451	185,895
	741	434,782
*	19,788	1,118,418
	10,400	2,688,712
#	39,648	832,212
	28,812	968,371
	2,900	28,565
#	97,553	514,104
#	81,149	3,133,163
#	53,656	3,464,031
	9,089	323,568
#*	7,531	1,064,130
#	7,948	368,787
*	11,006	511,779
	163,348	54,532,096
	4,239	85,077
*	1,200	127,944
	15,704	2,324,506
#	41,844	1,415,583
*	9,694	387,760
	5,360	532,838
	4,369	258,295
	49,972	2,696,989
	50,405	1,434,022
#	18,995	804,628
	1,175	18,177

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Lands' End, Inc.....	28,308	\$ 265,529
* Las Vegas Sands Corp.....	8,669	518,493
La-Z-Boy, Inc.....	19,269	604,469
* Lazydays Holdings, Inc.....	3,490	45,754
# LCI Industries.....	11,156	1,520,228
Lear Corp.....	20,731	3,208,330
Leggett & Platt, Inc.....	32,358	946,795
Lennar Corp., Class A.....	75,294	9,549,538
# Lennar Corp., Class B.....	6,491	745,881
#* Leslie's, Inc.....	44,212	281,630
# Levi Strauss & Co., Class A.....	19,663	296,321
* LGI Homes, Inc.....	13,820	1,917,525
#* Life Time Group Holdings, Inc.....	7,603	137,538
Lifetime Brands, Inc.....	8,691	47,801
#* Light & Wonder, Inc.....	8,548	600,924
* Lincoln Educational Services Corp.....	4,082	29,023
Lithia Motors, Inc.....	20,800	6,459,024
LKQ Corp.....	61,522	3,370,790
* LL Flooring Holdings, Inc.....	6,809	26,759
#* Lovesac Co.....	6,823	199,777
Lowe's Cos., Inc.....	72,747	17,042,440
* Lululemon Athletica, Inc.....	29,526	11,176,477
* M/I Homes, Inc.....	4,720	472,000
Macy's, Inc.....	146,492	2,430,302
* Malibu Boats, Inc., Class A.....	11,567	693,442
Marine Products Corp.....	15,321	245,749
* MarineMax, Inc.....	9,769	393,984
* MasterCraft Boat Holdings, Inc.....	14,511	444,762
* Mattel, Inc.....	116,913	2,490,247
McDonald's Corp.....	66,182	19,404,562
MDC Holdings, Inc.....	34,275	1,757,622
Meritage Homes Corp.....	7,013	1,044,586
MGM Resorts International.....	8,144	413,471
* Modine Manufacturing Co.....	13,597	510,703
Monro, Inc.....	12,334	452,041
* Motorcar Parts of America, Inc.....	1,259	11,293
Movado Group, Inc.....	6,505	186,694
Murphy USA, Inc.....	12,509	3,840,638
Nathan's Famous, Inc.....	200	16,020
* National Vision Holdings, Inc.....	26,510	573,411
Newell Brands, Inc.....	138,193	1,542,234
NIKE, Inc., Class B.....	247,014	27,267,875
Nordstrom, Inc.....	55,403	1,280,363
* NVR, Inc.....	1,342	8,463,243
* ODP Corp.....	22,416	1,118,110
* Ollie's Bargain Outlet Holdings, Inc.....	18,614	1,356,588
* OneSpaWorld Holdings Ltd.....	18,352	235,731
#* OneWater Marine, Inc., Class A.....	1,092	41,114
* O'Reilly Automotive, Inc.....	8,979	8,312,668
#* Overstock.com, Inc.....	13,014	474,621
Oxford Industries, Inc.....	6,487	699,623
# Papa John's International, Inc.....	6,127	506,703
Patrick Industries, Inc.....	1,747	151,203
#* Penn Entertainment, Inc.....	17,714	465,701
# Penske Automotive Group, Inc.....	36,841	5,946,874
PetMed Express, Inc.....	3,207	46,983
* Phinia, Inc.....	15,732	446,317
#* Planet Fitness, Inc., Class A.....	19,850	1,340,669
* PlayAGS, Inc.....	2,600	17,212

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Polaris, Inc.....	27,720	\$ 3,765,485
# Pool Corp.....	7,208	2,773,206
* Portillo's, Inc., Class A.....	5,069	116,840
PulteGroup, Inc.....	127,841	10,788,502
PVH Corp.....	23,408	2,098,293
#* QuantumScape Corp.....	12,361	164,525
* Qurate Retail, Inc., Class A.....	13,947	14,226
Ralph Lauren Corp.....	15,762	2,070,023
RCI Hospitality Holdings, Inc.....	2,033	141,802
#* Revolve Group, Inc.....	10,625	209,525
* RH.....	5,055	1,962,199
#* Rivian Automotive, Inc., Class A.....	86,758	2,397,991
Rocky Brands, Inc.....	2,430	48,892
Ross Stores, Inc.....	76,712	8,794,264
* Sally Beauty Holdings, Inc.....	53,031	634,781
Service Corp. International.....	40,344	2,688,928
* Shake Shack, Inc., Class A.....	3,930	305,204
# Shoe Carnival, Inc.....	11,453	304,764
# Signet Jewelers Ltd.....	32,416	2,609,164
#* Six Flags Entertainment Corp.....	12,610	301,379
* Skechers USA, Inc., Class A.....	30,771	1,710,252
* Skyline Champion Corp.....	25,852	1,800,850
* Sleep Number Corp.....	6,945	192,307
* Solo Brands, Inc., Class A.....	3,601	21,102
Sonic Automotive, Inc., Class A.....	11,575	554,327
* Sonos, Inc.....	35,916	615,600
* Sportsman's Warehouse Holdings, Inc.....	8,400	52,920
Standard Motor Products, Inc.....	7,844	299,406
Starbucks Corp.....	60,374	6,132,187
Steven Madden Ltd.....	21,062	703,050
* Stitch Fix, Inc., Class A.....	29,960	153,096
* Stoneridge, Inc.....	8,307	169,795
Superior Group of Cos., Inc.....	2,597	24,490
Tapestry, Inc.....	162,326	7,004,367
* Taylor Morrison Home Corp.....	85,510	4,140,394
Tempur Sealy International, Inc.....	54,041	2,411,850
* Tesla, Inc.....	329,234	88,047,049
Texas Roadhouse, Inc.....	8,309	926,869
# Thor Industries, Inc.....	25,440	2,938,066
#* Tile Shop Holdings, Inc.....	2,540	16,154
#* Tilly's, Inc., Class A.....	9,904	85,868
TJX Cos., Inc.....	165,154	14,290,776
Toll Brothers, Inc.....	56,111	4,507,397
* TopBuild Corp.....	19,572	5,361,358
#* Topgolf Callaway Brands Corp.....	43,318	865,060
# Tractor Supply Co.....	28,413	6,364,228
Travel & Leisure Co.....	12,488	508,636
* Tri Pointe Homes, Inc.....	74,908	2,388,067
* Ulta Beauty, Inc.....	14,001	6,227,645
* Under Armour, Inc., Class A.....	71,494	576,242
* Under Armour, Inc., Class C.....	77,263	573,291
* Universal Electronics, Inc.....	3,365	37,587
* Universal Technical Institute, Inc.....	2,800	20,384
Upbound Group, Inc.....	21,327	738,554
* Urban Outfitters, Inc.....	55,299	2,011,225
Vail Resorts, Inc.....	2,353	554,108
Valvoline, Inc.....	72,625	2,757,571
* Vera Bradley, Inc.....	19,800	133,452
VF Corp.....	97,011	1,921,788

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#*	Victoria's Secret & Co.....	\$ 496,165
*	Visteon Corp.....	1,441,050
*	Vizio Holding Corp., Class A.....	124,959
*	VOXX International Corp.....	64,680
#*	Wayfair, Inc., Class A.....	2,062,153
#	Wendy's Co.....	1,379,873
	Weyco Group, Inc.....	36,418
	Whirlpool Corp.....	3,548,363
#	Williams-Sonoma, Inc.....	4,431,350
	Wingstop, Inc.....	1,133,026
	Winmark Corp.....	477,950
#	Winnebago Industries, Inc.....	1,058,694
	Wolverine World Wide, Inc.....	205,203
	Wynn Resorts Ltd.....	595,576
#*	XPEL, Inc.....	106,086
#*	YETI Holdings, Inc.....	2,051,105
	Yum! Brands, Inc.....	4,543,661
*	Zumiez, Inc.....	215,287
TOTAL CONSUMER DISCRETIONARY.....		<u>763,933,519</u>
CONSUMER STAPLES — (5.7%)		
	Albertsons Cos., Inc., Class A.....	898,275
	Alico, Inc.....	10,101
	Andersons, Inc.....	453,489
	B&G Foods, Inc.....	63,940
#*	Beauty Health Co.....	63,775
*	BellRing Brands, Inc.....	1,671,495
*	BJ's Wholesale Club Holdings, Inc.....	2,992,769
*	Boston Beer Co., Inc., Class A.....	647,420
#	Brown-Forman Corp., Class A.....	810,785
#	Brown-Forman Corp., Class B.....	3,647,267
	Calavo Growers, Inc.....	152,014
	Campbell Soup Co.....	2,745,580
	Casey's General Stores, Inc.....	4,029,927
#*	Celsius Holdings, Inc.....	1,089,302
*	Central Garden & Pet Co.....	104,560
*	Central Garden & Pet Co., Class A.....	379,066
*	Chefs' Warehouse, Inc.....	561,162
	Church & Dwight Co., Inc.....	4,250,618
	Clorox Co.....	2,638,933
	Coca-Cola Co.....	33,288,366
	Coca-Cola Consolidated, Inc.....	2,377,188
	Colgate-Palmolive Co.....	7,464,558
	Constellation Brands, Inc., Class A.....	4,581,676
	Costco Wholesale Corp.....	42,512,803
*	Coty, Inc., Class A.....	4,042,430
*	Darling Ingredients, Inc.....	1,662,346
	Dollar General Corp.....	3,584,898
*	Dollar Tree, Inc.....	6,036,155
*	Duckhorn Portfolio, Inc.....	342,893
	Edgewell Personal Care Co.....	972,245
*	elf Beauty, Inc.....	1,985,874
	Energizer Holdings, Inc.....	1,037,263
	Estee Lauder Cos., Inc., Class A.....	8,203,680
	Flowers Foods, Inc.....	1,053,659
*	Fresh Market, Inc.....	0
*	Freshpet, Inc.....	279,673
	General Mills, Inc.....	6,607,016
*	Grocery Outlet Holding Corp.....	992,896

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Hain Celestial Group, Inc.....	40,275	\$ 510,284
#* Herbalife Ltd.....	38,654	627,741
* Hostess Brands, Inc.....	45,830	1,101,753
Ingles Markets, Inc., Class A.....	6,895	584,696
Inter Parfums, Inc.....	10,682	1,597,600
J & J Snack Foods Corp.....	2,953	473,425
J M Smucker Co.....	24,158	3,639,403
John B Sanfilippo & Son, Inc.....	1,549	168,702
Kellogg Co.....	50,987	3,410,520
Keurig Dr Pepper, Inc.....	70,028	2,381,652
Kraft Heinz Co.....	101,455	3,670,642
Kroger Co.....	234,479	11,405,059
Lamb Weston Holdings, Inc.....	15,234	1,578,699
Lancaster Colony Corp.....	4,727	910,562
Lifevantage Corp.....	2,374	12,012
McCormick & Co., Inc.....	47,484	4,248,868
McCormick & Co., Inc.....	400	35,244
Medifast, Inc.....	3,664	373,325
* Monster Beverage Corp.....	84,418	4,853,191
* National Beverage Corp.....	18,821	994,690
* Natural Alternatives International, Inc.....	1,014	7,301
Natural Grocers by Vitamin Cottage, Inc., Class C.....	2,440	30,378
Natural Health Trends Corp.....	187	1,088
* Nature's Sunshine Products, Inc.....	900	12,555
Nu Skin Enterprises, Inc., Class A.....	24,658	724,699
Oil-Dri Corp. of America.....	489	30,695
#* Olaplex Holdings, Inc.....	25,362	91,303
PepsiCo, Inc.....	121,503	22,776,952
* Performance Food Group Co.....	49,651	2,967,144
* Post Holdings, Inc.....	14,585	1,244,100
PriceSmart, Inc.....	11,338	881,303
Procter & Gamble Co.....	263,175	41,134,252
* Seneca Foods Corp., Class A.....	504	19,437
* Simply Good Foods Co.....	18,795	727,554
* Sovos Brands, Inc.....	1,774	31,577
SpartanNash Co.....	16,618	372,908
Spectrum Brands Holdings, Inc.....	29,095	2,281,339
#* Sprouts Farmers Market, Inc.....	58,387	2,291,690
Sysco Corp.....	102,321	7,808,115
Target Corp.....	74,127	10,116,112
Tootsie Roll Industries, Inc.....	7,207	251,236
* TreeHouse Foods, Inc.....	11,515	594,289
* U.S. Foods Holding Corp.....	73,838	3,155,098
* United Natural Foods, Inc.....	32,392	673,754
United-Guardian, Inc.....	1,797	14,735
* USANA Health Sciences, Inc.....	7,047	457,421
Utz Brands, Inc.....	9,773	163,698
Village Super Market, Inc., Class A.....	2,601	60,551
* Vital Farms, Inc.....	7,632	89,294
# Walgreens Boots Alliance, Inc.....	215,339	6,453,710
Walmart, Inc.....	227,302	36,336,498
# Weis Markets, Inc.....	12,018	797,274
* Willamette Valley Vineyards, Inc.....	304	1,824
TOTAL CONSUMER STAPLES.....		<u>339,414,049</u>
ENERGY — (2.4%)		
Adams Resources & Energy, Inc.....	101	3,498
Archrock, Inc.....	171,289	1,997,230
Baker Hughes Co.....	223,832	8,010,947

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	16,888	\$ 857,573
*	6,752	253,875
	125,756	4,476,914
	10,634	1,721,219
#*	84,049	414,362
#	22,033	572,638
#	58,856	2,162,369
	40,759	1,124,541
*	7,575	142,864
*	30,715	795,211
	64,307	745,961
*	51,234	1,136,882
*	1,231	33,496
*	3,600	28,836
*	10,200	362,202
	303,833	11,873,794
*	125,835	1,208,016
	35,043	1,568,875
	87,415	4,553,447
	112,894	1,859,364
	121,112	16,110,318
#*	2,125	260,291
*	14,200	146,118
*	88,168	486,687
*	139,651	1,664,640
#*	3,667	18,445
	195,609	3,927,829
*	78,931	1,772,001
*	64,778	520,815
	54,026	3,621,903
	81,836	1,296,282
	61,141	2,900,529
	82,330	9,183,911
*	76,296	796,530
*	10,758	398,261
#	98,238	817,340
	328,618	19,171,574
	65,163	548,021
	4,830	52,792
*	273,545	5,016,815
*	35,998	161,631
	2,022	3,045,739
*	17,914	1,130,553
#*	237,635	2,091,188
*	10,175	132,377
*	9,586	736,205
	136,059	17,539,366
	3,040	76,578
*	30,708	2,551,835
	46,560	1,049,462
TOTAL ENERGY.....		<u>143,130,150</u>
FINANCIALS — (15.7%)		
	11,484	538,600
#*	4,456	17,779
	674	23,388
	19,859	2,753,252
#*	4,614	89,465
	130,944	9,472,489

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Allstate Corp.....	73,107	\$ 8,237,697
Ally Financial, Inc.....	144,750	4,420,665
A-Mark Precious Metals, Inc.....	12,498	509,793
* Ambac Financial Group, Inc.....	26,507	374,809
Amerant Bancorp, Inc.....	4,467	88,536
* American Equity Investment Life Holding Co.....	58,923	3,162,397
American Express Co.....	98,561	16,644,982
American Financial Group, Inc.....	37,198	4,523,649
American International Group, Inc.....	189,889	11,446,509
American National Bankshares, Inc.....	1,300	53,664
Ameriprise Financial, Inc.....	31,775	11,071,999
Ameris Bancorp.....	19,752	862,175
AMERISAFE, Inc.....	13,084	681,938
AmeriServ Financial, Inc.....	3,000	9,900
# Ames National Corp.....	512	9,861
Aon PLC, Class A.....	24,485	7,798,473
Apollo Global Management, Inc.....	93,248	7,619,294
* Arch Capital Group Ltd.....	109,663	8,519,718
Ares Management Corp., Class A.....	19,661	1,950,764
Argo Group International Holdings Ltd.....	22,504	668,369
Arrow Financial Corp.....	3,112	62,613
Arthur J Gallagher & Co.....	14,220	3,054,456
# Artisan Partners Asset Management, Inc., Class A.....	26,761	1,110,314
* AssetMark Financial Holdings, Inc.....	15,779	471,792
Associated Banc-Corp.....	59,848	1,134,120
Associated Capital Group, Inc., Class A.....	670	24,824
Assurant, Inc.....	18,171	2,444,181
Assured Guaranty Ltd.....	36,145	2,160,748
# Atlantic Union Bankshares Corp.....	31,811	1,017,316
#* Atlanticus Holdings Corp.....	6,885	280,220
* Avantax, Inc.....	3,816	98,758
* AvidXchange Holdings, Inc.....	25,467	316,045
Axis Capital Holdings Ltd.....	54,623	3,010,820
* Axos Financial, Inc.....	26,620	1,251,140
B Riley Financial, Inc.....	9,799	544,138
Banc of California, Inc.....	21,283	302,431
BancFirst Corp.....	11,358	1,134,664
* Bancorp, Inc.....	33,743	1,278,860
Bank of America Corp.....	441,396	14,124,672
# Bank of Hawaii Corp.....	14,004	800,049
Bank of Marin Bancorp.....	4,276	89,710
Bank of New York Mellon Corp.....	74,589	3,383,357
# Bank of South Carolina Corp.....	350	4,970
Bank OZK.....	36,765	1,607,733
BankFinancial Corp.....	1,550	13,904
BankUnited, Inc.....	36,351	1,084,714
Bankwell Financial Group, Inc.....	459	12,554
Banner Corp.....	14,810	705,104
Bar Harbor Bankshares.....	3,704	101,156
Berkshire Hills Bancorp, Inc.....	19,061	434,781
BGC Group, Inc., Class A.....	122,947	585,228
BlackRock, Inc.....	19,270	14,237,640
Blackstone, Inc.....	79,987	8,381,838
* Block, Inc.....	98,633	7,942,915
#* BM Technologies, Inc.....	501	1,508
BOK Financial Corp.....	21,201	1,888,585
Bread Financial Holdings, Inc.....	21,777	905,270
* Bridgewater Bancshares, Inc.....	1,630	17,457
* Brighthouse Financial, Inc.....	35,415	1,846,184

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	13,581	\$ 289,004
	33,846	361,475
	37,996	2,676,818
#*	2,474	61,627
	925	18,916
	12,751	279,884
	202	11,358
	66,730	1,671,587
#	1,841	113,295
	5,650	195,377
*	15,701	319,986
*	4,100	31,611
	7,273	235,863
	62,410	7,303,218
	69,311	459,532
	4,817	71,677
#	67,615	2,410,475
	3,680	139,656
	31,475	1,197,309
	16,943	2,366,598
	8,622	157,265
	1,512	25,855
	1,038	18,726
	176,457	11,663,808
	900	38,394
	66,669	13,627,810
	33,505	3,604,468
	149,136	7,107,822
	1,544	32,733
	84,994	2,741,906
#*	4,745	12,195
#	5,664	560,226
	2,072	37,793
	14,925	2,969,478
	13,519	529,404
	2,020	39,309
	10,578	272,066
*	1,753	79,183
	849	18,670
#	15,222	978,927
*	17,523	1,727,943
	989	10,602
	88,586	1,979,897
#*	45,214	790,341
	13,021	702,613
	30,698	1,632,520
	15,227	819,669
	9,403	360,887
	1,400	19,138
	20,355	416,667
*	2,632	33,716
	2,485	23,881
	3,005	24,972
#*	6,608	3,678,013
*	1,712	19,979
	17,570	1,907,751
*	15,155	636,207
	38,027	717,569
	1,753	318,187

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Dime Community Bancshares, Inc.....	17,175	\$ 384,720
Discover Financial Services.....	97,939	10,337,461
Donegal Group, Inc., Class A.....	14,292	208,234
* Donnelley Financial Solutions, Inc.....	13,002	614,995
Eagle Bancorp, Inc.....	13,350	369,795
East West Bancorp, Inc.....	37,101	2,308,053
Eastern Bankshares, Inc.....	32,108	453,365
* eHealth, Inc.....	11,013	83,258
Employers Holdings, Inc.....	16,115	622,522
* Encore Capital Group, Inc.....	16,937	906,130
* Enova International, Inc.....	17,477	962,808
* Enstar Group Ltd.....	9,703	2,482,804
Enterprise Bancorp, Inc.....	181	5,763
Enterprise Financial Services Corp.....	10,400	426,400
Equitable Holdings, Inc.....	144,228	4,137,901
Equity Bancshares, Inc., Class A.....	7,700	209,132
Erie Indemnity Co., Class A.....	13,648	3,029,310
Esquire Financial Holdings, Inc.....	910	45,450
ESSA Bancorp, Inc.....	1,868	31,046
Essent Group Ltd.....	48,964	2,428,614
* Euronet Worldwide, Inc.....	15,261	1,340,984
Evercore, Inc., Class A.....	22,001	2,971,455
Everest Group Ltd.....	11,093	3,999,137
EVERTEC, Inc.....	23,630	929,368
#* EZCORP, Inc., Class A.....	7,270	65,866
# F&G Annuities & Life, Inc.....	14,226	372,721
FactSet Research Systems, Inc.....	4,781	2,079,926
# Farmers & Merchants Bancorp, Inc.....	657	14,007
Farmers National Banc Corp.....	1,526	20,983
FB Financial Corp.....	20,606	729,865
Federal Agricultural Mortgage Corp., Class C.....	5,226	840,080
Federated Hermes, Inc.....	40,734	1,378,031
Fidelity National Financial, Inc.....	209,213	8,194,873
Fidelity National Information Services, Inc.....	65,760	3,970,589
Fifth Third Bancorp.....	66,107	1,923,714
Financial Institutions, Inc.....	3,311	63,505
First American Financial Corp.....	72,358	4,586,050
First Bancorp.....	15,842	524,053
First BanCorp.....	90,917	1,350,117
First Bancorp, Inc.....	1,624	42,857
First Bancshares, Inc.....	3,312	103,699
First Bank.....	1,606	20,075
First Busey Corp.....	25,205	545,940
First Business Financial Services, Inc.....	1,369	46,532
First Capital, Inc.....	400	15,000
First Citizens BancShares, Inc., Class A.....	2,816	4,030,541
First Commonwealth Financial Corp.....	45,475	656,659
First Community Bankshares, Inc.....	6,768	227,608
First Community Corp.....	1,506	29,744
First Financial Bancorp.....	41,503	958,304
First Financial Bankshares, Inc.....	35,617	1,160,758
First Financial Corp.....	3,083	117,801
First Financial Northwest, Inc.....	1,300	15,730
First Foundation, Inc.....	16,008	117,018
First Hawaiian, Inc.....	47,843	989,872
First Horizon Corp.....	145,965	1,989,503
First Internet Bancorp.....	909	20,489
First Interstate BancSystem, Inc., Class A.....	30,595	878,994
First Merchants Corp.....	16,791	539,327

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	350	\$ 10,714
	817	11,111
	12,744	177,651
	714	13,209
	402	6,898
*	900	18,666
	15,361	1,463,596
*	56,997	7,193,591
*	18,187	4,526,926
	19,193	302,866
	120,154	1,536,770
	387	11,444
	72,665	2,124,725
	1,212	37,572
	69,584	995,051
*	310,878	1,821,745
	8,833	260,220
#	37,241	1,217,781
	44,855	4,945,264
	30,289	3,397,517
	44,901	15,978,919
#*	896	59,916
	5,348	295,905
*	22,267	435,320
	6,632	228,539
	3,044	44,747
#*	23,678	243,410
#	581	18,470
	10,728	948,677
	18,226	802,126
	11,684	221,996
	20,422	2,317,489
	17,022	178,561
	150,635	10,827,644
	713	12,513
#	3,180	199,736
	16,470	565,580
	1,267	8,882
	21,289	204,374
	12,893	241,873
	10,662	329,776
#	585	130,133
	600	12,150
	196	6,982
	64,598	1,570,377
	7,899	72,671
	2,385	57,979
	80,520	874,447
	22,657	682,655
	18,244	226,043
	17,924	1,789,711
	35,041	428,902
*	3,815	95,413
	1,300	20,189
	16,314	982,919
	6,401	132,245
	11,773	528,255
	8,838	771,823
	24,428	2,804,334

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	24,898	\$ 1,235,937
* International Bancshares Corp.....	13,736	332,823
* International Money Express, Inc.....	120,175	2,018,940
Invesco Ltd.....	254	39,764
Investors Title Co.....	18,416	3,085,969
Jack Henry & Associates, Inc.....	1,784	58,908
Jackson Financial, Inc., Class A.....	21,155	391,156
James River Group Holdings Ltd.....	84,862	2,490,700
Janus Henderson Group PLC.....	25,833	950,396
Jefferies Financial Group, Inc.....	320,139	50,569,156
JPMorgan Chase & Co.....	33,320	286,219
Kearny Financial Corp.....	30,748	1,567,226
Kemper Corp.....	101,323	1,247,286
KeyCorp.....	5,810	2,164,980
Kinsale Capital Group, Inc.....	53,126	3,154,622
KKR & Co., Inc.....	663	7,253
Lake Shore Bancorp, Inc.....	20,224	305,585
Lakeland Bancorp, Inc.....	11,337	628,523
Lakeland Financial Corp.....	526	11,151
Landmark Bancorp, Inc.....	40,350	1,416,285
Lazard Ltd., Class A.....	117	2,051
# LCNB Corp.....	36,786	308,635
* LendingClub Corp.....	2,645	64,538
* LendingTree, Inc.....	70,131	1,966,473
Lincoln National Corp.....	19,321	731,686
Live Oak Bancshares, Inc.....	5,495	344,262
Loews Corp.....	35,103	8,051,224
LPL Financial Holdings, Inc.....	1,713	17,644
Luther Burbank Corp.....	26,721	3,737,199
M&T Bank Corp.....	3,313	32,633
Macatawa Bank Corp.....	1,343	15,136
Magyar Bancorp, Inc.....	26,869	52,395
* Maiden Holdings Ltd.....	515	12,293
* MainStreet Bancshares, Inc.....	2,439	3,535,843
* Markel Group, Inc.....	6,426	1,730,008
* MarketAxess Holdings, Inc.....	66,492	371,025
Marqeta, Inc., Class A.....	44,447	8,374,704
Marsh & McLennan Cos., Inc.....	125,721	49,569,276
* Mastercard, Inc., Class A.....	3,063	26,771
MBIA, Inc.....	5,391	189,332
Mercantile Bank Corp.....	19,746	624,171
Merchants Bancorp.....	29,879	961,506
Mercury General Corp.....	2,100	24,990
Meridian Corp.....	124,221	7,822,196
* MetLife, Inc.....	2,400	108,696
* Metropolitan Bank Holding Corp.....	163,819	2,742,330
MGIC Investment Corp.....	810	19,035
Mid Penn Bancorp, Inc.....	954	27,914
# Middlefield Banc Corp.....	11,651	272,983
Midland States Bancorp, Inc.....	5,831	143,034
MidWestOne Financial Group, Inc.....	26,479	1,292,970
# Moelis & Co., Class A.....	27,167	9,583,159
Moody's Corp.....	203,317	18,615,705
Morgan Stanley.....	12,452	2,869,937
Morningstar, Inc.....	33,693	1,953,183
* Mr Cooper Group, Inc.....	13,240	7,256,579
MSCI, Inc.....	945	24,183
MVB Financial Corp.....	48,186	2,432,911
Nasdaq, Inc.....	17,916	615,594
National Bank Holdings Corp., Class A.....		

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
National Bankshares, Inc.....	507	\$ 15,093
National Western Life Group, Inc., Class A.....	1,264	532,991
Navient Corp.....	103,670	1,973,877
NBT Bancorp, Inc.....	13,202	491,114
Nelnet, Inc., Class A.....	13,645	1,346,489
New York Community Bancorp, Inc.....	499,867	6,933,155
* NI Holdings, Inc.....	1,652	23,012
* Nicholas Financial, Inc.....	2,510	12,299
Nicolet Bankshares, Inc.....	5,154	431,132
* NMI Holdings, Inc., Class A.....	44,940	1,200,347
Northeast Bank.....	1,100	52,404
Northern Trust Corp.....	36,686	2,939,282
Northfield Bancorp, Inc.....	39,316	478,869
Northrim BanCorp, Inc.....	383	18,307
# Northwest Bancshares, Inc.....	83,456	1,031,516
# Norwood Financial Corp.....	600	19,110
Oak Valley Bancorp.....	817	22,378
OceanFirst Financial Corp.....	39,129	728,973
* Ocwen Financial Corp.....	3,051	103,002
OFG Bancorp.....	21,592	723,116
Ohio Valley Banc Corp.....	243	5,949
Old National Bancorp.....	117,993	2,009,421
Old Republic International Corp.....	160,655	4,429,258
Old Second Bancorp, Inc.....	1,641	26,240
OneMain Holdings, Inc.....	60,968	2,772,825
* Open Lending Corp., Class A.....	8,122	91,697
Oppenheimer Holdings, Inc., Class A.....	4,778	182,090
Origin Bancorp, Inc.....	5,668	184,777
Orrstown Financial Services, Inc.....	1,386	32,432
* Oscar Health, Inc., Class A.....	10,432	78,449
Pacific Premier Bancorp, Inc.....	22,240	568,010
PacWest Bancorp.....	44,953	418,063
* Palomar Holdings, Inc.....	7,865	476,304
# Park National Corp.....	5,366	598,416
# Parke Bancorp, Inc.....	661	13,114
Pathfinder Bancorp, Inc.....	900	13,914
Pathward Financial, Inc.....	11,998	623,416
* PayPal Holdings, Inc.....	196,248	14,879,523
* Paysafe Ltd.....	8,377	100,775
PCB Bancorp.....	653	10,657
Peapack-Gladstone Financial Corp.....	9,037	264,152
Penns Woods Bancorp, Inc.....	853	23,005
# PennyMac Financial Services, Inc.....	21,180	1,593,371
Peoples Bancorp of North Carolina, Inc.....	1,287	28,417
Peoples Bancorp, Inc.....	12,611	355,252
Peoples Financial Services Corp.....	500	23,095
Pinnacle Financial Partners, Inc.....	21,604	1,639,744
Piper Sandler Cos.....	7,407	1,084,089
# PJT Partners, Inc., Class A.....	4,492	356,261
# Plumas Bancorp.....	646	23,372
PNC Financial Services Group, Inc.....	25,843	3,537,648
#* Ponce Financial Group, Inc.....	1,223	11,288
Popular, Inc.....	31,365	2,275,531
* PRA Group, Inc.....	19,003	453,412
Preferred Bank.....	6,166	407,449
Premier Financial Corp.....	18,225	394,754
Primerica, Inc.....	19,688	4,187,638
# Princeton Bancorp, Inc.....	708	21,176
Principal Financial Group, Inc.....	101,937	8,141,708

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	30,967	\$ 520,246
*	18,130	735,715
	56,179	7,077,430
	26,448	1,674,687
	1,077	10,404
	990	14,127
	45,960	852,098
	173,351	16,726,638
	7,184	368,036
	77,752	2,093,861
	48,246	5,310,437
	1,439	46,753
	96,306	1,961,753
	21,490	3,016,122
	18,543	3,463,091
	26,864	831,172
*	8,421	70,315
	2,336	107,059
	1,351	15,928
	23,144	3,087,641
*	217,453	2,796,446
	29,908	11,799,005
	17,418	550,060
	8,226	592,272
	1,600	44,208
	20,416	499,580
	1,702	23,403
	18,946	468,156
*	1,097	9,368
	53,115	3,345,714
	26,664	2,751,458
#	16,346	975,529
#*	4,150	286,309
	3,170	37,723
	1,779	37,466
	953	19,861
	49,391	997,204
*	104,416	975,245
	138,971	2,248,551
	1,880	47,226
	200	7,400
*	700	21,126
	700	33,649
	12,709	422,066
#	31,029	2,410,022
	34,281	2,483,316
	14,412	358,282
	2,191	61,501
	15,213	716,989
	32,104	2,039,888
#	8,129	388,647
*	7,674	706,085
	488	11,009
	922	16,596
	157,018	5,423,402
	40,986	1,389,425
	50,624	6,239,914
	370	4,379
*	19,486	1,244,181

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# TFS Financial Corp.....	49,800	\$ 722,598
* Third Coast Bancshares, Inc.....	659	13,628
Timberland Bancorp, Inc.....	618	19,337
Tiptree, Inc.....	18,783	277,425
#* Toast, Inc., Class A.....	71,356	1,574,827
Tompkins Financial Corp.....	6,386	384,182
Towne Bank.....	19,319	488,384
Tradeweb Markets, Inc., Class A.....	5,958	487,305
Travelers Cos., Inc.....	100,687	17,379,583
TriCo Bancshares.....	12,153	454,279
* Triumph Financial, Inc.....	9,377	664,923
Truist Financial Corp.....	54,852	1,822,183
TrustCo Bank Corp. NY.....	14,125	429,259
Trustmark Corp.....	23,825	625,645
U.S. Bancorp.....	70,643	2,803,114
UMB Financial Corp.....	19,051	1,352,621
United Bancorp, Inc.....	1,200	14,568
United Bancshares, Inc.....	300	5,490
United Bankshares, Inc.....	50,371	1,684,406
United Community Banks, Inc.....	41,110	1,195,068
United Fire Group, Inc.....	21,363	513,567
United Security Bancshares.....	442	3,288
Unity Bancorp, Inc.....	600	15,912
Universal Insurance Holdings, Inc.....	17,456	271,092
Univest Financial Corp.....	13,273	258,824
Unum Group.....	90,874	4,417,385
Valley National Bancorp.....	160,043	1,642,041
Value Line, Inc.....	245	13,125
Veritex Holdings, Inc.....	18,594	399,957
Victory Capital Holdings, Inc., Class A.....	11,232	372,453
Virtu Financial, Inc., Class A.....	43,085	799,658
Virtus Investment Partners, Inc.....	3,674	755,852
# Visa, Inc., Class A.....	235,534	55,993,498
Voya Financial, Inc.....	54,136	4,020,139
W R Berkley Corp.....	99,418	6,133,096
Walker & Dunlop, Inc.....	19,179	1,744,905
Washington Federal, Inc.....	31,040	963,482
Washington Trust Bancorp, Inc.....	7,092	227,370
Waterstone Financial, Inc.....	8,901	124,169
Webster Financial Corp.....	66,322	3,138,357
Wells Fargo & Co.....	251,527	11,610,486
WesBanco, Inc.....	15,851	443,987
West BanCorp, Inc.....	2,622	52,597
Westamerica BanCorp.....	13,810	679,314
Western Alliance Bancorp.....	29,295	1,521,875
Western New England Bancorp, Inc.....	2,300	15,387
Western Union Co.....	89,723	1,092,826
* WEX, Inc.....	12,936	2,449,432
White Mountains Insurance Group Ltd.....	1,380	2,134,888
Willis Towers Watson PLC.....	23,433	4,952,096
Wintrust Financial Corp.....	20,536	1,732,417
# WisdomTree, Inc.....	69,753	485,481
#* World Acceptance Corp.....	3,007	474,775
WSFS Financial Corp.....	24,165	1,057,219
WVS Financial Corp.....	100	1,242
Zions Bancorp NA.....	42,923	1,641,805
TOTAL FINANCIALS.....		938,222,561

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (13.3%)		
* 10X Genomics, Inc., Class A.....	1,713	\$ 107,885
#* 4D Molecular Therapeutics, Inc.....	3,876	70,931
Abbott Laboratories.....	97,794	10,887,406
AbbVie, Inc.....	269,102	40,252,277
* Acadia Healthcare Co., Inc.....	19,826	1,566,849
* Accolade, Inc.....	7,994	120,070
#* Accuray, Inc.....	46,485	198,026
† Achillion Pharmaceuticals, Inc.....	15,963	4,310
* Adaptive Biotechnologies Corp.....	23,882	201,564
* Addus HomeCare Corp.....	2,823	258,502
Agilent Technologies, Inc.....	42,082	5,124,325
#* Agiliti, Inc.....	7,376	126,646
#* agilon health, Inc.....	14,684	281,199
* Agios Pharmaceuticals, Inc.....	14,637	388,173
* Akero Therapeutics, Inc.....	7,764	336,958
† Albireo Pharma, Inc.....	3,349	5,425
#* Aldeyra Therapeutics, Inc.....	14,269	115,793
* Alector, Inc.....	6,796	46,621
* Align Technology, Inc.....	9,557	3,611,495
#* Allakos, Inc.....	5,521	29,703
#* Allogene Therapeutics, Inc.....	19,929	98,848
* Alnylam Pharmaceuticals, Inc.....	8,297	1,621,234
* Amedisys, Inc.....	6,299	572,201
* American Well Corp., Class A.....	26,956	66,042
AmerisourceBergen Corp.....	49,082	9,173,426
Amgen, Inc.....	87,600	20,511,540
* AMN Healthcare Services, Inc.....	21,352	2,287,867
* Amphastar Pharmaceuticals, Inc.....	11,078	672,324
#* AnaptysBio, Inc.....	12,900	254,259
* AngioDynamics, Inc.....	23,477	204,015
* ANI Pharmaceuticals, Inc.....	589	30,952
* Anika Therapeutics, Inc.....	5,680	132,514
* Annexon, Inc.....	3,800	13,110
#* Apollo Medical Holdings, Inc.....	12,723	466,043
* Arcturus Therapeutics Holdings, Inc.....	1,436	50,203
* Arcus Biosciences, Inc.....	15,806	314,539
* Artivion, Inc.....	22,598	393,657
#* Atara Biotherapeutics, Inc.....	13,820	30,542
* AtriCure, Inc.....	13,771	762,225
Atrion Corp.....	613	343,654
* Avanos Medical, Inc.....	23,866	584,001
* Avantor, Inc.....	135,522	2,787,688
* Avid Bioservices, Inc.....	7,906	100,090
#* Avidity Biosciences, Inc.....	14,097	134,062
* Axogen, Inc.....	9,935	85,838
* Axonics, Inc.....	13,507	815,418
#* Azenta, Inc.....	12,490	586,780
#* Beam Therapeutics, Inc.....	12,078	372,848
Becton Dickinson & Co.....	15,984	4,453,462
* Biogen, Inc.....	29,025	7,842,265
* BioLife Solutions, Inc.....	3,279	65,187
* BioMarin Pharmaceutical, Inc.....	24,190	2,127,027
* Bio-Rad Laboratories, Inc., Class A.....	4,796	1,944,107
Bio-Techne Corp.....	21,336	1,779,422
#* Bluebird Bio, Inc.....	26,792	105,293
* Boston Scientific Corp.....	122,785	6,366,402
Bristol-Myers Squibb Co.....	411,282	25,577,628
Bruker Corp.....	45,795	3,147,032
Cardinal Health, Inc.....	68,878	6,300,271

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Catalent, Inc.....	16,040	\$ 778,261
* Catalyst Pharmaceuticals, Inc.....	22,500	311,175
* Celldex Therapeutics, Inc.....	3,355	118,633
* Centene Corp.....	102,415	6,973,437
* Certara, Inc.....	28,437	553,668
* Charles River Laboratories International, Inc.....	7,893	1,653,899
* Chemed Corp.....	2,171	1,131,286
* Chinook Therapeutics, Inc.....	11,306	442,969
* Cigna Group.....	68,560	20,232,056
#* Codexis, Inc.....	11,800	42,480
* Cogent Biosciences, Inc.....	7,449	96,762
#* Collegium Pharmaceutical, Inc.....	5,728	130,369
* Computer Programs & Systems, Inc.....	7,089	185,874
* CONMED Corp.....	8,123	983,289
†† Contra Abiomed, Inc.....	5,835	91,084
* Cooper Cos., Inc.....	3,980	1,557,215
* Corcept Therapeutics, Inc.....	6,953	177,162
* CorVel Corp.....	8,012	1,638,935
* Crinetics Pharmaceuticals, Inc.....	2,525	47,975
#* CRISPR Therapeutics AG.....	15,864	909,483
* Cross Country Healthcare, Inc.....	27,056	698,045
#* CryoPort, Inc.....	1,026	16,488
#* Cue Biopharma, Inc.....	13,497	51,559
* CVS Health Corp.....	249,508	18,635,752
#* Cymabay Therapeutics, Inc.....	8,753	114,227
* Danaher Corp.....	70,075	17,873,329
* DaVita, Inc.....	23,310	2,377,387
* Deciphera Pharmaceuticals, Inc.....	14,125	190,970
* Denali Therapeutics, Inc.....	19,832	563,824
* DENTSPLY SIRONA, Inc.....	62,467	2,593,630
* DexCom, Inc.....	21,560	2,685,514
#* Doximity, Inc., Class A.....	34,631	1,237,366
#* Dynavax Technologies Corp.....	31,261	437,341
* Dyne Therapeutics, Inc.....	4,978	60,632
* Eagle Pharmaceuticals, Inc.....	6,161	127,902
#* Editas Medicine, Inc.....	20,664	181,430
* Edwards Lifesciences Corp.....	55,725	4,573,351
* Elanco Animal Health, Inc.....	47,316	571,104
* Electromed, Inc.....	2,300	23,460
* Elevance Health, Inc.....	44,081	20,789,922
* Eli Lilly & Co.....	76,168	34,622,164
* Embecta Corp.....	10,033	214,104
* Emergent BioSolutions, Inc.....	13,585	93,465
* Encompass Health Corp.....	17,304	1,142,583
* Enovis Corp.....	13,512	863,417
* Envista Holdings Corp.....	46,144	1,587,815
* Evolent Health, Inc., Class A.....	32,987	1,002,475
* Exact Sciences Corp.....	8,877	865,863
* Exelixis, Inc.....	15,512	305,742
#* Fate Therapeutics, Inc.....	9,893	40,858
* FONAR Corp.....	776	13,099
* Fortrea Holdings, Inc.....	20,313	649,203
#* Fulgent Genetics, Inc.....	5,206	202,149
* GE HealthCare Technologies, Inc.....	22,336	1,742,208
* Generation Bio Co.....	3,623	18,405
* Gilead Sciences, Inc.....	260,829	19,859,520
* Glaukos Corp.....	9,932	766,154
* Globus Medical, Inc., Class A.....	18,969	1,143,262
* GoodRx Holdings, Inc., Class A.....	12,657	116,951

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Haemonetics Corp.....	14,275	\$ 1,316,726
* Halozyme Therapeutics, Inc.....	25,279	1,085,986
* Harvard Bioscience, Inc.....	3,317	15,424
HCA Healthcare, Inc.....	12,611	3,440,407
* Health Catalyst, Inc.....	9,032	126,719
* HealthEquity, Inc.....	26,202	1,780,164
HealthStream, Inc.....	14,850	333,828
* Henry Schein, Inc.....	46,308	3,648,607
* Hologic, Inc.....	83,264	6,612,827
* Horizon Therapeutics PLC.....	6,435	645,237
Humana, Inc.....	20,840	9,520,337
#* ICU Medical, Inc.....	1,692	301,481
* Ideaya Biosciences, Inc.....	10,150	226,954
* IDEXX Laboratories, Inc.....	6,507	3,609,628
#* IGM Biosciences, Inc.....	500	5,320
* Illumina, Inc.....	20,487	3,936,577
* Immunovant, Inc.....	5,583	127,460
#* Inari Medical, Inc.....	4,868	277,817
* Incyte Corp.....	29,206	1,861,006
* InfuSystem Holdings, Inc.....	2,116	21,837
* Innoviva, Inc.....	14,687	199,009
* Inogen, Inc.....	5,653	46,185
* Insulet Corp.....	7,670	2,122,672
* Integer Holdings Corp.....	12,489	1,154,983
* Integra LifeSciences Holdings Corp.....	18,336	833,738
* Intellia Therapeutics, Inc.....	11,057	468,043
* Intuitive Surgical, Inc.....	21,266	6,898,690
* IQVIA Holdings, Inc.....	49,072	10,980,351
iRadimed Corp.....	1,652	72,572
* Ironwood Pharmaceuticals, Inc.....	66,268	734,912
* Jazz Pharmaceuticals PLC.....	4,101	534,852
Johnson & Johnson.....	336,501	56,374,013
#* Joint Corp.....	1,721	23,233
* KalVista Pharmaceuticals, Inc.....	3,623	36,592
* Karuna Therapeutics, Inc.....	2,799	559,156
#* Kiniksa Pharmaceuticals Ltd., Class A.....	6,941	130,768
* Krystal Biotech, Inc.....	7,585	979,223
* Kura Oncology, Inc.....	10,428	108,868
#* Kymera Therapeutics, Inc.....	5,948	130,142
Laboratory Corp. of America Holdings.....	20,313	4,345,560
* Lantheus Holdings, Inc.....	22,886	1,979,410
LeMaitre Vascular, Inc.....	5,455	344,920
* LENSAR, Inc.....	1,319	4,326
* LivaNova PLC.....	13,536	791,179
* MacroGenics, Inc.....	13,803	65,840
* Maravai LifeSciences Holdings, Inc., Class A.....	2,430	27,483
* Masimo Corp.....	13,430	1,642,489
McKesson Corp.....	22,124	8,902,698
* Medpace Holdings, Inc.....	8,275	2,094,982
Medtronic PLC.....	142,929	12,543,449
Merck & Co., Inc.....	267,277	28,505,092
* Merit Medical Systems, Inc.....	17,637	1,316,955
#* Merrimack Pharmaceuticals, Inc.....	2,200	26,422
* Mersana Therapeutics, Inc.....	5,538	6,784
Mesa Laboratories, Inc.....	573	73,722
* Mettler-Toledo International, Inc.....	3,222	4,051,568
* Mirati Therapeutics, Inc.....	12,882	389,938
* Moderna, Inc.....	65,338	7,687,669
* ModivCare, Inc.....	2,046	89,492

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Molina Healthcare, Inc.....	18,112	\$ 5,514,923
#* Morphic Holding, Inc.....	3,630	205,930
* Myriad Genetics, Inc.....	17,325	387,214
National Research Corp.....	4,399	188,761
* NeoGenomics, Inc.....	50,394	873,328
* Neurocrine Biosciences, Inc.....	3,175	323,501
* NextGen Healthcare, Inc.....	28,664	476,682
* NuVasive, Inc.....	9,033	372,250
* Olema Pharmaceuticals, Inc.....	22,500	194,625
* Omnicell, Inc.....	9,633	608,324
* OptimizeRx Corp.....	4,481	62,510
* Option Care Health, Inc.....	50,018	1,689,608
* OraSure Technologies, Inc.....	11,284	53,260
Organon & Co.....	45,296	995,606
* Orthofix Medical, Inc.....	120	2,363
* OrthoPedic Corp.....	3,500	146,125
#* Outset Medical, Inc.....	6,947	142,969
* Owens & Minor, Inc.....	36,039	693,390
* Pacific Biosciences of California, Inc.....	72,304	955,136
* Pacira BioSciences, Inc.....	1,924	69,937
Patterson Cos., Inc.....	26,840	882,768
*† PDL BioPharma, Inc.....	17,391	32,045
* Pediatrix Medical Group, Inc.....	42,260	580,230
* Pennant Group, Inc.....	2,661	30,548
#* Penumbra, Inc.....	6,035	1,830,778
Perrigo Co. PLC.....	30,388	1,113,416
* PetIQ, Inc.....	12,400	207,576
Pfizer, Inc.....	1,278,516	46,103,287
* Phreesia, Inc.....	1,985	62,964
#* PMV Pharmaceuticals, Inc.....	6,785	44,374
#* Poseida Therapeutics, Inc.....	11,370	19,670
Premier, Inc., Class A.....	48,020	1,332,555
* Prestige Consumer Healthcare, Inc.....	6,317	411,932
* Pro-Dex, Inc.....	1,452	26,136
* Protagonist Therapeutics, Inc.....	8,401	162,979
* Prothena Corp. PLC.....	14,364	989,249
Psychemedics Corp.....	600	2,976
* Pulmonx Corp.....	3,685	51,590
* Quanterix Corp.....	3,651	90,691
* Quest Diagnostics, Inc.....	16,021	2,166,199
* R1 RCM, Inc.....	33,585	580,349
* RadNet, Inc.....	11,558	382,339
* Regeneron Pharmaceuticals, Inc.....	18,147	13,463,441
* REGENXBIO, Inc.....	16,403	311,657
* Relay Therapeutics, Inc.....	17,666	222,592
* Repligen Corp.....	9,272	1,590,704
* Replimune Group, Inc.....	18,165	382,737
ResMed, Inc.....	19,939	4,433,437
* REVOLUTION Medicines, Inc.....	12,874	337,942
Revvity, Inc.....	28,465	3,499,772
#* Rhythm Pharmaceuticals, Inc.....	8,744	155,993
* Rocket Pharmaceuticals, Inc.....	10,114	182,558
Royalty Pharma PLC, Class A.....	7,473	234,503
#* Sage Therapeutics, Inc.....	11,724	406,588
#* Sangamo Therapeutics, Inc.....	12,599	16,568
* Sarepta Therapeutics, Inc.....	809	87,687
#* Schrodinger, Inc.....	16,165	845,591
* Seagen, Inc.....	16,197	3,106,261
* Shockwave Medical, Inc.....	3,170	826,102

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* SI-BONE, Inc.....	4,400	\$ 113,344
# SIGA Technologies, Inc.....	8,665	49,737
# Simulations Plus, Inc.....	4,415	219,867
#* Sotera Health Co.....	6,696	127,090
#* SpringWorks Therapeutics, Inc.....	8,080	253,550
STERIS PLC.....	6,981	1,574,565
#* Stoke Therapeutics, Inc.....	8,057	53,498
Stryker Corp.....	31,892	9,038,512
* Supernus Pharmaceuticals, Inc.....	4,453	136,663
* Surmodics, Inc.....	3,112	99,802
* Sutro Biopharma, Inc.....	6,100	27,267
* Syndax Pharmaceuticals, Inc.....	5,336	113,764
* Syneos Health, Inc.....	32,975	1,398,470
#* Teladoc Health, Inc.....	70,614	2,102,179
# Teleflex, Inc.....	8,827	2,217,078
Thermo Fisher Scientific, Inc.....	36,770	20,174,228
#* Twist Bioscience Corp.....	16,904	411,443
U.S. Physical Therapy, Inc.....	3,880	451,128
* United Therapeutics Corp.....	3,683	893,938
UnitedHealth Group, Inc.....	174,757	88,491,702
Utah Medical Products, Inc.....	407	40,020
* Varex Imaging Corp.....	10,300	239,887
* Veeva Systems, Inc., Class A.....	12,029	2,456,562
* Veracyte, Inc.....	7,066	193,962
* Veradigm, Inc.....	70,922	958,865
* Vericel Corp.....	5,917	212,539
* Vertex Pharmaceuticals, Inc.....	27,818	9,801,394
Viatis, Inc.....	16,042	168,922
* Viking Therapeutics, Inc.....	15,705	227,722
* Vir Biotechnology, Inc.....	13,600	191,488
* Waters Corp.....	11,045	3,050,739
* Xencor, Inc.....	13,472	327,235
* Xenon Pharmaceuticals, Inc.....	2,010	74,209
* Zentalis Pharmaceuticals, Inc.....	1,408	37,608
Zimmer Biomet Holdings, Inc.....	33,671	4,651,649
* Zimvie, Inc.....	2,594	35,590
Zoetis, Inc.....	29,952	5,633,672
TOTAL HEALTH CARE.....		<u>797,604,292</u>
INDUSTRIALS — (13.2%)		
* 3D Systems Corp.....	52,529	457,528
3M Co.....	65,052	7,253,298
AAON, Inc.....	14,494	1,525,638
* AAR Corp.....	12,924	772,855
ABM Industries, Inc.....	44,310	2,050,667
ACCO Brands Corp.....	68,230	415,521
Acme United Corp.....	500	15,210
# Acuity Brands, Inc.....	10,503	1,735,516
* ACV Auctions, Inc., Class A.....	23,660	413,813
# Advanced Drainage Systems, Inc.....	12,176	1,485,350
AECOM.....	48,227	4,195,749
* AeroVironment, Inc.....	6,652	633,670
AGCO Corp.....	39,019	5,193,429
Air Lease Corp.....	78,701	3,332,200
Alamo Group, Inc.....	4,755	921,329
Albany International Corp., Class A.....	10,339	995,439
* Alight, Inc., Class A.....	55,977	547,455
Allegion PLC.....	25,848	3,020,597
Allied Motion Technologies, Inc.....	2,700	105,030

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Allison Transmission Holdings, Inc.....	50,036	\$ 2,936,613
Alta Equipment Group, Inc.....	6,300	101,745
#* Ameresco, Inc., Class A.....	9,993	581,693
* American Superconductor Corp.....	9,413	94,883
* American Woodmark Corp.....	3,600	275,904
AMETEK, Inc.....	29,818	4,729,135
AO Smith Corp.....	38,757	2,814,921
* API Group Corp.....	99,820	2,870,823
Apogee Enterprises, Inc.....	8,543	423,135
Applied Industrial Technologies, Inc.....	13,457	1,951,130
ArcBest Corp.....	6,940	807,261
Arcosa, Inc.....	8,448	652,017
Argan, Inc.....	6,356	241,782
Armstrong World Industries, Inc.....	10,064	778,551
#* Array Technologies, Inc.....	5,449	103,803
* ASGN, Inc.....	24,679	1,883,501
Astec Industries, Inc.....	8,909	440,105
* Astronics Corp.....	12,713	266,719
* Astronics Corp., Class B.....	988	20,689
* Asure Software, Inc.....	1,020	13,913
* Atkore, Inc.....	21,145	3,355,077
Automatic Data Processing, Inc.....	79,540	19,667,060
* AZEK Co., Inc.....	33,314	1,039,397
AZZ, Inc.....	10,432	462,451
Barnes Group, Inc.....	17,709	695,964
Barrett Business Services, Inc.....	4,200	381,066
* Beacon Roofing Supply, Inc.....	40,242	3,447,532
BGSF, Inc.....	2,055	20,797
* Blue Bird Corp.....	7,351	153,930
* BlueLinx Holdings, Inc.....	5,699	537,074
Boise Cascade Co.....	19,523	2,020,435
Booz Allen Hamilton Holding Corp.....	49,128	5,948,418
Brady Corp., Class A.....	5,547	286,114
* BrightView Holdings, Inc.....	24,550	189,281
Brink's Co.....	14,105	1,029,101
Broadridge Financial Solutions, Inc.....	26,587	4,464,489
* Builders FirstSource, Inc.....	86,070	12,431,090
BWX Technologies, Inc.....	31,813	2,195,097
* CACI International, Inc., Class A.....	11,545	4,045,830
Carlisle Cos., Inc.....	12,977	3,597,224
Carrier Global Corp.....	235,419	14,019,201
Caterpillar, Inc.....	96,606	25,617,013
* CBIZ, Inc.....	17,662	934,143
* CECO Environmental Corp.....	6,415	77,237
#* Ceridian HCM Holding, Inc.....	27,171	1,923,979
CH Robinson Worldwide, Inc.....	52,633	5,272,774
#* Chart Industries, Inc.....	10,560	1,923,610
* Cimpress PLC.....	6,169	428,746
Cintas Corp.....	10,238	5,139,886
* CIRCOR International, Inc.....	5,527	307,854
* Civeo Corp.....	1,011	19,755
#* Clarivate PLC.....	158,277	1,505,214
* Clean Harbors, Inc.....	7,000	1,163,820
Columbus McKinnon Corp.....	15,161	641,917
Comfort Systems USA, Inc.....	21,453	3,732,178
* Commercial Vehicle Group, Inc.....	4,998	52,479
Concentrix Corp.....	17,435	1,451,289
* Conduent, Inc.....	93,630	323,960
* Construction Partners, Inc., Class A.....	13,366	392,960

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	1,674	\$ 197,565
* Copa Holdings SA, Class A.....	93,008	8,220,977
* Copart, Inc.....	30,548	965,622
#* Core & Main, Inc., Class A.....	3,969	217,342
Covenant Logistics Group, Inc.....	3,712	371,534
CRA International, Inc.....	19,929	1,867,148
Crane Co.....	13,407	691,667
CSG Systems International, Inc.....	2,666	481,346
CSW Industrials, Inc.....	91,785	3,058,276
CSX Corp.....	31,008	8,086,886
Cummins, Inc.....	14,543	2,782,948
Curtiss-Wright Corp.....	17,521	136,313
* Daseke, Inc.....	41,942	18,018,283
Deere & Co.....	14,464	274,671
Deluxe Corp.....	879	48,732
* Distribution Solutions Group, Inc.....	1,775	17,839
* DLH Holdings Corp.....	43,607	2,739,828
Donaldson Co., Inc.....	9,728	302,054
Douglas Dynamics, Inc.....	32,492	4,742,857
Dover Corp.....	14,793	382,695
#* Driven Brands Holdings, Inc.....	4,599	230,594
* Ducommun, Inc.....	95,787	1,132,202
Dun & Bradstreet Holdings, Inc.....	8,736	331,793
* DXP Enterprises, Inc.....	13,062	1,300,714
Dycom Industries, Inc.....	406	7,483
Eastern Co.....	48,798	10,019,205
Eaton Corp. PLC.....	21,238	4,567,020
EMCOR Group, Inc.....	53,871	4,921,116
Emerson Electric Co.....	9,446	1,612,338
# Encore Wire Corp.....	15,444	470,733
* Energy Recovery, Inc.....	19,790	543,829
Enerpac Tool Group Corp.....	15,678	1,698,241
EnerSys.....	9,841	211,975
Ennis, Inc.....	7,949	1,103,162
EnPro Industries, Inc.....	18,453	174,012
* Enviri Corp.....	37,994	7,753,816
Equifax, Inc.....	13,512	928,274
Esab Corp.....	10,261	1,031,744
ESCO Technologies, Inc.....	546	13,890
* EVI Industries, Inc.....	8,863	1,249,240
* ExlService Holdings, Inc.....	74,296	9,457,881
Expeditors International of Washington, Inc.....	17,890	1,602,586
Exponent, Inc.....	120,564	7,066,256
Fastenal Co.....	20,957	1,280,263
Federal Signal Corp.....	34,050	9,191,797
FedEx Corp.....	33,071	5,344,935
Ferguson PLC.....	12,263	183,945
* First Advantage Corp.....	58,570	2,211,603
* Flowserve Corp.....	80,455	2,492,496
* Fluor Corp.....	6,479	206,486
* Forrester Research, Inc.....	62,984	4,934,796
Fortive Corp.....	54,020	3,839,201
Fortune Brands Innovations, Inc.....	5,320	632,229
Forward Air Corp.....	1,000	47,650
* Franklin Covey Co.....	16,186	1,599,501
Franklin Electric Co., Inc.....	11,305	1,980,184
#* FTI Consulting, Inc.....	121,775	266,687
#* FuelCell Energy, Inc.....	50,501	687,824
* Gates Industrial Corp. PLC.....	12,483	1,564,869
GATX Corp.....		

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Gencor Industries, Inc.....	1,295	\$ 19,749
* Generac Holdings, Inc.....	11,397	1,751,719
General Dynamics Corp.....	36,473	8,154,633
General Electric Co.....	67,008	7,654,994
Genpact Ltd.....	65,648	2,369,236
* Gibraltar Industries, Inc.....	11,471	741,830
Global Industrial Co.....	13,866	395,181
* GMS, Inc.....	23,585	1,737,979
Gorman-Rupp Co.....	10,775	341,568
Graco, Inc.....	44,929	3,564,218
# GrafTech International Ltd.....	65,197	344,240
* Graham Corp.....	400	5,600
Granite Construction, Inc.....	20,453	837,141
* Great Lakes Dredge & Dock Corp.....	24,151	202,868
Greenbrier Cos., Inc.....	8,814	407,119
Griffon Corp.....	11,346	473,355
* GXO Logistics, Inc.....	30,006	2,012,502
H&E Equipment Services, Inc.....	18,812	913,887
#* Hayward Holdings, Inc.....	17,796	237,755
Healthcare Services Group, Inc.....	14,378	181,307
Heartland Express, Inc.....	21,648	353,945
# HEICO Corp.....	6,380	1,122,752
HEICO Corp., Class A.....	10,599	1,487,570
Heidrick & Struggles International, Inc.....	13,193	359,773
Helios Technologies, Inc.....	10,966	693,051
Herc Holdings, Inc.....	13,754	1,840,698
#* Hertz Global Holdings, Inc.....	80,765	1,360,890
Hexcel Corp.....	24,874	1,758,094
Hillenbrand, Inc.....	30,207	1,568,952
# HNI Corp.....	27,994	814,345
Honeywell International, Inc.....	56,806	11,027,749
Howmet Aerospace, Inc.....	44,416	2,271,434
* Hub Group, Inc., Class A.....	15,279	1,377,096
Hubbell, Inc.....	15,791	4,926,792
* Hudson Technologies, Inc.....	5,879	53,440
Huntington Ingalls Industries, Inc.....	15,881	3,647,389
Hurco Cos., Inc.....	600	13,974
* Huron Consulting Group, Inc.....	15,259	1,443,044
Hyster-Yale Materials Handling, Inc.....	4,600	219,696
ICF International, Inc.....	11,598	1,363,809
IDEX Corp.....	13,064	2,949,982
* IES Holdings, Inc.....	5,100	292,332
Illinois Tool Works, Inc.....	45,363	11,944,985
Ingersoll Rand, Inc.....	57,396	3,746,237
Insperty, Inc.....	15,143	1,781,574
Insteel Industries, Inc.....	8,702	280,640
Interface, Inc.....	26,096	254,958
ITT, Inc.....	34,285	3,414,786
Jacobs Solutions, Inc.....	37,892	4,752,036
JB Hunt Transport Services, Inc.....	16,190	3,301,789
* JELD-WEN Holding, Inc.....	23,982	427,119
John Bean Technologies Corp.....	14,222	1,757,981
Johnson Controls International PLC.....	73,863	5,137,172
Kadant, Inc.....	3,538	788,443
Kaman Corp.....	10,382	237,644
KBR, Inc.....	70,863	4,357,366
Kelly Services, Inc., Class A.....	41,047	751,981
Kennametal, Inc.....	27,729	845,180
# Kforce, Inc.....	10,203	647,278

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Kirby Corp.....	13,118	\$ 1,068,855
Knight-Swift Transportation Holdings, Inc.....	26,733	1,624,030
Korn Ferry.....	38,795	2,043,721
* Kratos Defense & Security Solutions, Inc.....	47,526	717,167
* L B Foster Co., Class A.....	958	13,431
L3Harris Technologies, Inc.....	21,832	4,136,946
Landstar System, Inc.....	8,219	1,673,306
Leidos Holdings, Inc.....	49,349	4,615,612
Lennox International, Inc.....	8,078	2,968,180
Lincoln Electric Holdings, Inc.....	15,261	3,063,035
Lindsay Corp.....	2,870	380,361
* Liquidity Services, Inc.....	12,769	214,264
LSI Industries, Inc.....	1,800	22,680
* Manitex International, Inc.....	3,706	18,604
* Manitowoc Co., Inc.....	25,263	457,766
ManpowerGroup, Inc.....	28,144	2,219,999
Marten Transport Ltd.....	18,264	413,862
Masco Corp.....	36,846	2,235,815
* Masonite International Corp.....	5,689	594,785
* MasTec, Inc.....	29,617	3,487,402
* Masterbrand, Inc.....	54,020	667,147
* Matrix Service Co.....	7,677	48,595
Matson, Inc.....	7,707	720,296
Matthews International Corp., Class A.....	16,082	738,164
Maximus, Inc.....	23,155	1,939,463
* Mayville Engineering Co., Inc.....	2,139	25,861
McGrath RentCorp.....	13,124	1,264,891
* Mercury Systems, Inc.....	21,123	802,252
* Middleby Corp.....	19,200	2,915,520
Miller Industries, Inc.....	3,803	144,286
MillerKnoll, Inc.....	33,151	648,765
* Mistras Group, Inc.....	3,871	29,962
* Montrose Environmental Group, Inc.....	1,269	51,356
Moog, Inc., Class A.....	11,052	1,165,323
* MRC Global, Inc.....	47,330	534,356
MSA Safety, Inc.....	12,027	1,996,482
MSC Industrial Direct Co., Inc., Class A.....	20,705	2,089,549
Mueller Industries, Inc.....	7,007	567,987
Mueller Water Products, Inc., Class A.....	50,101	806,125
* MYR Group, Inc.....	7,511	1,070,768
Nordson Corp.....	11,289	2,840,425
Northrop Grumman Corp.....	16,085	7,157,825
* Northwest Pipe Co.....	1,100	35,838
* NOW, Inc.....	52,422	597,087
* NV5 Global, Inc.....	4,791	524,854
nVent Electric PLC.....	59,476	3,145,091
Old Dominion Freight Line, Inc.....	13,358	5,603,547
# Omega Flex, Inc.....	391	35,002
* OPENLANE, Inc.....	61,621	967,450
Oshkosh Corp.....	24,608	2,265,659
Otis Worldwide Corp.....	54,344	4,943,130
PACCAR, Inc.....	128,694	11,084,414
* PAM Transportation Services, Inc.....	6,042	156,246
Park Aerospace Corp.....	14,265	207,270
Parker-Hannifin Corp.....	29,925	12,269,549
# Park-Ohio Holdings Corp.....	3,500	67,445
* Parsons Corp.....	51,875	2,563,663
Paychex, Inc.....	59,905	7,516,280
Paycom Software, Inc.....	7,995	2,948,236

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#*	Paycor HCM, Inc.....	9,552 \$ 256,567
*	Paylocity Holding Corp.....	8,247 1,870,832
	Pentair PLC.....	53,787 3,738,196
*	PGT Innovations, Inc.....	15,776 451,351
#	Pitney Bowes, Inc.....	84,697 333,706
#*	Plug Power, Inc.....	72,728 954,191
	Powell Industries, Inc.....	8,550 519,669
	Preformed Line Products Co.....	1,265 219,490
	Primoris Services Corp.....	25,253 802,035
*	Proto Labs, Inc.....	12,989 430,585
*	Quad/Graphics, Inc.....	7,409 43,861
	Quanex Building Products Corp.....	7,566 212,907
	Quanta Services, Inc.....	32,248 6,501,842
*	Radiant Logistics, Inc.....	10,535 81,120
*	RBC Bearings, Inc.....	3,798 858,538
#*	RCM Technologies, Inc.....	4,300 87,333
	Regal Rexnord Corp.....	15,264 2,383,932
*	Resideo Technologies, Inc.....	62,423 1,168,559
	Resources Connection, Inc.....	28,262 451,627
	REV Group, Inc.....	27,233 352,123
	Robert Half, Inc.....	66,571 4,936,240
	Rockwell Automation, Inc.....	21,413 7,200,978
	Rollins, Inc.....	38,571 1,574,854
	RTX Corp.....	175,840 15,461,611
	Rush Enterprises, Inc., Class A.....	21,180 1,369,922
#	Rush Enterprises, Inc., Class B.....	6,222 427,514
*	RXO, Inc.....	28,710 633,056
	Ryder System, Inc.....	13,664 1,395,778
*	Saia, Inc.....	6,443 2,726,291
#	Schneider National, Inc., Class B.....	24,897 767,077
	Science Applications International Corp.....	33,243 4,033,706
	Sensata Technologies Holding PLC.....	42,595 1,799,639
#*	Shoals Technologies Group, Inc., Class A.....	12,918 335,351
	Shyft Group, Inc.....	9,151 132,049
	Simpson Manufacturing Co., Inc.....	459 72,522
#*	SiteOne Landscape Supply, Inc.....	15,733 2,674,610
	Snap-on, Inc.....	11,496 3,131,970
*	SP Plus Corp.....	7,147 274,802
*	SPX Technologies, Inc.....	14,335 1,212,884
	SS&C Technologies Holdings, Inc.....	52,452 3,055,329
	Standex International Corp.....	4,182 621,320
	Stanley Black & Decker, Inc.....	27,187 2,698,853
	Steelcase, Inc., Class A.....	43,039 368,844
*	Stericycle, Inc.....	22,332 948,887
*	Sterling Infrastructure, Inc.....	12,473 748,255
#*	Sunrun, Inc.....	68,635 1,302,692
	Tecnoglass, Inc.....	8,988 423,155
	Tennant Co.....	5,214 418,371
	Terex Corp.....	25,302 1,483,456
	Tetra Tech, Inc.....	14,065 2,379,939
	Textainer Group Holdings Ltd.....	34,340 1,411,374
	Textron, Inc.....	40,523 3,151,474
*	Thermon Group Holdings, Inc.....	12,875 355,479
	Timken Co.....	24,186 2,245,912
*	Titan International, Inc.....	40,500 505,845
*	Titan Machinery, Inc.....	12,204 389,552
	Toro Co.....	31,583 3,210,412
#*	TPI Composites, Inc.....	10,362 61,550
	Trane Technologies PLC.....	38,759 7,730,095

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Transcat, Inc.....	923	\$ 77,421
TransDigm Group, Inc.....	6,038	5,432,509
TransUnion.....	35,258	2,809,710
* Trex Co., Inc.....	18,825	1,301,561
* TriNet Group, Inc.....	33,098	3,482,903
Trinity Industries, Inc.....	49,407	1,295,452
Triton International Ltd.....	40,227	3,391,538
* Triumph Group, Inc.....	12,119	153,305
* TrueBlue, Inc.....	26,951	402,917
TTEC Holdings, Inc.....	16,398	564,747
Tutor Perini Corp.....	27,914	235,873
* Twin Disc, Inc.....	3,200	41,600
* Uber Technologies, Inc.....	96,639	4,779,765
UFP Industries, Inc.....	15,953	1,639,330
# U-Haul Holding Co.....	9,888	601,784
U-Haul Holding Co., Non Voting.....	86,917	4,972,522
* Ultralife Corp.....	1,376	11,269
UniFirst Corp.....	5,617	911,639
Union Pacific Corp.....	3,419	793,276
United Parcel Service, Inc., Class B.....	69,974	13,094,235
United Rentals, Inc.....	23,892	11,102,135
* Univar Solutions, Inc.....	86,469	3,124,990
Universal Logistics Holdings, Inc.....	7,757	241,165
* V2X, Inc.....	3,988	205,222
Valmont Industries, Inc.....	4,853	1,284,832
Verisk Analytics, Inc.....	53,470	12,241,422
Veritiv Corp.....	4,463	625,400
* Verra Mobility Corp.....	74,744	1,568,877
Vertiv Holdings Co., Class A.....	32,352	841,476
* Viad Corp.....	2,443	68,917
#* Vicor Corp.....	3,380	311,873
VSE Corp.....	5,608	301,430
# Wabash National Corp.....	16,346	387,073
# Watsco, Inc.....	9,649	3,649,155
Watts Water Technologies, Inc., Class A.....	9,849	1,837,134
Werner Enterprises, Inc.....	20,925	983,894
WESCO International, Inc.....	27,404	4,811,320
Westinghouse Air Brake Technologies Corp.....	37,639	4,457,963
* Willdan Group, Inc.....	8,900	179,602
* Willis Lease Finance Corp.....	474	20,045
* WillScot Mobile Mini Holdings Corp.....	78,050	3,742,497
Woodward, Inc.....	13,450	1,619,111
WW Grainger, Inc.....	18,655	13,776,531
* XPO, Inc.....	28,710	1,987,880
Xylem, Inc.....	40,255	4,538,751
TOTAL INDUSTRIALS.....		<u>793,590,212</u>
INFORMATION TECHNOLOGY — (20.9%)		
A10 Networks, Inc.....	19,143	297,099
Accenture PLC, Class A.....	88,943	28,137,118
* ACI Worldwide, Inc.....	38,080	883,075
Adeia, Inc.....	45,448	546,285
* Adobe, Inc.....	52,437	28,639,516
# ADTRAN Holdings, Inc.....	5,408	52,620
Advanced Energy Industries, Inc.....	6,787	849,597
* Advanced Micro Devices, Inc.....	152,977	17,500,569
#* Agilysys, Inc.....	5,872	432,355
* Airgain, Inc.....	869	4,128
* Akamai Technologies, Inc.....	10,100	954,450

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Alarm.com Holdings, Inc.....	12,390	\$ 684,052
* Alithya Group, Inc., Class A.....	5,238	9,952
* Alkami Technology, Inc.....	1,920	32,410
#* Allegro MicroSystems, Inc.....	18,763	968,358
* Altair Engineering, Inc., Class A.....	5,164	386,990
Amdocs Ltd.....	34,245	3,206,702
American Software, Inc., Class A.....	10,000	115,300
Amkor Technology, Inc.....	40,886	1,189,374
Amphenol Corp., Class A.....	48,137	4,250,978
* Amtech Systems, Inc.....	2,892	31,089
Analog Devices, Inc.....	30,539	6,093,447
* ANSYS, Inc.....	9,506	3,252,003
* Appfolio, Inc., Class A.....	3,060	552,605
Apple, Inc.....	1,647,860	323,722,097
Applied Materials, Inc.....	136,989	20,766,163
* AppLovin Corp., Class A.....	46,314	1,454,260
* Arista Networks, Inc.....	27,089	4,201,233
* Arlo Technologies, Inc.....	29,474	334,825
* Arrow Electronics, Inc.....	31,698	4,518,233
* Aspen Technology, Inc.....	11,562	2,063,817
* Atlassian Corp., Class A.....	3,158	574,567
* Autodesk, Inc.....	30,824	6,534,380
* Aviat Networks, Inc.....	3,288	100,514
* Avid Technology, Inc.....	11,813	281,622
Avnet, Inc.....	51,032	2,475,052
#* Axcelis Technologies, Inc.....	3,800	761,824
* AXT, Inc.....	2,116	6,581
Badger Meter, Inc.....	4,664	767,881
Bel Fuse, Inc., Class B.....	1,962	105,261
Belden, Inc.....	6,879	664,787
Benchmark Electronics, Inc.....	15,479	410,348
# Bentley Systems, Inc., Class B.....	19,807	1,067,201
#* Bills Holdings, Inc.....	10,710	1,342,391
* Black Knight, Inc.....	31,507	2,215,572
* Blackbaud, Inc.....	13,856	1,045,435
* Box, Inc., Class A.....	43,941	1,373,156
* Brightcove, Inc.....	4,594	20,627
Broadcom, Inc.....	74,752	67,175,885
* Cadence Design Systems, Inc.....	28,832	6,746,976
* Calix, Inc.....	17,025	767,998
* Cambium Networks Corp.....	7,569	122,618
#* CCC Intelligent Solutions Holdings, Inc.....	48,853	538,360
CDW Corp.....	23,351	4,368,272
* Cerence, Inc.....	9,764	271,537
* Ciena Corp.....	51,755	2,184,061
* Cirrus Logic, Inc.....	16,433	1,327,786
Cisco Systems, Inc.....	538,922	28,045,501
#* Clearfield, Inc.....	2,900	135,546
* Cloudflare, Inc., Class A.....	1,245	85,619
Cognex Corp.....	17,591	960,820
Cognizant Technology Solutions Corp., Class A.....	97,526	6,439,642
* Cognyte Software Ltd.....	11,933	64,677
* Cohu, Inc.....	16,220	708,003
* CommVault Systems, Inc.....	9,409	733,243
* Computer Task Group, Inc.....	2,600	20,566
Comtech Telecommunications Corp.....	16,490	167,538
#* Confluent, Inc., Class A.....	26,232	906,053
* Consensus Cloud Solutions, Inc.....	5,537	179,454
* Corsair Gaming, Inc.....	7,782	143,811

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Crane NXT Co.....	19,929	\$1,178,800
* Credo Technology Group Holding Ltd.....	6,402	108,642
* CrowdStrike Holdings, Inc., Class A.....	5,896	953,147
* Daktronics, Inc.....	27,724	199,336
* Datadog, Inc., Class A.....	12,787	1,492,499
Dell Technologies, Inc., Class C.....	37,645	1,992,173
* Digi International, Inc.....	18,650	781,994
*» Digital Turbine, Inc.....	6,658	72,173
#* DigitalOcean Holdings, Inc.....	11,515	570,223
#* DocuSign, Inc.....	11,679	628,564
Dolby Laboratories, Inc., Class A.....	13,478	1,194,286
* DoubleVerify Holdings, Inc.....	7,117	299,626
* Dropbox, Inc., Class A.....	60,938	1,642,279
* DXC Technology Co.....	70,662	1,953,804
* Dynatrace, Inc.....	37,766	2,065,423
#* DZS, Inc.....	4,045	15,250
#* E2open Parent Holdings, Inc.....	22,564	116,205
# Ebix, Inc.....	7,750	239,940
* eGain Corp.....	5,400	39,798
* EngageSmart, Inc.....	20,363	386,082
# Entegris, Inc.....	3,617	396,821
#* Envestnet, Inc.....	16,573	1,027,195
* EPAM Systems, Inc.....	6,964	1,649,145
* ePlus, Inc.....	10,129	570,769
* Everbridge, Inc.....	7,074	218,162
* Extreme Networks, Inc.....	33,960	902,996
* F5, Inc.....	16,825	2,662,388
* Fabrinet.....	3,800	469,832
* Fair Isaac Corp.....	4,835	4,051,585
* FARO Technologies, Inc.....	8,629	143,155
#* Fastly, Inc., Class A.....	59,291	1,089,176
* Flex Ltd.....	117,628	3,218,302
* FormFactor, Inc.....	24,905	925,470
* Fortinet, Inc.....	90,979	7,070,888
Frequency Electronics, Inc.....	1,723	11,906
#* Freshworks, Inc., Class A.....	27,482	512,814
* Gartner, Inc.....	15,549	5,497,971
Gen Digital, Inc.....	140,877	2,740,058
#* Genasys, Inc.....	2,697	7,525
* Globant SA.....	16,089	2,811,231
* GoDaddy, Inc., Class A.....	29,862	2,302,062
* Grid Dynamics Holdings, Inc.....	12,934	134,772
* Guidewire Software, Inc.....	13,703	1,162,288
Hackett Group, Inc.....	10,466	243,334
#* Harmonic, Inc.....	31,429	468,921
* HashiCorp, Inc., Class A.....	13,172	390,023
Hewlett Packard Enterprise Co.....	247,770	4,306,243
HP, Inc.....	159,732	5,244,002
* HubSpot, Inc.....	3,347	1,943,101
* Ichor Holdings Ltd.....	2,900	112,288
* Identiv, Inc.....	2,402	18,519
# Immersion Corp.....	17,100	120,726
#* indie Semiconductor, Inc., Class A.....	9,228	87,481
#* Infinera Corp.....	15,658	70,461
* Informatica, Inc., Class A.....	12,363	235,392
Information Services Group, Inc.....	10,339	53,246
#* Insight Enterprises, Inc.....	15,003	2,200,790
Intel Corp.....	144,256	5,160,037
InterDigital, Inc.....	14,728	1,365,138

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	164,167	\$ 23,669,598
* International Business Machines Corp.....	1,900	6,802
* Intevac, Inc.....	28,354	14,508,742
* Intuit, Inc.....	2,900	12,064
* Iteris, Inc.....	15,418	1,212,934
* Itron, Inc.....	28,489	3,152,878
* Jabil, Inc.....	19,352	420,325
#* Jamf Holding Corp.....	15,475	476,166
* JFrog Ltd.....	80,116	2,227,225
* Juniper Networks, Inc.....	334	1,954
* Key Tronic Corp.....	19,330	3,113,676
* Keysight Technologies, Inc.....	1,207	35,220
* Kimball Electronics, Inc.....	23,419	12,036,195
* KLA Corp.....	5,403	98,713
* Knowles Corp.....	16,980	1,016,762
* Kulicke & Soffa Industries, Inc.....	1,119	9,579
* KVH Industries, Inc.....	48,271	659,382
* Kyndryl Holdings, Inc.....	21,505	15,451,127
#* Lam Research Corp.....	3,255	14,648
* Lantronix, Inc.....	13,590	1,235,875
* Lattice Semiconductor Corp.....	400	1,936
* LGL Group, Inc.....	21,184	604,591
* LiveRamp Holdings, Inc.....	11,512	602,768
#* Lumentum Holdings, Inc.....	2,774	25,077
* Luna Innovations, Inc.....	3,441	31,829
* Magnachip Semiconductor Corp.....	12,444	2,372,075
* Manhattan Associates, Inc.....	89,246	5,812,592
* Marvell Technology, Inc.....	21,271	524,756
* MaxLinear, Inc.....	3,283	110,440
* Methode Electronics, Inc.....	560,488	188,279,129
#* Microsoft Corp.....	11,112	113,454
* Mitek Systems, Inc.....	13,839	1,510,804
* MKS Instruments, Inc.....	3,029	100,926
* Model N, Inc.....	4,024	1,703,762
#* MongoDB, Inc.....	4,208	2,354,334
* Monolithic Power Systems, Inc.....	18,324	5,252,208
* Motorola Solutions, Inc.....	200	2,292
* M-Tron Industries, Inc.....	41,202	579,712
* N-able, Inc.....	5,808	217,684
# Napco Security Technologies, Inc.....	37,283	2,199,697
* National Instruments Corp.....	66,686	1,792,520
* NCR Corp.....	48,439	3,778,726
* NetApp, Inc.....	16,004	218,295
* NETGEAR, Inc.....	37,138	1,038,007
* NetScout Systems, Inc.....	5,473	968,174
* Novanta, Inc.....	15,210	459,342
* Nutanix, Inc., Class A.....	217,693	101,725,762
* NVIDIA Corp.....	40,962	3,148,339
* Okta, Inc.....	7,418	58,305
* Olo, Inc., Class A.....	11,470	101,509
* ON24, Inc.....	28,789	395,561
* OneSpan, Inc.....	11,356	1,411,778
* Onto Innovation, Inc.....	197,919	23,202,044
* Oracle Corp.....	5,992	714,426
* OSI Systems, Inc.....	104,386	2,071,018
* Palantir Technologies, Inc., Class A.....	31,633	7,906,985
#* Palo Alto Networks, Inc.....	2,565	88,723
#* PAR Technology Corp.....	12,067	584,163
* PC Connection, Inc.....	8,847	43,793
* PCTEL, Inc.....		

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* PDF Solutions, Inc.....	9,700	\$ 446,103
* Perficient, Inc.....	7,464	476,129
* PFSweb, Inc.....	1,693	7,686
* Photronics, Inc.....	20,910	553,069
* Plexus Corp.....	5,981	589,069
* Power Integrations, Inc.....	13,516	1,312,944
#* PowerSchool Holdings, Inc., Class A.....	33,298	804,813
* Procore Technologies, Inc.....	5,334	404,584
* Progress Software Corp.....	20,683	1,242,221
* PTC, Inc.....	18,579	2,709,004
* Pure Storage, Inc., Class A.....	52,181	1,930,175
* Q2 Holdings, Inc.....	4,086	144,930
* QUALCOMM, Inc.....	204,712	27,056,785
* Qualys, Inc.....	10,551	1,464,479
* Rambus, Inc.....	24,838	1,555,107
* RF Industries Ltd.....	1,338	5,058
#* Ribbon Communications, Inc.....	44,248	140,709
* Richardson Electronics Ltd.....	500	6,900
* Rimini Street, Inc.....	8,000	21,760
* Roper Technologies, Inc.....	10,925	5,386,571
* Salesforce, Inc.....	69,881	15,723,924
* Sapiens International Corp. NV.....	13,958	376,029
* ScanSource, Inc.....	16,687	502,112
* SecureWorks Corp., Class A.....	1,149	8,824
#* Semtech Corp.....	3,182	92,914
#* SentinelOne, Inc., Class A.....	41,547	692,588
* ServiceNow, Inc.....	8,494	4,952,002
#* SigmaTron International, Inc.....	497	2,962
* Silicon Laboratories, Inc.....	8,571	1,278,279
#* SiTime Corp.....	2,366	305,238
* Skyworks Solutions, Inc.....	6,505	743,977
* Snowflake, Inc., Class A.....	5,978	1,062,350
* SolarEdge Technologies, Inc.....	958	231,319
* SolarWinds Corp.....	53,126	559,948
#* SoundThinking, Inc.....	2,086	47,394
* Splunk, Inc.....	9,233	1,000,211
* SPS Commerce, Inc.....	6,903	1,245,232
* Squarespace, Inc., Class A.....	19,099	632,941
* Stratasys Ltd.....	44,977	815,433
* Super Micro Computer, Inc.....	19,450	6,423,751
* Synaptics, Inc.....	8,811	795,721
* Synopsys, Inc.....	12,955	5,853,069
* TD SYNEX Corp.....	24,685	2,436,656
* TE Connectivity Ltd.....	14,607	2,095,958
* Teledyne Technologies, Inc.....	6,892	2,650,181
* Teradata Corp.....	28,040	1,594,074
* Teradyne, Inc.....	39,378	4,447,351
* TransAct Technologies, Inc.....	300	2,394
* Trimble, Inc.....	41,381	2,226,298
* Turtle Beach Corp.....	7,085	79,706
* Twilio, Inc., Class A.....	37,503	2,476,323
* Tyler Technologies, Inc.....	6,196	2,457,519
#* UiPath, Inc., Class A.....	105,946	1,915,504
* Unisys Corp.....	27,940	151,994
#* Unity Software, Inc.....	15,369	704,515
* Universal Display Corp.....	10,772	1,571,419
* Upland Software, Inc.....	5,855	23,127
* Varonis Systems, Inc., Class B.....	6,877	197,370
* Verint Systems, Inc.....	22,732	849,495

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* VeriSign, Inc.....	11,886	\$ 2,507,352
#* Viasat, Inc.....	15,788	488,481
* Viavi Solutions, Inc.....	69,486	755,313
* Vishay Precision Group, Inc.....	335	12,532
* VMware, Inc., Class A.....	27,689	4,364,617
Vontier Corp.....	60,322	1,865,759
* Workday, Inc., Class A.....	9,527	2,259,138
Xerox Holdings Corp.....	75,806	1,211,380
* Xperi, Inc.....	4,459	58,502
* Zebra Technologies Corp., Class A.....	5,282	1,626,645
* Zoom Video Communications, Inc., Class A.....	27,323	2,004,142
* Zscaler, Inc.....	6,657	1,067,650
TOTAL INFORMATION TECHNOLOGY.....		<u>1,250,671,432</u>
MATERIALS — (3.3%)		
Albemarle Corp.....	18,782	3,987,043
Arcor PLC.....	413,245	4,239,894
American Vanguard Corp.....	18,721	338,101
AptarGroup, Inc.....	31,738	3,854,897
* Arconic Corp.....	28,124	840,626
Ashland, Inc.....	11,225	1,025,516
* ATI, Inc.....	43,216	2,060,539
Avery Dennison Corp.....	25,352	4,665,022
Avient Corp.....	52,689	2,135,485
* Axalta Coating Systems Ltd.....	126,183	4,037,856
Balchem Corp.....	10,731	1,445,895
Ball Corp.....	75,649	4,439,840
Berry Global Group, Inc.....	67,658	4,436,335
* Bioceres Crop Solutions Corp.....	1,600	20,624
Carpenter Technology Corp.....	7,921	474,151
# Celanese Corp.....	17,423	2,184,670
Chase Corp.....	2,929	368,732
* Clearwater Paper Corp.....	3,528	113,707
#* Coeur Mining, Inc.....	78,459	241,654
Commercial Metals Co.....	49,157	2,812,764
Compass Minerals International, Inc.....	7,876	298,264
Corteva, Inc.....	117,661	6,639,610
Crown Holdings, Inc.....	53,890	4,998,836
Dow, Inc.....	56,313	3,179,995
DuPont de Nemours, Inc.....	74,817	5,808,044
Eastman Chemical Co.....	10,656	911,940
Ecolab, Inc.....	31,027	5,682,285
Element Solutions, Inc.....	146,782	3,076,551
FMC Corp.....	37,642	3,622,290
FutureFuel Corp.....	803	7,805
Glatfelter Corp.....	6,681	22,715
Graphic Packaging Holding Co.....	125,414	3,035,019
Greif, Inc., Class A.....	13,296	983,505
Greif, Inc., Class B.....	1,339	105,875
Hawkins, Inc.....	8,004	374,187
Haynes International, Inc.....	4,632	232,341
HB Fuller Co.....	22,634	1,675,595
# Hecla Mining Co.....	266,789	1,536,705
Huntsman Corp.....	71,820	2,138,081
* Ingevity Corp.....	10,768	689,367
Innospec, Inc.....	11,478	1,229,753
International Flavors & Fragrances, Inc.....	44,004	3,723,178
International Paper Co.....	25,068	903,952
* Intrepid Potash, Inc.....	3,405	93,638

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	7,005	\$ 268,011
#	14,098	131,816
#*	41,022	1,009,962
	23,804	1,812,199
*	19,989	223,277
	38,036	3,760,239
	6,116	2,730,549
	5,029	599,155
	40,641	361,705
	10,230	627,611
	89,306	3,640,113
#*	20,436	487,399
	11,436	224,260
	4,416	1,994,707
	110,357	4,736,522
	2,004	24,950
	89,142	15,340,447
	18,668	2,862,738
#*	1,514	83,058
	46,750	6,727,325
#	2,069	414,586
*	36,015	230,856
*	28,802	136,233
	38,438	11,256,953
††	1,960	2,097
	26,906	3,232,487
	37,574	3,881,770
	21,788	925,772
	14,549	526,819
	37,703	1,720,011
	12,748	816,382
	53,394	14,763,441
	48,162	2,111,904
	41,200	2,415,968
	67,991	7,246,481
	11,634	1,114,770
	3,221	158,054
*	11,300	263,290
	8,095	208,527
	25,000	440,500
	16,633	3,667,577
	25,627	853,123
	23,049	1,719,916
TOTAL MATERIALS		<u>200,446,442</u>
REAL ESTATE — (0.4%)		
*	45,697	382,941
*	64,518	5,374,995
*	70,618	5,929,793
*	93,135	915,517
*	2,194	7,569
#*	10,714	315,849
*	513	29,431
*	5,920	499,826
*	19,813	3,299,855
	16,283	268,669
	13,033	478,050
*	7,404	110,394
	56,992	394,385

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* Rafael Holdings, Inc., Class B.....	781	\$ 1,562
RE/MAX Holdings, Inc., Class A.....	6,670	131,466
RMR Group, Inc., Class A.....	4,376	103,186
St. Joe Co.....	3,317	210,563
Stratus Properties, Inc.....	321	9,110
* Zillow Group, Inc., Class A.....	15,795	840,610
* Zillow Group, Inc., Class C.....	42,797	2,317,885
TOTAL REAL ESTATE.....		<u>21,621,656</u>
UTILITIES — (1.0%)		
American States Water Co.....	16,212	1,433,303
American Water Works Co., Inc.....	39,837	5,873,169
Atmos Energy Corp.....	21,360	2,599,726
# Avangrid, Inc.....	17,764	658,689
Brookfield Renewable Corp., Class A.....	62,213	1,939,179
California Water Service Group.....	24,812	1,315,532
CenterPoint Energy, Inc.....	40,900	1,230,681
Chesapeake Utilities Corp.....	3,888	459,717
Clearway Energy, Inc., Class A.....	5,815	143,456
Clearway Energy, Inc., Class C.....	10,478	276,724
Consolidated Edison, Inc.....	54,591	5,178,502
# Consolidated Water Co. Ltd.....	2,963	57,956
Constellation Energy Corp.....	34,829	3,366,223
Edison International.....	61,041	4,392,510
Essential Utilities, Inc.....	67,432	2,851,699
Eversource Energy.....	73,375	5,307,214
Exelon Corp.....	72,515	3,035,478
Genie Energy Ltd., Class B.....	2,902	38,916
Global Water Resources, Inc.....	1,296	16,459
Middlesex Water Co.....	7,528	605,402
New Jersey Resources Corp.....	48,614	2,173,046
Northwest Natural Holding Co.....	11,007	472,971
# ONE Gas, Inc.....	18,334	1,450,769
# Ormat Technologies, Inc.....	34,429	2,799,078
* Pure Cycle Corp.....	16,610	204,635
Sempra.....	16,874	2,514,564
SJW Group.....	15,217	1,072,190
# Southwest Gas Holdings, Inc.....	24,550	1,618,827
# Spire, Inc.....	17,762	1,129,130
#* Sunnova Energy International, Inc.....	65,670	1,159,732
UGI Corp.....	71,703	1,935,264
Unitil Corp.....	4,502	234,284
York Water Co.....	1,961	81,048
TOTAL UTILITIES.....		<u>57,626,073</u>
TOTAL COMMON STOCKS.....		<u>5,839,282,404</u>
PREFERRED STOCKS — (0.0%)		
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	4,748	128,765
TOTAL INVESTMENT SECURITIES (Cost \$3,590,225,457).....		<u>5,839,411,169</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	9,503,527	9,503,527

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.3%)		
@§ The DFA Short Term Investment Fund	11,842,048	\$ 136,976,964
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,736,694,538)^.....		<u>\$5,985,891,660</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 533,010,754	\$ 11,264	—	\$ 533,022,018
Consumer Discretionary.....	763,933,519	—	—	763,933,519
Consumer Staples.....	339,414,049	—	—	339,414,049
Energy.....	143,130,150	—	—	143,130,150
Financials.....	938,222,561	—	—	938,222,561
Health Care.....	797,471,428	—	\$ 132,864	797,604,292
Industrials.....	793,590,212	—	—	793,590,212
Information Technology.....	1,250,599,259	72,173	—	1,250,671,432
Materials.....	200,444,345	—	2,097	200,446,442
Real Estate.....	21,621,656	—	—	21,621,656
Utilities.....	57,626,073	—	—	57,626,073
Preferred Stocks				
Industrials.....	128,765	—	—	128,765
Temporary Cash Investments.....	9,503,527	—	—	9,503,527
Securities Lending Collateral.....	—	136,976,964	—	136,976,964
TOTAL.....	<u>\$5,848,696,298</u>	<u>\$137,060,401</u>	<u>\$134,961[^]</u>	<u>\$5,985,891,660</u>

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

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.0%)		
COMMUNICATION SERVICES — (3.8%)		
* Advantage Solutions, Inc.....	14,211	\$ 36,806
* AMC Networks, Inc., Class A.....	9,488	119,739
#* Angi, Inc.....	14,425	55,825
ATN International, Inc.....	4,817	175,050
* Bandwidth, Inc., Class A.....	4,927	74,644
* Boston Omaha Corp., Class A.....	6,984	136,328
* Bumble, Inc., Class A.....	13,520	250,390
Cable One, Inc.....	486	351,835
#* Cardlytics, Inc.....	1,282	14,961
* Cargurus, Inc.....	8,937	202,512
* Cars.com, Inc.....	22,316	509,028
* Consolidated Communications Holdings, Inc.....	20,375	72,943
* Cumulus Media, Inc., Class A.....	4,400	27,896
* Daily Journal Corp.....	335	96,989
* DHI Group, Inc.....	10,038	37,843
#* DISH Network Corp., Class A.....	20,074	159,187
* EchoStar Corp., Class A.....	10,737	208,620
Entravision Communications Corp., Class A.....	19,330	92,397
* EW Scripps Co., Class A.....	17,618	173,713
* Frontier Communications Parent, Inc.....	43,280	788,129
* Gaia, Inc.....	2,180	5,123
#* Gannett Co., Inc.....	14,444	40,732
GCI Liberty, Inc.....	4,474	4,046
Gray Television, Inc.....	22,809	216,001
* iHeartMedia, Inc., Class A.....	14,521	68,684
John Wiley & Sons, Inc., Class A.....	9,430	322,789
* Liberty Broadband Corp., Class A.....	3,304	293,494
* Liberty Broadband Corp., Class C.....	5,338	475,776
* Liberty Latin America Ltd., Class A.....	9,032	75,869
* Liberty Latin America Ltd., Class C.....	40,654	338,241
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	8,713	276,202
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	7,930	252,412
* Lions Gate Entertainment Corp., Class A.....	11,192	85,955
* Lions Gate Entertainment Corp., Class B.....	20,510	150,133
* Madison Square Garden Entertainment Corp.....	6,162	214,684
* Magnite, Inc.....	33,205	502,392
# Marcus Corp.....	7,922	123,583
News Corp., Class A.....	73,887	1,464,440
News Corp., Class B.....	37,632	756,780
Nexstar Media Group, Inc.....	5,865	1,095,113
Paramount Global, Class A.....	4,246	81,778
Paramount Global, Class B.....	42,267	677,540
* Playstudios, Inc.....	2,290	11,290
* PubMatic, Inc., Class A.....	7,070	141,329
* QuinStreet, Inc.....	9,126	81,039
Saga Communications, Inc., Class A.....	900	19,476
Scholastic Corp.....	9,036	390,265
Shenandoah Telecommunications Co.....	11,701	218,458
Sinclair, Inc.....	9,016	125,413
# Skillz, Inc., Class A.....	1,866	22,317
#* Sphere Entertainment Co.....	6,162	261,577
TEGNA, Inc.....	41,776	706,014
Telephone & Data Systems, Inc.....	31,636	253,721

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Thryv Holdings, Inc.....	8,806	\$ 208,702
* TripAdvisor, Inc.....	7,516	140,173
* TrueCar, Inc.....	26,700	65,415
* U.S. Cellular Corp.....	14,673	259,859
* Urban One, Inc.....	10,394	59,038
* WideOpenWest, Inc.....	18,436	151,913
* Yelp, Inc.....	2,367	106,633
* Ziff Davis, Inc.....	8,182	593,359
TOTAL COMMUNICATION SERVICES.....		<u>14,922,593</u>
CONSUMER DISCRETIONARY — (16.6%)		
* 1-800-Flowers.com, Inc., Class A.....	10,859	94,256
* 1stdibs.com, Inc.....	5,318	21,697
* 2U, Inc.....	8,525	40,750
* Aaron's Co., Inc.....	5,964	94,350
* Abercrombie & Fitch Co., Class A.....	14,721	583,099
* Academy Sports & Outdoors, Inc.....	20,183	1,206,742
* Acushnet Holdings Corp.....	3,107	185,270
* Adient PLC.....	21,740	925,254
# ADT, Inc.....	58,282	371,839
* Adtalem Global Education, Inc.....	15,236	658,805
* Advance Auto Parts, Inc.....	3,439	255,827
* American Axle & Manufacturing Holdings, Inc.....	37,610	355,415
* American Eagle Outfitters, Inc.....	45,591	640,554
* American Public Education, Inc.....	4,851	24,304
* America's Car-Mart, Inc.....	1,706	203,219
* Asbury Automotive Group, Inc.....	3,350	755,760
* Autoliv, Inc.....	7,926	799,971
* AutoNation, Inc.....	8,609	1,385,877
#* Bally's Corp.....	6,272	102,108
* Barnes & Noble Education, Inc.....	1,560	2,293
* Bassett Furniture Industries, Inc.....	2,964	52,166
* Beazer Homes USA, Inc.....	8,533	286,965
* Big Lots, Inc.....	7,200	73,800
* Biglari Holdings, Inc., Class B.....	611	124,131
* BJ's Restaurants, Inc.....	5,474	206,151
* Boot Barn Holdings, Inc.....	4,261	400,108
* BorgWarner, Inc.....	51,783	2,407,910
* Brunswick Corp.....	7,234	624,367
* Build-A-Bear Workshop, Inc.....	3,093	75,933
* Caleres, Inc.....	7,880	213,075
* Capri Holdings Ltd.....	16,145	595,912
* CarParts.com, Inc.....	11,817	59,321
* Carriage Services, Inc.....	841	27,223
* Carrols Restaurant Group, Inc.....	19,900	117,211
* Cato Corp., Class A.....	6,492	55,182
* Cavco Industries, Inc.....	1,879	555,526
* Century Casinos, Inc.....	6,956	55,300
* Century Communities, Inc.....	9,462	730,656
* Chegg, Inc.....	9,063	91,808
* Chico's FAS, Inc.....	27,697	168,952
* Chuy's Holdings, Inc.....	5,799	241,180
* Citi Trends, Inc.....	1,944	36,644
* Columbia Sportswear Co.....	5,460	429,211
* Conn's, Inc.....	7,549	37,141
* Container Store Group, Inc.....	11,305	41,376
* Culp, Inc.....	4,000	22,800
* Dana, Inc.....	34,963	663,598
* Delta Apparel, Inc.....	2,016	16,692

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	15,098	\$ 150,225
* Designer Brands, Inc., Class A.....	4,208	21,713
* Destination XL Group, Inc.....	1,830	627,763
# Dillard's, Inc., Class A.....	6,099	516,524
* Dorman Products, Inc.....	9,967	72,360
* Duluth Holdings, Inc., Class B.....	9,071	96,606
El Pollo Loco Holdings, Inc.....	2,840	41,464
Escalade, Inc.....	8,291	260,918
Ethan Allen Interiors, Inc.....	8,112	62,462
* Fiesta Restaurant Group, Inc.....	3,630	67,663
* First Watch Restaurant Group, Inc.....	2,199	43,034
Flexsteel Industries, Inc.....	22,860	614,248
# Foot Locker, Inc.....	14,885	41,380
* Fossil Group, Inc.....	2,414	15,498
#* Full House Resorts, Inc.....	4,695	38,311
#* Funko, Inc., Class A.....	79,349	817,295
Gap, Inc.....	3,080	86,887
* Genesco, Inc.....	4,281	255,875
* Gentherm, Inc.....	12,698	262,976
* G-III Apparel Group Ltd.....	75,031	1,206,499
* Goodyear Tire & Rubber Co.....	29,429	120,365
* GoPro, Inc., Class A.....	1,065	624,889
Graham Holdings Co., Class B.....	12,789	722,834
* Green Brick Partners, Inc.....	4,074	1,053,251
#* Group 1 Automotive, Inc.....	11,568	46,041
GrowGeneration Corp.....	8,357	175,413
Guess?, Inc.....	3,030	29,846
Hamilton Beach Brands Holding Co., Class A.....	24,334	939,536
Harley-Davidson, Inc.....	4,085	145,426
Haverty Furniture Cos., Inc.....	4,180	590,634
#* Helen of Troy Ltd.....	2,907	134,885
Hibbett, Inc.....	11,251	523,172
* Hilton Grand Vacations, Inc.....	3,752	75,303
Hooker Furnishings Corp.....	832	88,708
* Hovnanian Enterprises, Inc., Class A.....	2,261	133,670
Johnson Outdoors, Inc., Class A.....	15,696	847,113
KB Home.....	25,805	734,152
» Kohl's Corp.....	2,662	41,181
Lakeland Industries, Inc.....	8,069	75,687
* Lands' End, Inc.....	8,705	85,918
* Landsea Homes Corp.....	5,772	22,742
* Latham Group, Inc.....	33,957	435,329
Laureate Education, Inc.....	12,228	383,592
* La-Z-Boy, Inc.....	2,255	29,563
* Lazydays Holdings, Inc.....	5,011	682,849
LCI Industries.....	3,921	606,814
Lear Corp.....	6,100	144,692
* Legacy Housing Corp.....	12,221	357,586
# Leggett & Platt, Inc.....	8,884	133,882
* Levi Strauss & Co., Class A.....	6,369	883,699
* LGI Homes, Inc.....	6,458	116,825
* Life Time Group Holdings, Inc.....	6,271	34,491
Lifetime Brands, Inc.....	9,167	65,177
* Lincoln Educational Services Corp.....	5,861	1,820,016
* Lithia Motors, Inc.....	7,236	28,437
* LL Flooring Holdings, Inc.....	1,972	57,740
#* Lovesac Co.....	58,161	964,891
Macy's, Inc.....	3,900	233,805
* Malibu Boats, Inc., Class A.....	7,027	283,399
* MarineMax, Inc.....		

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Marriott Vacations Worldwide Corp.....	3,720	\$ 478,057
* MasterCraft Boat Holdings, Inc.....	2,182	66,878
MDC Holdings, Inc.....	19,481	998,986
* Modine Manufacturing Co.....	14,884	559,043
* Mohawk Industries, Inc.....	11,917	1,267,254
Monarch Casino & Resort, Inc.....	1,391	96,424
Monro, Inc.....	6,952	254,791
* Motorcar Parts of America, Inc.....	5,801	52,035
Movado Group, Inc.....	5,203	149,326
* National Vision Holdings, Inc.....	3,538	76,527
Newell Brands, Inc.....	71,183	794,402
* ODP Corp.....	12,767	636,818
#* OneWater Marine, Inc., Class A.....	1,794	67,544
Oxford Industries, Inc.....	2,628	283,430
Patrick Industries, Inc.....	6,092	527,263
#* Penn Entertainment, Inc.....	12,848	337,774
Penske Automotive Group, Inc.....	13,166	2,125,256
* Perdoceo Education Corp.....	20,573	274,650
#* Petco Health & Wellness Co., Inc., Class A.....	26,481	216,085
PetMed Express, Inc.....	3,703	54,249
* Phinia, Inc.....	10,356	293,800
* Playa Hotels & Resorts NV.....	50,237	409,934
PulteGroup, Inc.....	41,310	3,486,151
PVH Corp.....	12,745	1,142,462
Ralph Lauren Corp.....	2,156	283,147
RCI Hospitality Holdings, Inc.....	1,296	90,396
Rocky Brands, Inc.....	2,089	42,031
* Sally Beauty Holdings, Inc.....	8,044	96,287
Shoe Carnival, Inc.....	8,162	217,191
# Signet Jewelers Ltd.....	9,278	746,786
* Skechers USA, Inc., Class A.....	6,104	339,260
* Solid Power, Inc.....	17,626	50,410
* Solo Brands, Inc., Class A.....	9,073	53,168
Sonic Automotive, Inc., Class A.....	7,204	345,000
* Sportsman's Warehouse Holdings, Inc.....	13,073	82,360
Standard Motor Products, Inc.....	5,710	217,951
Steven Madden Ltd.....	12,330	411,575
* Stitch Fix, Inc., Class A.....	22,126	113,064
* Stoneridge, Inc.....	6,961	142,283
Strategic Education, Inc.....	6,226	467,573
* Strattec Security Corp.....	1,038	24,279
* Stride, Inc.....	8,373	319,932
Superior Group of Cos., Inc.....	4,197	39,578
* Taylor Morrison Home Corp.....	28,582	1,383,940
# Thor Industries, Inc.....	11,625	1,342,571
#* Tile Shop Holdings, Inc.....	5,840	37,142
* Tilly's, Inc., Class A.....	7,075	61,340
Toll Brothers, Inc.....	24,849	1,996,120
* TopBuild Corp.....	997	273,108
* Topgolf Callaway Brands Corp.....	39,303	784,881
* Traeger, Inc.....	6,567	29,289
* Tri Pointe Homes, Inc.....	27,021	861,429
* Under Armour, Inc., Class A.....	22,778	183,591
* Under Armour, Inc., Class C.....	34,608	256,791
* Unifi, Inc.....	5,046	39,914
* Universal Electronics, Inc.....	3,964	44,278
* Universal Technical Institute, Inc.....	8,739	63,620
Upbound Group, Inc.....	8,812	305,160
* Urban Outfitters, Inc.....	25,412	924,234

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Vera Bradley, Inc.....	8,847	\$ 59,629
VF Corp.....	4,338	85,936
* VOXX International Corp.....	7,772	71,813
Weyco Group, Inc.....	3,084	84,193
Winnebago Industries, Inc.....	8,937	614,866
* Zumiez, Inc.....	5,100	96,186
TOTAL CONSUMER DISCRETIONARY.....		<u>65,222,424</u>
CONSUMER STAPLES — (3.8%)		
# Alico, Inc.....	1,590	41,181
Andersons, Inc.....	10,801	527,305
* BellRing Brands, Inc.....	6,703	240,973
Calavo Growers, Inc.....	2,698	101,795
* Central Garden & Pet Co.....	3,200	129,536
* Central Garden & Pet Co., Class A.....	11,216	428,675
* Darling Ingredients, Inc.....	10,167	704,065
* Duckhorn Portfolio, Inc.....	19,367	243,637
Edgewell Personal Care Co.....	14,529	572,588
Fresh Del Monte Produce, Inc.....	13,924	370,100
* Grocery Outlet Holding Corp.....	11,507	384,909
* Hain Celestial Group, Inc.....	18,729	237,296
* Hostess Brands, Inc.....	31,604	759,760
Ingles Markets, Inc., Class A.....	4,426	375,325
Ingredion, Inc.....	8,908	991,104
Lifevantage Corp.....	2,900	14,674
MGP Ingredients, Inc.....	1,313	149,695
* Mission Produce, Inc.....	4,164	48,386
Molson Coors Beverage Co., Class B.....	23,822	1,662,061
Natural Grocers by Vitamin Cottage, Inc., Class C.....	6,617	82,382
* Nature's Sunshine Products, Inc.....	5,004	69,806
Nu Skin Enterprises, Inc., Class A.....	10,665	313,444
Oil-Dri Corp. of America.....	2,079	130,499
* Performance Food Group Co.....	9,418	562,820
* Post Holdings, Inc.....	10,929	932,244
PriceSmart, Inc.....	4,790	372,327
* Seneca Foods Corp., Class A.....	1,485	57,269
* Simply Good Foods Co.....	14,276	552,624
SpartanNash Co.....	10,756	241,364
Spectrum Brands Holdings, Inc.....	8,388	657,703
Tootsie Roll Industries, Inc.....	2,373	82,723
* TreeHouse Foods, Inc.....	13,420	692,606
* U.S. Foods Holding Corp.....	21,537	920,276
* United Natural Foods, Inc.....	14,545	302,536
* USANA Health Sciences, Inc.....	2,402	155,914
Village Super Market, Inc., Class A.....	3,681	85,694
* Vital Farms, Inc.....	4,819	56,382
Weis Markets, Inc.....	7,812	518,248
* Whole Earth Brands, Inc.....	2,362	9,566
TOTAL CONSUMER STAPLES.....		<u>14,779,492</u>
ENERGY — (3.5%)		
Archrock, Inc.....	44,368	517,331
* Bristow Group, Inc.....	2,467	75,910
* Clean Energy Fuels Corp.....	56,392	278,013
Delek U.S. Holdings, Inc.....	17,167	473,637
* DMC Global, Inc.....	3,266	61,597
* Dril-Quip, Inc.....	9,081	235,107
* Expro Group Holdings NV.....	12,329	273,580

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Forum Energy Technologies, Inc.....	2,297	\$ 62,501
* Geospace Technologies Corp.....	3,758	30,102
* Green Plains, Inc.....	6,947	246,688
* Helix Energy Solutions Group, Inc.....	45,791	439,594
HF Sinclair Corp.....	40,798	2,125,168
* Independence Contract Drilling, Inc.....	2,563	8,099
* Nabors Industries Ltd.....	592	72,514
* Natural Gas Services Group, Inc.....	4,461	45,904
* Newpark Resources, Inc.....	27,372	151,093
* NexTier Oilfield Solutions, Inc.....	36,171	431,158
Northern Oil & Gas, Inc.....	2,059	81,063
NOV, Inc.....	61,555	1,236,024
* Oceaneering International, Inc.....	918	20,609
* Oil States International, Inc.....	18,990	152,680
Patterson-UTI Energy, Inc.....	42,848	678,712
* ProPetro Holding Corp.....	28,061	292,957
Range Resources Corp.....	26,378	829,061
* Ranger Energy Services, Inc.....	1,079	11,329
* REX American Resources Corp.....	5,319	196,909
RPC, Inc.....	47,481	395,042
Select Water Solutions, Inc., Class A.....	26,160	220,006
Sitio Royalties Corp., Class A.....	9,676	264,542
Solaris Oilfield Infrastructure, Inc., Class A.....	5,772	63,088
* TechnipFMC PLC.....	86,764	1,591,252
#* Transocean Ltd.....	170,805	1,503,084
Vitesse Energy, Inc.....	3,273	82,447
World Kinect Corp.....	19,599	441,761
TOTAL ENERGY.....		13,588,562
FINANCIALS — (27.0%)		
1st Source Corp.....	5,639	264,469
* Acacia Research Corp.....	19,904	79,417
# ACNB Corp.....	1,459	50,627
Affiliated Managers Group, Inc.....	7,049	977,273
Alerus Financial Corp.....	4,356	86,162
Ally Financial, Inc.....	50,877	1,553,784
Amalgamated Financial Corp.....	6,562	130,978
A-Mark Precious Metals, Inc.....	4,919	200,646
* Ambac Financial Group, Inc.....	13,700	193,718
Amerant Bancorp, Inc.....	7,261	143,913
* American Equity Investment Life Holding Co.....	23,300	1,250,511
American Financial Group, Inc.....	1,991	242,125
American National Bankshares, Inc.....	2,683	110,754
Ameris Bancorp.....	18,718	817,041
# Ames National Corp.....	2,367	45,588
Argo Group International Holdings Ltd.....	6,054	179,804
Arrow Financial Corp.....	3,215	64,686
* AssetMark Financial Holdings, Inc.....	5,627	168,247
Associated Banc-Corp.....	37,197	704,883
Associated Capital Group, Inc., Class A.....	306	11,337
Assured Guaranty Ltd.....	13,118	784,194
Atlantic Union Bankshares Corp.....	20,288	648,810
* Atlanticus Holdings Corp.....	2,725	110,907
Axis Capital Holdings Ltd.....	20,660	1,138,779
* Axos Financial, Inc.....	15,445	725,915
Banc of California, Inc.....	16,271	231,211
BancFirst Corp.....	3,724	372,028
* Bancorp, Inc.....	10,406	394,387
Bank of Marin Bancorp.....	4,948	103,809

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Bank of NT Butterfield & Son Ltd.....	4,327	\$ 139,027
Bank OZK.....	23,037	1,007,408
Bank7 Corp.....	779	20,612
BankFinancial Corp.....	3,100	27,807
BankUnited, Inc.....	15,959	476,217
Bankwell Financial Group, Inc.....	1,826	49,941
Banner Corp.....	8,029	382,261
Bar Harbor Bankshares.....	4,147	113,255
BayCom Corp.....	3,607	72,717
BCB Bancorp, Inc.....	5,064	65,072
Berkshire Hills Bancorp, Inc.....	12,128	276,640
* Blue Foundry Bancorp.....	4,624	47,211
Blue Ridge Bankshares, Inc.....	4,083	34,420
* BM Technologies, Inc.....	554	1,668
BOK Financial Corp.....	11,627	1,035,733
Bread Financial Holdings, Inc.....	11,309	470,115
* Bridgewater Bancshares, Inc.....	3,669	39,295
* Brighthouse Financial, Inc.....	15,826	825,009
Brookline Bancorp, Inc.....	24,590	262,621
Business First Bancshares, Inc.....	5,554	113,579
Byline Bancorp, Inc.....	9,356	205,364
C&F Financial Corp.....	728	40,935
Cadence Bank.....	37,124	929,956
# Cambridge Bancorp.....	1,384	85,171
Camden National Corp.....	4,208	145,513
* Cannae Holdings, Inc.....	6,252	127,416
Capital Bancorp, Inc.....	1,866	37,600
Capital City Bank Group, Inc.....	5,210	168,960
Capitol Federal Financial, Inc.....	35,402	234,715
Capstar Financial Holdings, Inc.....	6,833	101,675
* Carter Bankshares, Inc.....	6,178	90,755
Cass Information Systems, Inc.....	3,169	120,264
Cathay General Bancorp.....	19,842	754,790
Central Pacific Financial Corp.....	5,722	104,369
Central Valley Community Bancorp.....	3,231	55,250
Chemung Financial Corp.....	687	29,307
Citizens & Northern Corp.....	4,970	105,364
City Holding Co.....	1,283	126,902
Civista Bancshares, Inc.....	4,388	80,037
CNA Financial Corp.....	7,631	298,830
CNB Financial Corp.....	5,545	107,906
CNO Financial Group, Inc.....	21,516	553,392
* Coastal Financial Corp.....	886	40,021
Codorus Valley Bancorp, Inc.....	2,623	57,680
Colony Bankcorp, Inc.....	4,760	51,027
Columbia Banking System, Inc.....	29,892	668,086
#* Columbia Financial, Inc.....	9,142	159,802
Comerica, Inc.....	7,243	390,832
Community Bank System, Inc.....	7,427	399,795
Community Trust Bancorp, Inc.....	4,858	186,450
ConnectOne Bancorp, Inc.....	10,393	212,745
* Consumer Portfolio Services, Inc.....	5,067	64,908
* CrossFirst Bankshares, Inc.....	12,402	144,731
Cullen/Frost Bankers, Inc.....	2,489	270,256
* Customers Bancorp, Inc.....	6,486	272,282
CVB Financial Corp.....	6,196	116,919
Dime Community Bancshares, Inc.....	10,625	238,000
Donegal Group, Inc., Class A.....	7,840	114,229
Eagle Bancorp Montana, Inc.....	1,400	18,452

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	6,952	\$ 192,570
	18,984	1,180,995
	33,415	471,820
*	5,412	40,915
	7,389	285,437
	5,757	156,590
*	6,530	349,355
*	9,073	499,832
*	3,148	805,510
	2,368	75,397
	9,682	396,962
	4,772	129,608
	668	33,363
	20,860	1,034,656
	1,450	43,094
*	16,554	149,979
#	1,321	34,610
	288	6,140
	9,510	130,762
	12,658	448,346
	1,692	271,989
	30,922	1,211,215
	4,218	80,901
	20,698	1,311,839
	8,483	280,618
	40,277	598,113
	2,300	60,697
	5,219	163,407
#	5,876	73,450
	14,729	319,030
	2,501	85,009
	846	1,210,880
	25,755	371,902
	4,987	167,713
	600	11,850
	25,997	600,271
	2,404	91,857
	13,759	100,578
	24,348	503,760
	74,501	1,015,449
	2,790	62,887
	13,826	397,221
	12,904	414,476
	4,406	134,868
	1,286	17,490
	6,657	92,799
*	1,560	32,354
	471	44,877
	521	12,858
	8,815	139,101
	73,336	937,967
	2,327	72,137
	45,928	656,770
#*	731	9,401
*	110,404	646,967
	6,238	183,771
	3,335	184,526
*	11,474	224,317
	1,753	25,769

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Greenlight Capital Re Ltd., Class A.....	7,969	\$ 81,921
Guaranty Bancshares, Inc.....	1,931	61,386
Hancock Whitney Corp.....	19,473	857,007
Hanmi Financial Corp.....	8,720	165,680
Hanover Insurance Group, Inc.....	258	29,278
HarborOne Bancorp, Inc.....	13,588	142,538
HBT Financial, Inc.....	2,851	56,564
Heartland Financial USA, Inc.....	10,551	362,321
Heritage Commerce Corp.....	15,470	148,512
Heritage Financial Corp.....	8,665	162,555
Heritage Insurance Holdings, Inc.....	5,200	23,452
# Hingham Institution For Savings.....	293	65,178
Home Bancorp, Inc.....	2,324	82,781
Home BancShares, Inc.....	40,642	988,007
HomeStreet, Inc.....	3,600	33,120
HomeTrust Bancshares, Inc.....	3,299	80,199
Hope Bancorp, Inc.....	31,403	341,037
Horace Mann Educators Corp.....	11,397	343,392
Horizon Bancorp, Inc.....	9,468	117,309
Independent Bank Corp.....	6,102	367,645
Independent Bank Corp.....	6,289	129,931
Independent Bank Group, Inc.....	9,197	412,669
International Bancshares Corp.....	13,830	686,521
Invesco Ltd.....	82,884	1,392,451
Investar Holding Corp.....	2,815	41,803
Investors Title Co.....	336	52,601
Jackson Financial, Inc., Class A.....	17,822	588,482
James River Group Holdings Ltd.....	9,803	181,257
Janus Henderson Group PLC.....	32,542	955,108
Jefferies Financial Group, Inc.....	37,162	1,367,190
Kearny Financial Corp.....	20,045	172,187
Kemper Corp.....	13,545	690,389
KeyCorp.....	4,810	59,211
Lakeland Bancorp, Inc.....	15,301	231,198
Lakeland Financial Corp.....	262	14,525
LCNB Corp.....	2,465	43,211
* LendingClub Corp.....	22,159	185,914
* LendingTree, Inc.....	2,227	54,339
Live Oak Bancshares, Inc.....	7,833	296,636
Luther Burbank Corp.....	11,664	120,139
Macatawa Bank Corp.....	10,179	100,263
MainStreet Bancshares, Inc.....	866	20,671
Mercantile Bank Corp.....	4,297	150,911
Merchants Bancorp.....	8,128	256,926
Mercury General Corp.....	11,596	373,159
Meridian Corp.....	1,862	22,158
Metrocity Bankshares, Inc.....	2,506	53,729
#* Metropolitan Bank Holding Corp.....	2,634	119,294
MGIC Investment Corp.....	58,594	980,864
Mid Penn Bancorp, Inc.....	3,685	86,597
Midland States Bancorp, Inc.....	6,311	147,867
MidWestOne Financial Group, Inc.....	3,605	88,431
* Mr Cooper Group, Inc.....	10,331	598,888
MVB Financial Corp.....	2,600	66,534
National Bank Holdings Corp., Class A.....	7,887	270,997
National Bankshares, Inc.....	833	24,798
National Western Life Group, Inc., Class A.....	877	369,805
Navient Corp.....	31,054	591,268
NBT Bancorp, Inc.....	8,899	331,043

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	6,145	\$ 606,389
* Nelnet, Inc., Class A		
	2,356	26,411
* NerdWallet, Inc., Class A		
	159,366	2,210,406
New York Community Bancorp, Inc.....		
	3,733	312,265
Nicolet Bankshares, Inc.....		
* NMI Holdings, Inc., Class A.....	22,575	602,978
Northeast Bank	2,260	107,666
Northeast Community Bancorp, Inc.....	2,108	34,129
Northfield Bancorp, Inc.....	14,286	174,003
Northrim BanCorp, Inc.....	1,563	74,711
Northwest Bancshares, Inc.....	34,632	428,052
Norwood Financial Corp.....	406	12,931
OceanFirst Financial Corp.....	15,684	292,193
* Ocwen Financial Corp.....	2,286	77,175
OFG Bancorp.....	12,504	418,759
Old National Bancorp.....	49,394	841,180
Old Republic International Corp.....	63,596	1,753,342
Old Second Bancorp, Inc.....	6,936	110,907
OneMain Holdings, Inc.....	16,553	752,830
OP Bancorp.....	4,129	40,423
* Oportun Financial Corp.....	5,422	33,345
Oppenheimer Holdings, Inc., Class A.....	2,246	85,595
Orange County Bancorp, Inc.....	444	19,998
Origin Bancorp, Inc.....	6,286	204,924
Orrstown Financial Services, Inc.....	3,080	72,072
Pacific Premier Bancorp, Inc.....	22,506	574,803
PacWest Bancorp.....	25,239	234,723
Park National Corp.....	1,350	150,552
Parke Bancorp, Inc.....	1,744	34,601
Pathward Financial, Inc.....	4,654	241,822
* Paysafe Ltd.....	6,819	82,033
PCB Bancorp.....	3,867	63,109
Peapack-Gladstone Financial Corp.....	4,995	146,004
Penns Woods Bancorp, Inc.....	542	14,618
PennyMac Financial Services, Inc.....	11,920	896,742
Peoples Bancorp of North Carolina, Inc.....	700	15,456
Peoples Bancorp, Inc.....	8,185	230,571
Peoples Financial Services Corp.....	1,223	56,490
Pinnacle Financial Partners, Inc.....	12,427	943,209
Piper Sandler Cos.....	2,245	328,578
#* Ponce Financial Group, Inc.....	7,900	72,917
Popular, Inc.....	15,077	1,093,836
* PRA Group, Inc.....	9,200	219,512
Preferred Bank.....	3,018	199,429
Premier Financial Corp.....	9,732	210,795
Primis Financial Corp.....	6,655	63,289
# Princeton Bancorp, Inc.....	25	748
ProAssurance Corp.....	11,798	198,206
* PROG Holdings, Inc.....	7,072	286,982
Prosperity Bancshares, Inc.....	19,566	1,238,919
Provident Bancorp, Inc.....	2,278	22,005
Provident Financial Services, Inc.....	20,294	376,251
QCR Holdings, Inc.....	4,338	222,236
Radian Group, Inc.....	29,895	805,072
RBB Bancorp.....	4,729	69,374
Red River Bancshares, Inc.....	888	43,521
Regional Management Corp.....	2,679	87,041
Reinsurance Group of America, Inc.....	5,233	734,452
Reasant Corp.....	14,288	442,071
* Repay Holdings Corp.....	8,482	70,825

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Republic Bancorp, Inc., Class A.....	3,891	\$ 178,325
Richmond Mutual Bancorp, Inc.....	550	6,484
Riverview Bancorp, Inc.....	4,900	27,636
#* Root, Inc., Class A.....	1,975	21,508
S&T Bancorp, Inc.....	10,418	329,000
Safety Insurance Group, Inc.....	3,227	232,344
Sandy Spring Bancorp, Inc.....	10,115	247,514
Seacoast Banking Corp. of Florida.....	12,649	312,557
* Security National Financial Corp., Class A.....	2,707	23,118
Shore Bancshares, Inc.....	9,496	113,002
Sierra Bancorp.....	4,635	97,613
Simmons First National Corp., Class A.....	27,207	549,309
* SiriusPoint Ltd.....	42,599	397,875
SLM Corp.....	14,803	239,513
SmartFinancial, Inc.....	4,132	103,796
South Plains Financial, Inc.....	3,123	83,853
* Southern First Bancshares, Inc.....	2,262	68,267
Southern Missouri Bancorp, Inc.....	2,534	121,809
Southside Bancshares, Inc.....	5,695	189,131
SouthState Corp.....	20,492	1,591,614
Stellar Bancorp, Inc.....	11,231	279,203
Stewart Information Services Corp.....	6,712	316,337
Stifel Financial Corp.....	14,362	912,561
Stock Yards Bancorp, Inc.....	2,431	116,226
* StoneX Group, Inc.....	4,090	376,321
Summit Financial Group, Inc.....	2,814	63,484
Synovus Financial Corp.....	28,428	963,709
Territorial Bancorp, Inc.....	2,739	32,416
* Texas Capital Bancshares, Inc.....	13,335	851,440
# TFS Financial Corp.....	12,164	176,500
* Third Coast Bancshares, Inc.....	115	2,378
Timberland Bancorp, Inc.....	2,200	68,838
Tiptree, Inc.....	10,446	154,287
Tompkins Financial Corp.....	2,760	166,042
Towne Bank.....	19,389	490,154
TriCo Bancshares.....	6,114	228,541
Trinity Capital, Inc.....	1,953	28,514
* Triumph Financial, Inc.....	3,826	271,302
TrustCo Bank Corp. NY.....	5,345	162,435
Trustmark Corp.....	14,066	369,373
UMB Financial Corp.....	4,007	284,497
United Bankshares, Inc.....	27,479	918,898
United Community Banks, Inc.....	23,690	688,668
United Fire Group, Inc.....	7,194	172,944
Unity Bancorp, Inc.....	1,986	52,669
Universal Insurance Holdings, Inc.....	8,877	137,860
Univest Financial Corp.....	8,210	160,095
Unum Group.....	41,877	2,035,641
Valley National Bancorp.....	97,980	1,005,275
Veritex Holdings, Inc.....	10,667	229,447
Victory Capital Holdings, Inc., Class A.....	5,371	178,102
Virginia National Bankshares Corp.....	813	29,455
Virtu Financial, Inc., Class A.....	7,344	136,305
Virtus Investment Partners, Inc.....	1,211	249,139
Voya Financial, Inc.....	12,614	936,716
Walker & Dunlop, Inc.....	4,459	405,680
Washington Federal, Inc.....	17,645	547,701
Washington Trust Bancorp, Inc.....	1,943	62,293
Waterstone Financial, Inc.....	6,614	92,265

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Webster Financial Corp.....	30,758	\$ 1,455,469
WesBanco, Inc.....	15,539	435,247
West BanCorp, Inc.....	3,070	61,584
Westamerica BanCorp.....	2,860	140,683
Western Alliance Bancorp.....	8,942	464,537
Western New England Bancorp, Inc.....	5,200	34,788
Westwood Holdings Group, Inc.....	546	6,388
White Mountains Insurance Group Ltd.....	554	857,049
Wintrust Financial Corp.....	12,341	1,041,087
#* World Acceptance Corp.....	659	104,050
WSFS Financial Corp.....	16,039	701,706
Zions Bancorp NA.....	10,561	403,958
TOTAL FINANCIALS.....		<u>106,042,170</u>
HEALTH CARE — (6.7%)		
#* 23andMe Holding Co., Class A.....	6,054	11,624
* 2seventy bio, Inc.....	8,089	61,396
* Acadia Healthcare Co., Inc.....	9,133	721,781
#* AdaptHealth Corp.....	6,581	90,423
* Addus HomeCare Corp.....	5,647	517,096
#* Adicet Bio, Inc.....	2,430	6,488
#* Agiliti, Inc.....	11,666	200,305
* Agios Pharmaceuticals, Inc.....	15,812	419,334
#* Allogene Therapeutics, Inc.....	25,971	128,816
#* ALX Oncology Holdings, Inc.....	2,574	15,727
*,» Amedisys, Inc.....	5,253	477,183
* American Well Corp., Class A.....	31,373	76,864
* Amphastar Pharmaceuticals, Inc.....	5,457	331,185
* AnaptysBio, Inc.....	4,500	88,695
* AngioDynamics, Inc.....	12,198	106,001
* ANI Pharmaceuticals, Inc.....	2,976	156,389
* Anika Therapeutics, Inc.....	4,896	114,224
* Arcturus Therapeutics Holdings, Inc.....	5,324	186,127
* Arcus Biosciences, Inc.....	6,578	130,902
* Artivion, Inc.....	5,856	102,012
* aTyr Pharma, Inc.....	7,976	15,633
* Avanos Medical, Inc.....	15,636	382,613
* Avidity Biosciences, Inc.....	15,859	150,819
#* Avita Medical, Inc.....	1,845	37,361
* Azenta, Inc.....	11,770	552,955
* BioAtla, Inc.....	4,601	13,757
* Bio-Rad Laboratories, Inc., Class A.....	523	212,003
* Brookdale Senior Living, Inc.....	64,382	226,625
* C4 Therapeutics, Inc.....	5,992	23,309
#* CareDx, Inc.....	2,784	30,373
* Castle Biosciences, Inc.....	2,833	47,736
* Catalent, Inc.....	10,686	518,485
* Century Therapeutics, Inc.....	1,182	3,605
* Certara, Inc.....	17,765	345,885
* Cogent Biosciences, Inc.....	6,697	86,994
* Computer Programs & Systems, Inc.....	4,455	116,810
* Cross Country Healthcare, Inc.....	6,635	171,183
* CryoPort, Inc.....	7,925	127,355
* Cullinan Oncology, Inc.....	6,473	68,549
* Cytek Biosciences, Inc.....	9,916	88,847
* Dynavax Technologies Corp.....	4,682	65,501
* Eagle Pharmaceuticals, Inc.....	2,329	48,350
* Edgewise Therapeutics, Inc.....	5,472	39,891
* Editas Medicine, Inc.....	11,498	100,952

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Elanco Animal Health, Inc.....	81,178	\$ 979,818
* Electromed, Inc.....	666	6,793
* Emergent BioSolutions, Inc.....	9,730	66,942
* Enhabit, Inc.....	10,867	149,204
* Enovis Corp.....	14,812	946,487
* Envista Holdings Corp.....	36,379	1,251,801
#* Fate Therapeutics, Inc.....	8,465	34,960
* FONAR Corp.....	1,044	17,623
* Fulcrum Therapeutics, Inc.....	2,323	8,874
* Fulgent Genetics, Inc.....	7,488	290,759
* Generation Bio Co.....	10,700	54,356
* GoodRx Holdings, Inc., Class A.....	14,044	129,767
* Harvard Bioscience, Inc.....	9,382	43,626
* HealthStream, Inc.....	6,475	145,558
* Immunic, Inc.....	118	284
* Innoviva, Inc.....	21,349	289,279
* Inogen, Inc.....	6,505	53,146
* Integer Holdings Corp.....	7,867	727,540
* Integra LifeSciences Holdings Corp.....	3,741	170,103
* Ironwood Pharmaceuticals, Inc.....	15,123	167,714
* iTeos Therapeutics, Inc.....	5,270	74,096
* KalVista Pharmaceuticals, Inc.....	4,018	40,582
* Kodiak Sciences, Inc.....	11,107	33,210
* Kura Oncology, Inc.....	6,223	64,968
* Larimar Therapeutics, Inc.....	3,913	16,748
* LENSAR, Inc.....	858	2,814
#* LifeStance Health Group, Inc.....	4,077	38,283
* Ligand Pharmaceuticals, Inc.....	2,393	160,163
* LivaNova PLC.....	6,803	397,635
* Mesa Laboratories, Inc.....	603	77,582
* Myriad Genetics, Inc.....	21,889	489,219
* National HealthCare Corp.....	4,992	294,628
* Nautilus Biotechnology, Inc.....	3,527	11,604
* NeoGenomics, Inc.....	13,101	227,040
* Neuronetics, Inc.....	4,549	8,962
* NextGen Healthcare, Inc.....	12,261	203,900
#* NGM Biopharmaceuticals, Inc.....	14,800	35,076
* Nkarta, Inc.....	4,928	11,285
* Nurix Therapeutics, Inc.....	3,249	31,548
* NuVasive, Inc.....	7,584	312,537
* Olema Pharmaceuticals, Inc.....	11,243	97,252
* OmniAb, Inc.....	5,892	32,406
*» OmniAb, Inc.....	907	0
*» OmniAb, Inc.....	907	0
* Omnicell, Inc.....	1,234	77,927
#* OPKO Health, Inc.....	85,880	159,737
* OraSure Technologies, Inc.....	17,707	83,577
* Organogenesis Holdings, Inc.....	14,062	60,045
#* ORIC Pharmaceuticals, Inc.....	2,838	23,726
* Orthofix Medical, Inc.....	6,531	128,595
* OrthoPediatrics Corp.....	1,938	80,912
* Owens & Minor, Inc.....	19,047	366,464
* Pacira BioSciences, Inc.....	5,586	203,051
* Patterson Cos., Inc.....	15,278	502,493
*†† PDL BioPharma, Inc.....	11,311	20,842
* Pediatrix Medical Group, Inc.....	20,632	283,277
* Pennant Group, Inc.....	2,287	26,255
* Perrigo Co. PLC.....	31,145	1,141,153
* Personalis, Inc.....	9,281	21,903

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* PetIQ, Inc.....	5,025	\$ 84,119
Phibro Animal Health Corp., Class A.....	3,800	55,024
* PMV Pharmaceuticals, Inc.....	4,762	31,143
#* Poseida Therapeutics, Inc.....	17,921	31,003
* Prelude Therapeutics, Inc.....	6,582	25,736
Premier, Inc., Class A.....	26,926	747,196
* Prestige Consumer Healthcare, Inc.....	9,555	623,082
#* ProPhase Labs, Inc.....	2,203	16,038
* Quanterix Corp.....	2,488	61,802
* REGENXBIO, Inc.....	4,085	77,615
* Sage Therapeutics, Inc.....	8,761	303,831
* Seer, Inc., Class A.....	12,766	64,596
Select Medical Holdings Corp.....	10,943	328,399
#* Semler Scientific, Inc.....	800	19,640
# SIGA Technologies, Inc.....	9,302	53,393
#* SomaLogic, Inc.....	5,416	13,269
* Supernus Pharmaceuticals, Inc.....	10,930	335,442
* Sutro Biopharma, Inc.....	7,987	35,702
* Syneos Health, Inc.....	2,924	124,007
* Talaris Therapeutics, Inc.....	3,772	11,127
* Taro Pharmaceutical Industries Ltd.....	7,103	259,615
* Terns Pharmaceuticals, Inc.....	2,613	18,866
Universal Health Services, Inc., Class B.....	16,077	2,234,060
Utah Medical Products, Inc.....	400	39,332
* Vanda Pharmaceuticals, Inc.....	18,376	106,213
* Varex Imaging Corp.....	13,258	308,779
* Veracyte, Inc.....	15,450	424,103
* Veradigm, Inc.....	35,681	482,407
Viatis, Inc.....	15,541	163,647
* Vir Biotechnology, Inc.....	7,441	104,769
* Vor BioPharma, Inc.....	4,178	12,618
* Xencor, Inc.....	8,458	205,445
#* XOMA Corp.....	662	10,427
* Zimvie, Inc.....	2,760	37,867
* Zymeworks, Inc.....	3,764	28,079
TOTAL HEALTH CARE.....		<u>26,272,683</u>
INDUSTRIALS — (20.5%)		
* 3D Systems Corp.....	30,407	264,845
* AAR Corp.....	10,315	616,837
ABM Industries, Inc.....	15,571	720,626
ACCO Brands Corp.....	27,186	165,563
Acme United Corp.....	800	24,336
Acuity Brands, Inc.....	1,966	324,862
AGCO Corp.....	12,422	1,653,368
Air Lease Corp.....	34,505	1,460,942
Alamo Group, Inc.....	3,558	689,398
* Alight, Inc., Class A.....	66,065	646,116
Allied Motion Technologies, Inc.....	4,747	184,658
Alta Equipment Group, Inc.....	717	11,580
* American Superconductor Corp.....	8,401	84,682
* American Woodmark Corp.....	4,684	358,982
* API Group Corp.....	4,801	138,077
Apogee Enterprises, Inc.....	6,087	301,489
ARC Document Solutions, Inc.....	15,000	52,200
ArcBest Corp.....	7,233	841,343
Arcosa, Inc.....	13,644	1,053,044
Argan, Inc.....	3,568	135,727
* ASGN, Inc.....	10,413	794,720

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Astec Industries, Inc.....	6,477	\$ 319,964
* Astronics Corp.....	8,264	173,379
* Asure Software, Inc.....	5,807	79,207
* AZEK Co., Inc.....	19,300	602,160
AZZ, Inc.....	3,989	176,832
Barnes Group, Inc.....	14,703	577,828
* Beacon Roofing Supply, Inc.....	14,220	1,218,227
BGSF, Inc.....	1,600	16,192
* BlueLinx Holdings, Inc.....	2,431	229,097
Boise Cascade Co.....	11,682	1,208,970
Brady Corp., Class A.....	9,439	486,864
* BrightView Holdings, Inc.....	23,164	178,594
* Builders FirstSource, Inc.....	24,363	3,518,748
* CACI International, Inc., Class A.....	1,880	658,827
* CBIZ, Inc.....	7,321	387,208
* CECO Environmental Corp.....	12,455	149,958
* CIRCOR International, Inc.....	1,100	61,270
* Civeo Corp.....	3,828	74,799
#* Clarivate PLC.....	34,641	329,436
Columbus McKinnon Corp.....	7,859	332,750
* Commercial Vehicle Group, Inc.....	8,639	90,710
Concentrix Corp.....	5,579	464,396
* Concrete Pumping Holdings, Inc.....	11,209	90,457
* Conduent, Inc.....	58,988	204,098
Covenant Logistics Group, Inc.....	3,189	174,630
CRA International, Inc.....	896	89,681
Deluxe Corp.....	10,799	205,073
* Distribution Solutions Group, Inc.....	1,370	75,953
Douglas Dynamics, Inc.....	962	29,870
* Ducommun, Inc.....	3,684	184,716
Dun & Bradstreet Holdings, Inc.....	78,969	933,414
* DXP Enterprises, Inc.....	5,281	200,572
* Dycom Industries, Inc.....	1,475	146,881
Eastern Co.....	1,042	19,204
Encore Wire Corp.....	4,821	822,896
EnerSys.....	6,822	738,959
Eneti, Inc.....	5,800	73,544
Ennis, Inc.....	8,289	178,545
EnPro Industries, Inc.....	5,896	818,247
* Enviri Corp.....	19,072	179,849
Esab Corp.....	8,696	597,415
ESCO Technologies, Inc.....	6,001	603,401
* EVI Industries, Inc.....	201	5,113
Federal Signal Corp.....	7,451	455,182
* First Advantage Corp.....	26,743	401,145
Flowserve Corp.....	10,350	390,816
* Fluor Corp.....	13,263	410,888
* Forrester Research, Inc.....	2,985	95,132
#* FuelCell Energy, Inc.....	37,471	82,061
* Gates Industrial Corp. PLC.....	77,664	1,057,784
GATX Corp.....	6,688	838,408
* Gencor Industries, Inc.....	1,912	29,158
* Gibraltar Industries, Inc.....	7,051	455,988
* GMS, Inc.....	7,150	526,883
Gorman-Rupp Co.....	2,800	88,760
* Graham Corp.....	3,300	46,200
Granite Construction, Inc.....	13,630	557,876
* Great Lakes Dredge & Dock Corp.....	16,189	135,988
Greenbrier Cos., Inc.....	9,305	429,798

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#* Hayward Holdings, Inc.....	28,986	\$ 387,253
Healthcare Services Group, Inc.....	13,935	175,720
Heartland Express, Inc.....	16,777	274,304
Heidrick & Struggles International, Inc.....	5,781	157,648
Helios Technologies, Inc.....	5,013	316,822
Herc Holdings, Inc.....	2,804	375,259
* Hertz Global Holdings, Inc.....	17,371	292,701
Hillenbrand, Inc.....	12,465	647,432
* Hillman Solutions Corp.....	25,735	253,232
* HireRight Holdings Corp.....	6,558	70,236
HNI Corp.....	9,979	290,289
* Hub Group, Inc., Class A.....	6,914	623,159
* Hudson Global, Inc.....	783	17,633
* Hudson Technologies, Inc.....	8,682	78,919
Huntington Ingalls Industries, Inc.....	1,844	423,511
Hurco Cos., Inc.....	2,372	55,244
* Huron Consulting Group, Inc.....	3,943	372,890
Hyster-Yale Materials Handling, Inc.....	2,463	117,633
ICF International, Inc.....	3,400	399,806
* IES Holdings, Inc.....	3,581	205,263
Insteel Industries, Inc.....	6,591	212,560
Interface, Inc.....	13,837	135,187
ITT, Inc.....	129	12,848
* JELD-WEN Holding, Inc.....	15,620	278,192
Kaman Corp.....	7,765	177,741
Kelly Services, Inc., Class A.....	9,787	179,298
Kennametal, Inc.....	17,787	542,148
* Kirby Corp.....	12,400	1,010,352
Knight-Swift Transportation Holdings, Inc.....	32,720	1,987,740
Korn Ferry.....	11,191	589,542
* Kratos Defense & Security Solutions, Inc.....	17,442	263,200
* L B Foster Co., Class A.....	2,470	34,629
Leidos Holdings, Inc.....	4,069	380,574
* Limbach Holdings, Inc.....	2,320	61,294
* Liquidity Services, Inc.....	5,467	91,736
LSI Industries, Inc.....	6,900	86,940
Luxfer Holdings PLC.....	5,191	65,718
* Manitowoc Co., Inc.....	10,482	189,934
ManpowerGroup, Inc.....	8,197	646,579
Marten Transport Ltd.....	13,943	315,948
* Masonite International Corp.....	3,795	396,767
* Mastech Digital, Inc.....	560	5,981
* Masterbrand, Inc.....	29,999	370,488
* Matrix Service Co.....	9,360	59,249
Matson, Inc.....	10,993	1,027,406
Matthews International Corp., Class A.....	9,237	423,978
Maximus, Inc.....	8,112	679,461
* Mayville Engineering Co., Inc.....	3,816	46,135
McGrath RentCorp.....	3,945	380,219
* Mercury Systems, Inc.....	13,441	510,489
* Middleby Corp.....	768	116,621
Miller Industries, Inc.....	3,650	138,481
MillerKnoll, Inc.....	15,629	305,860
* Mistras Group, Inc.....	10,831	83,832
Moog, Inc., Class A.....	5,428	572,328
* MRC Global, Inc.....	17,929	202,418
Mueller Industries, Inc.....	11,371	921,733
Mueller Water Products, Inc., Class A.....	21,748	349,925
* MYR Group, Inc.....	2,684	382,631

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
NL Industries, Inc.....	5,312	\$ 30,810
#* NN, Inc.....	6,218	18,592
* Northwest Pipe Co.....	2,991	97,447
* NOW, Inc.....	32,086	365,460
* NV5 Global, Inc.....	2,292	251,089
nVent Electric PLC.....	1,864	98,568
* OPENLANE, Inc.....	31,911	501,003
* Orion Group Holdings, Inc.....	9,300	34,875
Oshkosh Corp.....	1,946	179,168
Owens Corning.....	3,320	464,767
* PAM Transportation Services, Inc.....	3,504	90,613
Park Aerospace Corp.....	4,183	60,779
Park-Ohio Holdings Corp.....	3,791	73,053
* Parsons Corp.....	8,058	398,226
Pentair PLC.....	1,039	72,211
* PGT Innovations, Inc.....	10,304	294,797
Powell Industries, Inc.....	3,447	209,509
Preformed Line Products Co.....	1,615	280,219
Primoris Services Corp.....	14,529	461,441
* Proto Labs, Inc.....	7,183	238,116
* Quad/Graphics, Inc.....	14,200	84,064
Quanex Building Products Corp.....	10,484	295,020
* Radiant Logistics, Inc.....	14,977	115,323
Regal Rexnord Corp.....	13,105	2,046,739
* Resideo Technologies, Inc.....	34,564	647,038
Resources Connection, Inc.....	11,739	187,589
REV Group, Inc.....	16,236	209,931
Rush Enterprises, Inc., Class A.....	9,068	586,518
Rush Enterprises, Inc., Class B.....	2,482	170,538
Ryder System, Inc.....	9,770	998,005
Schneider National, Inc., Class B.....	21,875	673,969
Sensata Technologies Holding PLC.....	23,162	978,594
* SP Plus Corp.....	3,864	148,571
* SPX Technologies, Inc.....	8,015	678,149
Standex International Corp.....	2,055	305,311
Steelcase, Inc., Class A.....	25,656	219,872
* Sterling Check Corp.....	10,961	131,642
* Sterling Infrastructure, Inc.....	6,561	393,594
* Sunrun, Inc.....	13,906	263,936
Tennant Co.....	2,977	238,874
Terex Corp.....	12,304	721,384
Textainer Group Holdings Ltd.....	13,951	573,386
* Thermon Group Holdings, Inc.....	10,515	290,319
Timken Co.....	11,600	1,077,176
* Titan International, Inc.....	13,128	163,969
* Titan Machinery, Inc.....	6,599	210,640
Trinity Industries, Inc.....	16,012	419,835
Triton International Ltd.....	19,559	1,649,019
* TrueBlue, Inc.....	9,942	148,633
TTEC Holdings, Inc.....	1,400	48,216
* Tutor Perini Corp.....	14,089	119,052
UFP Industries, Inc.....	9,050	929,978
# U-Haul Holding Co.....	3,356	204,246
U-Haul Holding Co., Non Voting.....	23,965	1,371,038
* Ultralife Corp.....	3,073	25,168
UniFirst Corp.....	3,482	565,129
* Univar Solutions, Inc.....	24,978	902,705
Universal Logistics Holdings, Inc.....	4,902	152,403
* V2X, Inc.....	1,822	93,760

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Veritiv Corp.....	2,385	\$ 334,210
* VirTra, Inc.....	1,814	12,898
VSE Corp.....	3,708	199,305
Wabash National Corp.....	10,149	240,328
Werner Enterprises, Inc.....	10,575	497,237
WESCO International, Inc.....	9,720	1,706,540
* Willdan Group, Inc.....	3,142	63,406
* Willis Lease Finance Corp.....	823	34,805
TOTAL INDUSTRIALS.....		<u>80,353,317</u>
INFORMATION TECHNOLOGY — (9.0%)		
* ACI Worldwide, Inc.....	25,726	596,586
* Alpha & Omega Semiconductor Ltd.....	9,246	304,008
American Software, Inc., Class A.....	2,617	30,174
Amkor Technology, Inc.....	52,846	1,537,290
* Amtech Systems, Inc.....	4,841	52,041
* Arrow Electronics, Inc.....	15,598	2,223,339
* AstroNova, Inc.....	670	9,534
* Aviat Networks, Inc.....	2,496	76,303
Avnet, Inc.....	20,646	1,001,331
* AXT, Inc.....	13,821	42,983
Bel Fuse, Inc., Class B.....	3,300	177,045
Belden, Inc.....	7,663	740,552
Benchmark Electronics, Inc.....	11,232	297,760
* Brightcove, Inc.....	4,848	21,768
* Cambium Networks Corp.....	1,457	23,603
* Cerence, Inc.....	7,158	199,064
* CEVA, Inc.....	3,428	93,104
* Cirrus Logic, Inc.....	4,976	402,061
* Cleanspark, Inc.....	15,158	91,100
Climb Global Solutions, Inc.....	390	18,868
* Cognyte Software Ltd.....	2,798	15,165
* Coherent Corp.....	1,569	74,308
* Cohu, Inc.....	11,484	501,277
* Computer Task Group, Inc.....	3,298	26,087
Comtech Telecommunications Corp.....	8,297	84,298
* Consensus Cloud Solutions, Inc.....	106	3,435
* Corsair Gaming, Inc.....	869	16,059
CTS Corp.....	5,496	245,286
* Daktronics, Inc.....	13,790	99,150
* Digi International, Inc.....	7,591	318,291
*» Digital Turbine, Inc.....	2,492	27,013
* Diodes, Inc.....	7,865	743,164
* DXC Technology Co.....	55,380	1,531,257
* E2open Parent Holdings, Inc.....	22,308	114,886
* Eastman Kodak Co.....	5,963	32,737
Ebix, Inc.....	8,612	266,628
* ePlus, Inc.....	4,768	268,677
* EverCommerce, Inc.....	5,479	63,995
* Fabrinet.....	1,662	205,490
* FARO Technologies, Inc.....	4,224	70,076
* Fastly, Inc., Class A.....	25,339	465,477
* Flex Ltd.....	50,840	1,390,982
* FormFactor, Inc.....	10,659	396,088
* Grid Dynamics Holdings, Inc.....	5,760	60,019
* Ichor Holdings Ltd.....	8,093	313,361
* Identiv, Inc.....	4,452	34,325
Immersion Corp.....	5,131	36,225
Information Services Group, Inc.....	8,029	41,349

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Insight Enterprises, Inc.....	6,066	\$ 889,822
InterDigital, Inc.....	7,386	684,608
* inTEST Corp.....	3,000	63,480
* Intevac, Inc.....	6,900	24,702
* IPG Photonics Corp.....	130	17,089
* Issuer Direct Corp.....	552	11,785
* Iteris, Inc.....	13,102	54,504
* Itron, Inc.....	8,139	640,295
Juniper Networks, Inc.....	14,319	398,068
* Kimball Electronics, Inc.....	6,746	196,848
* Knowles Corp.....	22,946	419,223
Kulicke & Soffa Industries, Inc.....	10,470	626,944
* KVH Industries, Inc.....	7,101	60,785
* Kyndryl Holdings, Inc.....	52,166	712,588
* Lantronix, Inc.....	5,605	25,223
Littelfuse, Inc.....	351	106,915
* LiveRamp Holdings, Inc.....	15,185	433,380
#* Lumentum Holdings, Inc.....	4,171	218,394
* Luna Innovations, Inc.....	5,944	53,734
* Magnachip Semiconductor Corp.....	14,726	136,215
* Matterport, Inc.....	23,099	78,306
#* MeridianLink, Inc.....	8,775	196,033
Methode Electronics, Inc.....	9,852	331,421
* Mirion Technologies, Inc.....	4,583	34,602
#* Mitek Systems, Inc.....	5,770	58,912
* NCR Corp.....	15,806	424,865
* NETGEAR, Inc.....	7,462	101,782
* NetScout Systems, Inc.....	20,522	573,590
* nLight, Inc.....	6,600	95,040
* Olo, Inc., Class A.....	16,913	132,936
ON24, Inc.....	8,828	78,128
* One Stop Systems, Inc.....	3,504	9,951
* Onto Innovation, Inc.....	5,758	715,835
* OSI Systems, Inc.....	2,812	335,275
PC Connection, Inc.....	7,291	352,957
PCTEL, Inc.....	2,500	12,375
PFSweb, Inc.....	5,850	26,559
* Photonics, Inc.....	3,432	90,776
* Plexus Corp.....	4,807	473,441
* Powerfleet, Inc.....	3,651	9,894
* Qorvo, Inc.....	9,594	1,055,532
* Ribbon Communications, Inc.....	36,242	115,250
Richardson Electronics Ltd.....	4,279	59,050
* Rogers Corp.....	2,967	500,266
* Sanmina Corp.....	15,230	936,036
Sapiens International Corp. NV.....	2,491	67,108
* ScanSource, Inc.....	8,458	254,501
* SecureWorks Corp., Class A.....	3,206	24,622
* Semtech Corp.....	8,627	251,908
* SmartRent, Inc.....	4,219	16,792
* SolarWinds Corp.....	37,148	391,540
* Stratasys Ltd.....	18,304	331,852
* Super Micro Computer, Inc.....	350	115,595
* Synaptics, Inc.....	3,275	295,765
TD SYNnex Corp.....	18,648	1,840,744
* TTM Technologies, Inc.....	30,848	442,977
* Ultra Clean Holdings, Inc.....	11,480	437,388
* Upland Software, Inc.....	6,906	27,279
* Veeco Instruments, Inc.....	7,958	224,097

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Verint Systems, Inc.....	10,702	\$ 399,934
* Viasat, Inc.....	16,426	508,220
Vishay Intertechnology, Inc.....	32,864	925,122
* Vishay Precision Group, Inc.....	4,379	163,818
Xerox Holdings Corp.....	39,043	623,907
TOTAL INFORMATION TECHNOLOGY.....		<u>35,300,202</u>
MATERIALS — (5.4%)		
* Alto Ingredients, Inc.....	5,500	22,110
American Vanguard Corp.....	9,347	168,807
* Ampco-Pittsburgh Corp.....	3,968	14,364
* Arconic Corp.....	27,283	815,489
Ashland, Inc.....	10,711	978,557
Avient Corp.....	13,421	543,953
Berry Global Group, Inc.....	15,699	1,029,383
Carpenter Technology Corp.....	5,219	312,409
Chase Corp.....	1,646	207,215
* Coeur Mining, Inc.....	76,867	236,750
Commercial Metals Co.....	25,415	1,454,246
Compass Minerals International, Inc.....	6,676	252,820
Element Solutions, Inc.....	10,868	227,793
#* Gatos Silver, Inc.....	6,094	31,628
Glatfelter Corp.....	10,960	37,264
Greif, Inc., Class A.....	5,496	406,539
Greif, Inc., Class B.....	3,492	276,112
Hawkins, Inc.....	4,044	189,057
Haynes International, Inc.....	3,165	158,756
HB Fuller Co.....	10,279	760,954
Hecla Mining Co.....	139,077	801,084
Huntsman Corp.....	54,797	1,631,307
* Ingevity Corp.....	1,642	105,121
Innospec, Inc.....	4,563	488,880
International Paper Co.....	16,663	600,868
* Intrepid Potash, Inc.....	1,972	54,230
Koppers Holdings, Inc.....	4,439	169,836
# Kronos Worldwide, Inc.....	13,584	127,010
Louisiana-Pacific Corp.....	2,719	206,998
* LSB Industries, Inc.....	14,221	158,849
Materion Corp.....	3,648	434,623
Mercer International, Inc.....	15,626	139,071
Minerals Technologies, Inc.....	10,355	635,279
Mosaic Co.....	700	28,532
Myers Industries, Inc.....	5,470	107,267
Olympic Steel, Inc.....	2,442	136,239
Pactiv Evergreen, Inc.....	15,609	134,394
* Ranpak Holdings Corp.....	8,004	51,306
Reliance Steel & Aluminum Co.....	8,215	2,405,845
Ryerson Holding Corp.....	10,845	460,804
Schnitzer Steel Industries, Inc., Class A.....	8,129	294,351
Sensient Technologies Corp.....	213	13,641
Silgan Holdings, Inc.....	9,900	434,115
Sonoco Products Co.....	9,874	579,011
Stepan Co.....	4,070	389,987
TriMas Corp.....	6,943	178,852
Trinseo PLC.....	6,830	120,345
WestRock Co.....	37,192	1,238,122
Worthington Industries, Inc.....	11,339	846,116
TOTAL MATERIALS.....		<u>21,096,289</u>

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (1.4%)		
* Anywhere Real Estate, Inc.....	26,849	\$ 224,995
* Cushman & Wakefield PLC.....	47,758	469,461
Douglas Elliman, Inc.....	25,265	55,836
* Five Point Holdings LLC, Class A.....	18,171	62,690
* Forestar Group, Inc.....	10,863	320,241
* FRP Holdings, Inc.....	2,454	140,786
* Howard Hughes Corp.....	10,759	908,382
* Jones Lang LaSalle, Inc.....	9,707	1,616,701
Kennedy-Wilson Holdings, Inc.....	37,350	616,275
Marcus & Millichap, Inc.....	8,730	320,216
Newmark Group, Inc., Class A.....	38,839	268,766
#* Opendoor Technologies, Inc.....	25,043	127,970
RE/MAX Holdings, Inc., Class A.....	4,653	91,711
Stratus Properties, Inc.....	1,919	54,461
* Tejon Ranch Co.....	7,622	134,223
TOTAL REAL ESTATE.....		<u>5,412,714</u>
UTILITIES — (0.3%)		
Genie Energy Ltd., Class B.....	5,803	77,818
New Jersey Resources Corp.....	11,648	520,666
# Ormat Technologies, Inc.....	582	47,317
#* Sunnova Energy International, Inc.....	27,497	485,597
TOTAL UTILITIES.....		<u>1,131,398</u>
TOTAL COMMON STOCKS		
Cost (\$320,500,633).....		<u>384,121,844</u>
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	1,300,612	<u>1,300,612</u>
SECURITIES LENDING COLLATERAL — (1.7%)		
@§ The DFA Short Term Investment Fund.....	558,772	<u>6,463,315</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$328,264,178)^.....		<u>\$391,885,771</u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 14,918,547	\$ 4,046	—	\$ 14,922,593
Consumer Discretionary.....	65,222,424	—	—	65,222,424
Consumer Staples.....	14,779,492	—	—	14,779,492
Energy.....	13,588,562	—	—	13,588,562
Financials.....	106,042,170	—	—	106,042,170
Health Care.....	26,251,841	—	\$ 20,842	26,272,683
Industrials.....	80,353,317	—	—	80,353,317
Information Technology.....	35,273,189	27,013	—	35,300,202
Materials.....	21,096,289	—	—	21,096,289
Real Estate.....	5,412,714	—	—	5,412,714
Utilities.....	1,131,398	—	—	1,131,398

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Temporary Cash Investments.....	\$ 1,300,612	—	—	\$ 1,300,612
Securities Lending Collateral.....	—	\$6,463,315	—	6,463,315
TOTAL.....	<u>\$385,370,555</u>	<u>\$6,494,374</u>	<u>\$20,842[^]</u>	<u>\$391,885,771</u>

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

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.1%)		
AUSTRALIA — (4.9%)		
* A2B Australia Ltd.....	60,856	\$ 68,615
Accent Group Ltd.....	167,164	198,811
Acrow Formwork & Construction Services Ltd.....	30,506	16,815
* Ainsworth Game Technology Ltd.....	22,621	16,340
* Alkane Resources Ltd.....	157,526	75,133
* Allkem Ltd.....	91,876	919,827
ALS Ltd.....	115,890	916,610
Altium Ltd.....	41,278	1,062,182
#* AMA Group Ltd.....	274,682	26,789
AMP Ltd.....	1,343,088	1,022,018
Ampol Ltd.....	156,192	3,459,127
#* Appen Ltd.....	64,092	98,065
#* Arafura Rare Earths Ltd.....	192,712	37,017
ARB Corp. Ltd.....	18,957	397,980
Aristocrat Leisure Ltd.....	174,298	4,616,321
# ARN Media Ltd.....	113,080	78,999
Atlas Arteria Ltd.....	172,308	728,372
* Audinate Group Ltd.....	4,875	30,868
#* Aurelia Metals Ltd.....	473,863	29,452
Aurelia Metals Ltd.....	59,127	3,654
#* Aussie Broadband Ltd.....	250	464
Austal Ltd.....	147,496	218,277
# Austin Engineering Ltd.....	59,853	11,276
Australia & New Zealand Banking Group Ltd.....	255,231	4,428,045
# Australian Clinical Labs Ltd.....	34,864	74,390
Australian Ethical Investment Ltd.....	23,646	65,855
Australian Finance Group Ltd.....	92,759	114,164
#* Australian Strategic Materials Ltd.....	10,596	10,630
# Australian Vintage Ltd.....	75,851	21,156
Auswide Bank Ltd.....	7,403	28,705
Autosports Group Ltd.....	7,525	11,878
#*†† AVZ Minerals Ltd.....	69,347	7,271
# Baby Bunting Group Ltd.....	51,599	57,755
Bank of Queensland Ltd.....	232,348	944,203
Bapcor Ltd.....	146,544	616,527
Base Resources Ltd.....	129,722	15,282
# Beacon Lighting Group Ltd.....	37,797	47,028
* Bellevue Gold Ltd.....	210,672	206,690
#* Betmakers Technology Group Ltd.....	105,163	10,610
Brambles Ltd.....	362,865	3,432,982
# Bravura Solutions Ltd.....	193,511	65,054
Breville Group Ltd.....	40,750	619,981
#* BWX Ltd.....	51,883	6,970
Capitol Health Ltd.....	292,175	46,165
Capral Ltd.....	4,914	24,778
* Capricorn Metals Ltd.....	84,438	254,745
carsales.com Ltd.....	83,779	1,400,432
#* Catapult Group International Ltd.....	40,885	32,424
Cedar Woods Properties Ltd.....	29,993	101,308
Challenger Ltd.....	300,199	1,450,985
Champion Iron Ltd.....	205,533	832,717
# Clover Corp. Ltd.....	30,399	22,227
Cochlear Ltd.....	13,629	2,192,529
Codan Ltd.....	40,974	207,124
#* Cogstate Ltd.....	11,856	11,294

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	152,468	\$1,864,469
	107,971	7,682,003
	153,514	2,589,053
	29,363	413,862
	27,241	4,906,544
	221,382	853,963
	58,341	294,842
#	40,260	25,169
*	129,266	116,901
	107,221	339,798
	20,846	112,189
	71,529	195,860
	7,936	262,564
	169,956	502,444
	77,781	773,638
	97,232	12,769
	9,659	10,930
	80,561	394,977
#	163,382	78,617
	274,316	1,121,222
	18,021	21,689
	5,892	103,621
	57,030	106,781
	720,086	1,807,745
*	137,030	236,779
*	63,521	93,056
#*	16,063	252,791
	385,631	5,669,055
#*	37,508	11,112
#	66,553	65,926
	385,410	411,687
	24,907	36,371
	105,630	574,974
	114,446	41,666
	52,053	349,614
	109,455	144,526
	85,971	303,059
#	166,964	424,767
#*	7,201	5,960
	235,992	455,967
	256,449	669,569
*	5,149	5,106
	12,509	237,318
#	147,602	44,670
	72,231	1,210,476
	155,520	1,453,220
	44,776	309,266
	338,783	446,910
#*	4,300	9,288
	194,198	224,169
	282,998	568,632
	303,201	1,210,383
	35,672	72,551
	24,160	198,669
*	107,905	21,112
	77,284	411,400
	121,141	846,862
	45,812	71,123
*	107,961	3,164,001

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	60,679	\$1,866,229
#*	111,885	4,604
	35,084	125,035
	3,096	31,978
*	19,588	80,142
	220,239	1,280,375
	43,642	511,147
	189,551	195,242
*	55,798	101,323
	416,983	1,451,057
	22,573	326,331
	7,406	50,047
*	370,583	1,679,566
	19,340	61,449
	475,764	46,474
	32,438	3,825,437
*	2,653	121,426
#	4,543	19,579
#	80,443	505,664
	3,466	6,404
	53,003	705,799
	79,250	27,754
	951,996	2,247,573
#*	113,110	86,893
#*	132,918	27,842
	759,202	1,838,435
#	39,511	24,384
	52,263	2,525,180
*	60,205	52,863
	37,711	346,228
	122,611	99,278
*	438,600	138,959
	152,902	65,329
	39,908	95,683
*	30,069	95,846
	241,263	4,621,646
	59,914	58,486
	46,866	478,828
	58,194	1,043,590
*	75,169	645,139
	318,198	1,772,011
	636,454	917,843
	110,889	865,622
#*	24,110	15,141
	235,750	853,489
	7,562	67,190
*	52,908	100,387
	271,984	255,485
	60,181	638,568
	491,733	1,187,785
	18,366	126,215
	95,712	49,601
*	408,931	203,476
*	283,476	15,279
	185,175	156,213
#	13,748	22,658
*	374,060	301,089
	31,868	529,020
	361,945	425,570

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* PEXA Group Ltd.....	55,603	\$ 496,045
Pilbara Minerals Ltd.....	438,493	1,434,549
Pinnacle Investment Management Group Ltd.....	25,236	178,824
Platinum Asset Management Ltd.....	248,522	265,174
#* PointsBet Holdings Ltd.....	36,380	40,547
#* Praemium Ltd.....	78,103	29,406
Premier Investments Ltd.....	38,353	571,839
Pro Medicus Ltd.....	29,320	1,357,900
PSC Insurance Group Ltd.....	9,476	29,945
PWR Holdings Ltd.....	14,264	88,028
QBE Insurance Group Ltd.....	257,934	2,738,460
# Ramelius Resources Ltd.....	214,302	185,217
Ramsay Health Care Ltd.....	37,990	1,505,477
REA Group Ltd.....	10,460	1,108,900
* ReadyTech Holdings Ltd.....	14,937	33,123
* Red 5 Ltd.....	476,574	58,083
#* Redbubble Ltd.....	58,802	27,569
Reece Ltd.....	38,468	507,965
* Regis Resources Ltd.....	93,785	106,664
#* Reject Shop Ltd.....	6,652	23,353
Reliance Worldwide Corp. Ltd.....	245,061	696,201
* Resolute Mining Ltd.....	349,901	85,250
* Retail Food Group Ltd.....	1,226,658	44,539
Rio Tinto Ltd.....	32,062	2,538,823
* RPMGlobal Holdings Ltd.....	20,564	22,559
* Sandfire Resources Ltd.....	208,545	953,305
SEEK Ltd.....	62,270	1,044,275
# Service Stream Ltd.....	281,340	172,180
Seven Group Holdings Ltd.....	43,790	773,071
* Seven West Media Ltd.....	342,179	88,584
SG Fleet Group Ltd.....	36,966	65,071
Shaver Shop Group Ltd.....	14,608	11,005
#* Sierra Rutile Holdings Ltd.....	71,525	10,587
Sigma Healthcare Ltd.....	610,833	322,413
* Silver Lake Resources Ltd.....	362,072	218,564
Sims Ltd.....	116,910	1,192,567
Sims Ltd., Sponsored ADR.....	819	8,268
SmartGroup Corp. Ltd.....	49,144	299,040
Solvar Ltd.....	62,025	72,832
Sonic Healthcare Ltd.....	146,513	3,461,779
Southern Cross Electrical Engineering Ltd.....	30,707	14,243
# Southern Cross Media Group Ltd.....	119,462	75,565
SRG Global Ltd.....	65,360	32,732
* St Barbara Ltd.....	265,500	43,081
#* Starpharma Holdings Ltd.....	25,104	3,711
Steadfast Group Ltd.....	13,566	53,223
Suncorp Group Ltd.....	185,373	1,776,246
Super Retail Group Ltd.....	66,209	549,513
Symbio Holdings Ltd.....	16,103	25,817
Tabcorp Holdings Ltd.....	1,347,786	956,097
Technology One Ltd.....	177,456	1,880,173
#* Temple & Webster Group Ltd.....	13,735	60,984
Trajan Group Holdings Ltd.....	11,277	14,039
Transurban Group.....	214,972	2,075,564
Treasury Wine Estates Ltd.....	156,978	1,188,116
* Tuas Ltd.....	30,977	41,045
* United Malt Group Ltd.....	55,609	180,247
Ω Viva Energy Group Ltd.....	584,084	1,239,185
* Webjet Ltd.....	81,736	433,860

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
Wesfarmers Ltd.....	99,820	\$ 3,335,199
* West African Resources Ltd.....	186,197	112,951
* Westgold Resources Ltd.....	156,501	175,500
Westpac Banking Corp.....	271,811	4,085,555
WiseTech Global Ltd.....	14,639	845,388
Woolworths Group Ltd.....	183,763	4,772,111
Worley Ltd.....	128,409	1,502,850
* Xero Ltd.....	14,637	1,203,182
TOTAL AUSTRALIA.....		161,800,645
AUSTRIA — (0.3%)		
Addiko Bank AG.....	3,827	51,935
ANDRITZ AG.....	28,047	1,480,825
Ω BAWAG Group AG.....	22,709	1,106,324
CA Immobilien Anlagen AG.....	8,806	280,830
* DO & Co. AG.....	1,061	143,370
Erste Group Bank AG.....	46,015	1,739,177
EVN AG.....	6,303	149,406
* FACC AG.....	2,711	18,012
* Immofinanz AG.....	6,046	121,319
* Immofinanz AG.....	25,523	0
* Kapsch TrafficCom AG.....	705	8,298
* Lenzing AG.....	1,460	73,498
Mayr Melnhof Karton AG.....	2,688	410,355
Oesterreichische Post AG.....	10,635	387,957
Palfinger AG.....	5,570	163,231
Porr AG.....	7,322	102,073
* Raiffeisen Bank International AG.....	27,193	439,695
* Rosenbauer International AG.....	1,549	49,704
Schoeller-Bleckmann Oilfield Equipment AG.....	5,065	306,959
Telekom Austria AG.....	37,274	283,724
UBM Development AG.....	2,066	56,360
UNIQA Insurance Group AG.....	61,131	499,332
Verbund AG.....	11,469	950,286
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	16,134	431,520
Wienerberger AG.....	13,247	435,043
Zumtobel Group AG.....	11,802	103,123
TOTAL AUSTRIA.....		9,792,356
BELGIUM — (0.9%)		
Ackermans & van Haaren NV.....	10,436	1,817,074
Ageas SA.....	55,510	2,349,919
* Argenx SE, ADR.....	126	63,565
* Argenx SE.....	2,483	1,250,537
Azelis Group NV.....	21,098	545,505
Barco NV.....	12,178	283,407
Bekaert SA.....	19,494	930,463
bpost SA.....	42,897	206,583
Cie d'Entreprises CFE.....	3,294	33,317
Deceuninck NV.....	16,709	42,394
D'ieteren Group.....	2,276	397,495
Econocom Group SA.....	94,041	270,824
Elia Group SA.....	11,919	1,467,527
Etablissements Franz Colruyt NV.....	43,325	1,651,292
EVS Broadcast Equipment SA.....	2,905	70,528
Fagron.....	26,872	478,178
* Galapagos NV.....	13,731	577,037
Gimv NV.....	10,548	487,095

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
* Greenyard NV.....	5,108	\$ 37,506
Immobel SA.....	2,561	101,302
Ion Beam Applications.....	6,811	109,964
Jensen-Group NV.....	797	28,057
KBC Group NV.....	95,647	7,198,851
Lotus Bakeries NV.....	119	952,274
Melexis NV.....	6,543	705,369
#* Ontex Group NV.....	21,609	185,193
* Orange Belgium SA.....	12,728	193,787
Proximus SADP.....	82,479	632,348
# Recticel SA.....	20,914	265,532
Roularta Media Group NV.....	1,354	23,510
Shurgard Self Storage Ltd.....	9,817	447,956
Tessenderlo Group SA.....	4,178	140,140
UCB SA.....	22,098	1,956,717
Umicore SA.....	159,203	4,714,817
Van de Velde NV.....	2,854	106,725
VGP NV.....	4,080	435,593
TOTAL BELGIUM.....		31,158,381
CANADA — (9.3%)		
* 5N Plus, Inc.....	20,597	57,793
Acadian Timber Corp.....	4,200	53,509
ADENTRA, Inc.....	5,850	154,518
# Aecon Group, Inc.....	23,864	198,527
AG Growth International, Inc.....	5,100	210,745
AGF Management Ltd., Class B.....	13,100	77,985
Agnico Eagle Mines Ltd.....	120,496	6,315,486
#* Aimia, Inc.....	19,431	49,069
# AirBoss of America Corp.....	10,023	36,409
Alamos Gold, Inc., Class A.....	161,674	1,996,766
Alimentation Couche-Tard, Inc.....	143,939	7,287,277
AltaGas Ltd.....	84,432	1,666,678
Altus Group Ltd.....	9,257	309,093
Amerigo Resources Ltd.....	13,500	16,585
Andlauer Healthcare Group, Inc.....	8,285	276,575
Andrew Peller Ltd., Class A.....	11,700	36,378
* Argonaut Gold, Inc.....	108,800	46,205
* Aritzia, Inc.....	48,611	924,923
* Ascot Resources Ltd.....	48,000	20,384
Atco Ltd., Class I.....	26,256	749,460
* ATS Corp.....	31,401	1,424,017
# Aura Minerals, Inc.....	2,700	21,090
* AutoCanada, Inc.....	2,455	41,927
B2Gold Corp.....	429,064	1,490,439
Badger Infrastructure Solutions Ltd.....	12,335	300,272
#* Ballard Power Systems, Inc.....	54,599	257,775
# Bank of Montreal.....	111,273	10,339,834
# Bank of Nova Scotia.....	182,557	9,192,961
* Bausch Health Cos., Inc.....	55,248	536,458
BCE, Inc.....	15,161	655,258
Bird Construction, Inc.....	24,125	162,279
Black Diamond Group Ltd.....	1,800	8,409
#* BlackBerry Ltd.....	72,325	368,857
BMTC Group, Inc.....	1,803	21,945
* Bombardier, Inc., Class A.....	800	40,065
* Bombardier, Inc., Class B.....	28,408	1,421,854
Borex, Inc., Class A.....	23,415	605,862
Boyd Group Services, Inc.....	5,946	1,092,388

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	1,000	\$ 11,815
#	37,505	1,264,652
#	253,025	8,830,572
	30,422	1,422,738
	13,287	1,222,775
*	53,760	1,228,412
	11,600	46,447
	3,100	149,117
#	51,264	1,802,439
	29,849	187,879
#*	11,553	210,764
#	155,331	6,842,773
#	30,103	4,134,497
	42,400	1,055,941
	21,679	433,202
*	25,500	402,423
*	66,109	345,422
#	41,397	377,350
	65,615	3,145,778
*	28,848	634,047
	92,598	594,074
	159,571	340,041
*	60,333	6,129,779
	100,596	1,272,469
	7,925	401,524
	2,829	111,946
*	30,300	22,978
	14,457	1,464,146
	46,498	253,885
	3,758	7,939,664
	5,600	65,060
#	88,190	96,975
	1,288	32,419
*	64,125	83,642
*	3,200	18,540
*	15,220	1,185,257
	45,572	3,001,846
	38,876	199,591
*	7,028	31,605
	19,224	301,630
	47,286	328,831
	2,768	41,542
	4,300	9,913
#	70,161	139,402
	600	421,467
*	89,365	876,498
	160,544	2,589,596
	79,878	2,169,212
#	213,968	7,872,906
	84,883	2,050,854
#*	23,204	81,766
	18,286	414,075
*	36,414	69,036
#	10,800	637,279
#*	130,534	687,757
*	27,628	664,170
	13,530	139,132
	2,600	101,326
#	18,000	98,555

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	5,275	\$4,208,479
#	33,139	164,357
	84,789	2,920,499
#	79,741	532,617
	7,443	220,640
	52,169	1,547,287
	15,852	2,482,836
*	18,500	8,839
*	33,964	46,362
#*	48,951	174,266
#*	10,852	6,831
*	5,000	179,843
	31,211	3,594,123
	95,742	1,558,852
	4,013	387,134
#	2,660	19,385
	49,101	1,480,868
*	9,900	8,334
*	6,800	15,780
*	3,000	8,668
	2,547	112,975
*	10,559	124,275
	21,000	681,925
	112,551	670,574
#Ω	73,989	2,087,279
	55,765	3,863,565
*	140,740	383,893
#	41,133	1,281,731
	10,500	19,827
*	2,530	4,873
	6,943	139,002
	48,871	479,945
	35,018	5,173,364
*	31,142	557,351
*	24,230	256,880
Ω	13,374	308,120
*	11,541	54,526
*	34,088	118,138
	3,622	91,357
	21,036	526,598
*	5,860	795,687
	294,349	1,466,190
#	2,300	18,122
#	20,400	489,792
#*	9,500	3,242
#	19,611	590,866
	5,154	86,809
*	73,594	1,293,783
	12,776	741,379
	39,205	3,478,532
	700	33,173
#*	91,530	28,112
*	1,183	18,777
	32,101	430,399
	352,498	3,151,671
#*	5,500	66,330
	4,606	28,118
	64,977	4,179,885
*	33,043	238,303

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Mandalay Resources Corp.....	5,600	\$ 7,177
Manulife Financial Corp.....	120,569	2,411,380
* MDA Ltd.....	4,773	30,151
Melcor Developments Ltd.....	8,127	70,260
Metro, Inc.....	62,868	3,383,551
Morguard Corp.....	1,153	89,764
National Bank of Canada.....	99,170	7,767,245
Neighbourly Pharmacy, Inc.....	1,400	17,008
Neo Performance Materials, Inc.....	9,400	60,806
* New Gold, Inc.....	225,998	265,648
# NFI Group, Inc.....	20,078	164,443
North American Construction Group Ltd.....	22,994	558,984
North West Co., Inc.....	25,905	630,607
Nutrien Ltd.....	44,007	3,031,642
OceanaGold Corp.....	263,630	551,791
Onex Corp.....	23,034	1,414,722
Open Text Corp.....	68,210	2,929,636
* Orla Mining Ltd.....	4,689	21,851
Osisko Gold Royalties Ltd.....	66,808	990,127
* Osisko Mining, Inc.....	30,328	72,218
# Pan American Silver Corp.....	154,797	2,614,989
Park Lawn Corp.....	3,900	68,261
Parkland Corp.....	133,534	3,646,577
Pason Systems, Inc.....	43,730	436,421
Pembina Pipeline Corp.....	78,658	2,491,459
PHX Energy Services Corp.....	29,100	155,580
Polaris Renewable Energy, Inc.....	11,000	119,789
# Pollard Banknote Ltd.....	2,429	47,874
* Precision Drilling Corp.....	3,642	241,966
Premium Brands Holdings Corp.....	14,360	1,168,598
Pulse Seismic, Inc.....	6,600	10,260
# Quarterhill, Inc.....	26,800	31,095
Quebecor, Inc., Class B.....	74,238	1,817,315
RB Global, Inc.....	42,186	2,720,717
Restaurant Brands International, Inc.....	60,815	4,655,969
Richelieu Hardware Ltd.....	27,450	916,353
Rogers Communications, Inc., Class B.....	94,888	4,154,585
Royal Bank of Canada.....	218,176	21,628,805
Russel Metals, Inc.....	31,041	913,587
# Savaria Corp.....	11,100	140,660
#* Seabridge Gold, Inc.....	5,203	66,390
Secure Energy Services, Inc.....	132,240	690,959
* Shawcor Ltd.....	42,530	648,279
* Shopify, Inc., Class A.....	83,082	5,614,604
Sienna Senior Living, Inc.....	7,800	67,906
SNC-Lavalin Group, Inc.....	66,115	1,920,802
* SNDL, Inc.....	4,981	8,318
Softchoice Corp.....	1,533	17,671
Ω Spin Master Corp.....	23,665	630,995
Sprott, Inc.....	3,670	122,640
SSR Mining, Inc.....	70,056	1,020,015
Stantec, Inc.....	42,412	2,871,938
Stella-Jones, Inc.....	32,643	1,657,586
Sun Life Financial, Inc.....	87,924	4,625,871
Superior Plus Corp.....	61,295	459,253
Supremex, Inc.....	7,100	34,352
Sylogist Ltd.....	2,300	12,715
* Taiga Building Products Ltd.....	5,000	10,807
#* Taseko Mines Ltd.....	61,000	92,888

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
TELUS Corp.....	9,416	\$ 167,662
TELUS Corp.....	13,558	241,411
* TELUS International CDA, Inc.....	21,049	196,184
TerraVest Industries, Inc.....	7,060	183,694
TFI International, Inc.....	15,711	2,016,522
Thomson Reuters Corp.....	13,758	1,860,474
Tidewater Midstream & Infrastructure Ltd.....	113,657	93,087
Timbercreek Financial Corp.....	34,530	195,347
TMX Group Ltd.....	43,500	966,557
* Torex Gold Resources, Inc.....	32,393	454,458
Toromont Industries Ltd.....	33,520	2,855,930
Toronto-Dominion Bank.....	202,291	13,339,643
Total Energy Services, Inc.....	24,909	193,430
Transcontinental, Inc., Class A.....	44,098	437,753
Trican Well Service Ltd.....	110,854	348,034
Tricon Residential, Inc.....	61,252	572,215
Triple Flag Precious Metals Corp.....	5,911	81,451
* Trisura Group Ltd.....	11,200	286,742
* Uni-Select, Inc.....	16,419	596,421
* Victoria Gold Corp.....	5,785	37,334
* Viemed Healthcare, Inc.....	9,359	79,084
* Vitalhub Corp.....	5,100	9,708
Wajax Corp.....	10,700	219,980
Wall Financial Corp.....	300	4,379
* Wesdome Gold Mines Ltd.....	42,502	225,942
West Fraser Timber Co. Ltd.....	41,604	3,505,430
Western Forest Products, Inc.....	192,961	150,722
# Wheaton Precious Metals Corp.....	61,224	2,744,672
#* WildBrain Ltd.....	18,132	23,651
Winpak Ltd.....	11,100	341,422
WSP Global, Inc.....	25,596	3,525,965
Yellow Pages Ltd.....	4,252	40,081
TOTAL CANADA.....		307,816,099
CHINA — (0.0%)		
Ω BOC Aviation Ltd.....	8,800	73,763
China Gold International Resources Corp. Ltd.....	34,632	138,932
* Fountain SET Holdings Ltd.....	74,000	6,036
*†† Hanfeng Evergreen, Inc.....	2,300	0
TOTAL CHINA.....		218,731
DENMARK — (3.7%)		
* ALK-Abello AS.....	42,500	462,760
Alm Brand AS.....	365,365	582,303
* Ambu AS, Class B.....	27,387	404,062
* Bang & Olufsen AS.....	44,123	69,357
#* Bavarian Nordic AS.....	35,084	752,728
* Brodrene Hartmann AS.....	739	30,900
Carlsberg AS, Class B.....	12,475	1,871,027
cBrain AS.....	2,697	59,553
* Chemometec AS.....	4,426	297,008
Chr Hansen Holding AS.....	43,390	3,278,706
Coloplast AS, Class B.....	27,047	3,362,115
Columbus AS.....	33,734	32,033
* Danske Bank AS.....	143,115	3,398,274
* Demant AS.....	39,254	1,562,104
DSV AS.....	31,410	6,286,347
FLSmidth & Co. AS.....	26,410	1,249,555

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	455	\$ 22,805
* Fluegger Group AS.....	9,755	4,021,007
* Genmab AS.....	33,366	889,697
* GN Store Nord AS.....	139,870	694,237
H Lundbeck AS.....	18,301	82,075
H Lundbeck AS, Class A.....	7,825	97,860
#* H+H International AS, Class B.....	1,302	10,522
* Huscompagniet AS.....	80,337	1,623,307
* ISS AS.....	21,728	1,643,608
* Jyske Bank AS.....	18,155	266,791
Matas AS.....	20,212	938,214
#*Ω Netcompany Group AS.....	5,922	111,536
* Nilfisk Holding AS.....	22,631	1,293,051
* NKT AS.....	5,720	68,848
#*Ω NNIT AS.....	2,886	26,816
North Media AS.....	11,449	1,844,434
Novo Nordisk AS, Sponsored ADR.....	359,947	58,042,243
Novo Nordisk AS, Class B.....	50,739	2,544,728
* Novozymes AS, Class B.....	3,647	227,600
* NTG Nordic Transport Group AS, Class A.....	23,374	2,033,993
Ω Orsted AS.....	52,533	5,254,977
Pandora AS.....	758	12,305
Parken Sport & Entertainment AS.....	7,791	369,804
Per Aarsleff Holding AS.....	16,997	2,419,059
Ringkjoebing Landbobank AS.....	18,827	1,627,271
Royal Unibrew AS.....	2,621	40,055
#* RTX AS.....	3,035	240,830
Schouw & Co. AS.....	19,962	2,140,456
SimCorp AS.....	3,891	290,866
Solar AS, Class B.....	1,967	67,784
SP Group AS.....	35,908	570,960
Spar Nord Bank AS.....	4,139	111,159
Sparekassen Sjaelland-Fyn AS.....	24,097	1,155,650
Sydbank AS.....	3,151	32,111
* TCM Group AS.....	528	59,520
Tivoli AS.....	22,501	1,019,968
Topdanmark AS.....	115,786	2,286,056
Tryg AS.....	133,631	3,574,156
* Vestas Wind Systems AS.....	7,258	251,873
* Zealand Pharma AS.....		
TOTAL DENMARK.....		<u>121,707,064</u>
FINLAND — (1.7%)		
	23,868	246,719
Aktia Bank Oyj.....	17,155	171,011
Alma Media Oyj.....	9,982	51,813
Anora Group Oyj.....	10,737	81,067
Aspo Oyj.....	2,881	12,619
# Bittium Oyj.....	20,036	956,926
Cargotec Oyj, Class B.....	15,878	149,488
Caverion Oyj.....	8,489	52,697
# Citycon Oyj.....	6,198	39,657
Digia Oyj.....	38,873	2,027,826
Elisa Oyj.....	6,936	168,283
Ω Enento Group Oyj.....	1,285	8,424
# Enersense International Oyj.....	600	11,254
eQ Oyj.....	498	10,737
Evli Oyj, Class B.....	6,430	114,614
Fiskars Oyj Abp.....	29,373	72,366
F-Secure Oyj.....	6,908	6,741
Glaston Oyj Abp.....		

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	1,109	\$ 26,334
	5,142	134,492
	46,715	1,660,602
#	2,760	9,873
*	1,295	15,273
#	12,213	70,255
	51,885	813,850
	56,954	1,140,880
	177,351	3,548,561
	27,323	266,952
	87,985	4,512,997
	35,033	1,273,333
#	25,784	276,810
	15,410	152,505
#	133	1,365
#	68,144	549,777
	307,285	3,492,007
	13,200	258,937
	102,632	3,778,404
#	1,829	18,290
	455,584	1,790,876
	68,512	269,937
	546,262	6,184,166
	3,602	114,648
	17,876	23,346
	80,101	97,549
	10,006	390,268
	41,644	1,600,425
	172,295	891,394
*	8,421	79,964
	5,991	210,095
	3,879	31,711
*	6,464	536,146
	66,133	139,807
	2,115	7,384
	7,790	275,581
Ω	19,791	200,225
	102,797	4,529,917
	43,245	342,144
	7,835	90,280
	178,403	2,187,089
	2,079	22,212
#	4,208	30,800
#*	22,408	12,378
*	2,478	9,716
Ω	65,640	532,814
	73,996	1,887,830
	23,971	370,189
	67,976	2,250,527
	27,251	862,331
	10,898	441,918
	71,617	1,899,693
#	4,781	13,951
	102,625	1,289,265
*	37,806	41,705
#	56,931	137,365
TOTAL FINLAND.....		<u>55,979,385</u>

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (9.6%)		
ABC arbitrage.....	8,971	\$ 58,612
Aeroports de Paris.....	6,961	961,258
Airbus SE.....	113,134	16,664,640
AKWEL.....	2,084	37,521
Ω ALD SA.....	155,355	1,650,566
# Alstom SA.....	93,289	2,856,532
Altamir.....	2,530	76,484
Alten SA.....	14,792	2,130,548
Ω Amundi SA.....	21,494	1,318,989
Arkema SA.....	29,416	3,172,192
Assystem SA.....	1,932	97,207
* Atos SE.....	38,461	399,511
Aubay.....	2,680	125,843
AXA SA.....	271,943	8,359,214
Axway Software SA.....	5,522	145,035
* Bastide le Confort Medical.....	1,130	34,181
Beneteau SA.....	17,564	286,762
# Bigben Interactive.....	7,028	36,591
BioMerieux.....	9,441	1,013,485
BNP Paribas SA.....	151,420	9,985,815
Boiron SA.....	1,876	103,805
Bouygues SA.....	73,454	2,631,236
# Bureau Veritas SA.....	144,805	3,976,894
Capgemini SE.....	56,108	10,167,811
Carrefour SA.....	332,988	6,656,807
#* Casino Guichard Perrachon SA.....	15,160	39,518
# Catana Group.....	13,147	106,526
CBo Territoria.....	19,983	78,452
# Cegedim SA.....	4,449	104,659
* CGG SA.....	495,044	348,294
Cie des Alpes.....	8,863	130,338
Cie Plastic Omnium SA.....	14,920	290,564
#* Claranova SE.....	24,407	40,888
# Clariane SE.....	17,758	138,278
Coface SA.....	53,480	783,423
Credit Agricole SA.....	191,991	2,383,640
Danone SA.....	35,412	2,162,495
Dassault Aviation SA.....	4,499	873,982
Dassault Systemes SE.....	78,477	3,354,000
Derichebourg SA.....	44,483	274,258
Edenred.....	41,805	2,715,250
Eiffage SA.....	41,730	4,341,486
*Ω Elior Group SA.....	49,414	125,938
Elis SA.....	51,341	1,060,711
Equasens.....	1,753	161,347
EssilorLuxottica SA.....	12,599	2,534,606
Eurofins Scientific SE.....	37,806	2,600,168
Ω Euronext NV.....	28,689	2,183,625
# Eutelsat Communications SA.....	93,871	632,331
* Exail Technologies SA.....	849	17,313
Exclusive Networks SA.....	348	7,427
Exel Industries, Class A.....	353	20,884
# Fnac Darty SA.....	13,474	469,722
* Forvia.....	43,818	1,100,908
Gaztransport Et Technigaz SA.....	19,169	2,337,913
Getlink SE.....	60,839	1,069,389
* GL Events.....	4,130	83,621
Groupe Crit.....	1,898	163,650
Groupe SFPI.....	8,310	17,573

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	1,951	\$ 45,826
*	9,012	30,037
	8,089	17,903,099
	1,318	22,019
*	749	214,781
	5,808	201,684
	2,778	161,190
	2,617	188,891
	21,587	2,720,541
	21,861	1,092,831
#	7,542	150,483
*	32,150	602,466
#	10,592	291,592
	13,378	7,681,184
Ω	69,649	2,659,015
	641	26,185
	972	131,477
	10,147	323,169
	44,084	4,419,628
	233	14,657
	2,079	54,343
#	1,459	46,975
*	50,782	23,619,186
	1,274	21,579
	55,094	51,169,518
#Ω	14,878	156,216
	4,378	126,370
	5,940	279,577
	16,325	230,602
#*	7,550	16,463
Ω	21,971	722,434
	11,733	1,041,659
	29,792	504,449
	1,390	10,513
	5,443	81,998
#*	6,601	21,760
	977,626	11,050,923
	14,069	3,101,814
*	7,107	12,084
#*	4,815	10,032
	49,553	3,995,229
	15,198	338,829
#*††	633	0
#	8,886	1,525,356
	67,621	2,970,025
	142,020	3,425,843
	98	89,309
	15,937	677,038
	50,344	1,241,399
	24,710	4,102,184
#	200	41,558
	101,017	10,776,950
	4,372	1,367,874
	48,933	8,728,508
	113,843	3,402,251
	9,750	1,091,472
	165,187	1,070,164
#*	1,376	177,957
*Ω	20,526	154,009

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	10,512	\$ 642,648
	419	50,700
	144,733	3,936,265
	3,918	229,202
*	3,847	756,048
	8,190	1,780,794
	60,608	1,819,328
	917	111,157
	4,445	207,726
	4,886	177,047
	91,651	2,088,910
	12,431	1,802,977
#	25,710	210,251
	22,877	3,422,165
	4,406	390,528
	9,721	247,388
*	905	6,865
	3,424	501,380
*	47,319	1,591,418
	59,409	1,342,891
*	69,223	903,125
#*	23,597	4,973
	64,364	7,559,383
	1,494	460,170
	257,984	2,303,367
#*	8,088	140,533
	1,133	22,308
	5,088	302,061
*Ω	91,708	3,635,250
TOTAL FRANCE		<u>318,682,779</u>
GERMANY — (6.6%)		
	25,419	106,217
*	2,117	15,070
	1,263	147,511
	30,568	6,171,222
#*	1,236	27,171
	1,306	56,145
	3,172	84,163
	51,751	12,368,456
	138	2,934
	3,458	410,664
*	417,762	649,041
	2,495	605,821
Ω	766	11,278
	16,913	1,592,059
*Ω	23,549	253,769
	2,142	35,124
	64,507	7,866,627
	7,917	331,786
	46,174	2,032,285
	12,043	1,559,633
	2,343	123,040
	1,981	99,993
	12,800	463,414
*	35,509	169,567
	75,979	5,894,801
	9,579	275,806
	8,980	1,040,608

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* CECONOMY AG.....	84,400	\$ 252,901
CENIT AG.....	3,758	52,039
Cewe Stiftung & Co. KGaA.....	3,729	385,408
* Cherry SE.....	1,260	6,255
Commerzbank AG.....	315,729	3,776,592
CompuGroup Medical SE & Co. KgaA.....	13,885	705,160
*Ω Covestro AG.....	92,784	4,984,253
CropEnergies AG.....	3,752	37,746
CTS Eventim AG & Co. KGaA.....	22,121	1,509,669
Daimler Truck Holding AG.....	117,058	4,393,221
*Ω Delivery Hero SE.....	35,691	1,620,004
Dermapharm Holding SE.....	3,903	190,654
Deutsche Bank AG.....	50,784	562,947
Deutsche Beteiligungs AG.....	6,612	220,295
Deutsche Boerse AG.....	28,959	5,548,588
Ω Deutsche Pfandbriefbank AG.....	34,408	286,374
Deutsche Telekom AG, Sponsored ADR.....	2,413	52,434
Deutsche Telekom AG.....	353,124	7,698,539
Deutsche Wohnen SE.....	9,457	237,258
Deutz AG.....	27,374	150,621
* DFV Deutsche Familienversicherung AG.....	1,942	16,140
DHL Group.....	105,096	5,404,374
# DIC Asset AG.....	22,026	108,494
DMG Mori AG.....	1,474	68,881
* Dr Hoenle AG.....	1,006	24,996
Draegerwerk AG & Co. KGaA.....	1,079	47,903
Duerr AG.....	22,581	704,538
Ω DWS Group GmbH & Co. KGaA.....	13,334	468,114
E.ON SE.....	442,317	5,595,452
Eckert & Ziegler Strahlen- und Medizintechnik AG.....	2,565	101,515
ElringKlinger AG.....	8,199	70,312
#* Encavis AG.....	53,930	904,287
Energiekontor AG.....	2,603	226,065
Evonik Industries AG.....	40,137	831,358
* Evotec SE.....	1,204	31,715
Fabasoft AG.....	1,372	27,653
Fielmann AG.....	6,642	341,246
* flatexDEGIRO AG.....	15,046	148,319
FORTEC Elektronik AG.....	383	11,965
* Fraport AG Frankfurt Airport Services Worldwide.....	7,797	411,954
Freenet AG.....	57,573	1,425,114
Fresenius Medical Care AG & Co. KGaA.....	33,757	1,753,153
Fresenius SE & Co. KGaA.....	53,567	1,681,047
FUCHS SE.....	15,112	498,797
GEA Group AG.....	74,992	3,182,796
Gesco SE.....	3,348	83,607
GFT Technologies SE.....	9,787	284,018
* Grand City Properties SA.....	24,368	200,964
GRENKE AG.....	8,894	245,303
H&R GmbH & Co. KGaA.....	8,388	48,584
Hamburger Hafen und Logistik AG.....	7,861	103,325
Hannover Rueck SE.....	15,793	3,369,817
Hawesko Holding SE.....	1,210	49,630
#* Heidelberger Druckmaschinen AG.....	91,729	146,173
Hella GmbH & Co. KGaA.....	1,285	101,828
* HelloFresh SE.....	89,457	2,550,874
Henkel AG & Co. KGaA.....	14,437	1,008,890
Hensoldt AG.....	22,514	765,476
Hochtief AG.....	4,878	480,508

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	4,575	\$ 370,050
	28,549	2,305,290
*	419	87,425
	10,640	284,748
	119,228	5,238,337
	1,087	37,178
Ω	22,434	155,892
	3,842	63,354
	15,445	499,563
Ω	6,051	352,566
	50	751
	33,411	1,400,022
	36,269	384,137
	712	46,917
	26,416	1,858,046
*	6,934	133,075
	12,351	268,625
	5,640	679,634
	1,786	112,439
	34,586	1,166,454
	3,048	63,823
*	3,567	31,500
*	596	11,071
*	4,201	80,955
	184,243	14,714,183
*	64,484	560,700
	30,396	182,376
	14,502	3,386,383
	15,614	5,877,826
	2,544	61,398
#*	3,729	353,270
	27,022	1,966,364
	1,058	124,588
	4,699	300,377
*	11,568	163,462
	8,633	152,316
	2,457	85,519
	26,565	271,804
	1,776	294,070
	7,350	107,647
#	83,505	830,147
	3,733	115,500
	61,385	4,148,477
*	4,197	98,859
*	69,054	3,234,828
	3,119	2,334,752
#*Ω	497	57,624
	14,231	4,030,874
	18,294	790,211
	6,396	91,396
	1,458	198,798
	79,831	10,889,871
Ω	7,312	483,365
	707	162,210
	109,106	18,596,261
*	132,970	2,252,729
Ω	26,737	1,553,508
	7,230	871,805
#*	5,600	533,894

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Software AG.....	32,296	\$ 1,108,812
Stabilus SE.....	11,845	675,306
Stemmer Imaging AG.....	511	20,506
STRATEC SE.....	2,751	154,408
Stroeer SE & Co. KGaA.....	12,716	614,964
Suedzucker AG.....	1,210	20,948
SUESS MicroTec SE.....	7,059	176,114
Surteco Group SE.....	706	13,728
* SUSE SA.....	7,867	92,668
Symrise AG.....	21,752	2,376,009
Synlab AG.....	1,211	11,994
* TAG Immobilien AG.....	54,788	615,848
Takkt AG.....	14,419	207,158
* Talanx AG.....	18,285	1,119,771
*Ω TeamViewer SE.....	79,652	1,353,976
Technotrans SE.....	943	27,594
Telefonica Deutschland Holding AG.....	313,642	845,071
thyssenkrupp AG.....	70,329	559,142
United Internet AG.....	27,652	413,980
USU Software AG.....	451	10,916
# VERBIO Vereinigte BioEnergie AG.....	13,879	676,554
* Vitesco Technologies Group AG, Class A.....	4,912	420,094
Volkswagen AG.....	5,799	926,771
Vonovia SE.....	6,409	149,330
Vossloh AG.....	3,530	158,301
Wacker Chemie AG.....	4,710	731,877
Wacker Neuson SE.....	12,326	319,719
Washtec AG.....	4,609	177,296
* Westwing Group SE.....	3,418	30,192
Wuestenrot & Wuerttembergische AG.....	14,275	247,048
*Ω Zalando SE.....	14,884	513,865
Zeal Network SE.....	1,900	73,160
TOTAL GERMANY.....		218,942,712
HONG KONG — (1.5%)		
Aeon Credit Service Asia Co. Ltd.....	18,000	12,812
AIA Group Ltd.....	1,762,200	17,630,345
#* Aidigong Maternal & Child Health Ltd.....	728,000	33,706
Analogue Holdings Ltd.....	192,000	34,769
APAC Resources Ltd.....	80,000	11,677
#* Apollo Future Mobility Group Ltd.....	1,728,000	29,003
* Asia Standard International Group Ltd.....	80,000	6,244
ASMPT Ltd.....	69,700	679,860
Best Mart 360 Holdings Ltd.....	48,000	12,576
BOC Hong Kong Holdings Ltd.....	512,000	1,562,646
* BOCOM International Holdings Co. Ltd.....	343,000	17,940
*†† Brightoil Petroleum Holdings Ltd.....	229,000	0
Chen Hsong Holdings.....	46,000	10,060
* China Star Entertainment Ltd.....	130,000	13,372
* Chinese Estates Holdings Ltd.....	140,000	39,818
Chow Sang Sang Holdings International Ltd.....	197,000	229,766
Chow Tai Fook Jewellery Group Ltd.....	554,000	967,232
Chuang's China Investments Ltd.....	190,000	4,869
Chuang's Consortium International Ltd.....	92,000	6,850
CITIC Telecom International Holdings Ltd.....	444,000	178,332
CK Asset Holdings Ltd.....	273,823	1,585,728
CMBC Capital Holdings Ltd.....	52,250	7,036
* C-Mer Eye Care Holdings Ltd.....	148,000	77,151
#†† Convoy, Inc.....	528,000	2,119

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Cowell e Holdings, Inc.....	46,000	\$ 86,250
* CSC Holdings Ltd.....	12,550,000	53,488
CSI Properties Ltd.....	690,000	11,961
#*†† CW Group Holdings Ltd.....	85,500	0
Dah Sing Banking Group Ltd.....	108,000	80,910
Dah Sing Financial Holdings Ltd.....	43,600	107,719
Dickson Concepts International Ltd.....	63,000	35,393
* Digital Domain Holdings Ltd.....	290,000	8,645
Dynamic Holdings Ltd.....	16,000	23,033
EC Healthcare.....	238,000	142,684
Emperor International Holdings Ltd.....	402,000	28,087
Emperor Watch & Jewellery Ltd.....	490,000	12,360
* ENM Holdings Ltd.....	376,000	25,612
* Esprit Holdings Ltd.....	1,098,100	80,496
EuroEyes International Eye Clinic Ltd., Class C.....	26,000	16,379
Far East Consortium International Ltd.....	489,043	115,602
*Ω FIT Hon Teng Ltd.....	345,000	60,410
FSE Lifestyle Services Ltd.....	50,000	38,871
* Fullwealth International Group Holdings Ltd.....	48,000	1,330
Giordano International Ltd.....	560,000	199,251
Glorious Sun Enterprises Ltd.....	129,000	14,036
#* Gold Fin Holdings.....	44,000	0
Great Eagle Holdings Ltd.....	113,693	212,319
* Greentech Technology International Ltd.....	432,000	26,926
G-Resources Group Ltd.....	130,050	27,985
Guoco Group Ltd.....	10,000	81,492
Guotai Junan International Holdings Ltd.....	265,000	22,866
* Haitong International Securities Group Ltd.....	1,268,383	119,010
Hang Lung Properties Ltd.....	111,000	173,221
Hang Seng Bank Ltd.....	73,900	1,129,603
Hanison Construction Holdings Ltd.....	137,806	19,488
Henderson Land Development Co. Ltd.....	211,740	654,524
HKBN Ltd.....	308,000	168,253
HKR International Ltd.....	342,800	85,969
Hon Kwok Land Investment Co. Ltd.....	26,000	6,497
Hong Kong Exchanges & Clearing Ltd.....	101,500	4,279,443
Hong Kong Ferry Holdings Co. Ltd.....	92,000	60,388
Hong Kong Technology Venture Co. Ltd.....	163,000	96,853
Hongkong Chinese Ltd.....	58,000	3,310
Ω Honma Golf Ltd.....	11,500	4,896
Hysan Development Co. Ltd.....	122,000	288,281
* IGG, Inc.....	424,000	216,084
* Imagi International Holdings Ltd.....	56,000	2,091
Ω Impro Precision Industries Ltd.....	96,000	33,179
International Housewares Retail Co. Ltd.....	169,000	57,256
* ITC Properties Group Ltd.....	49,758	5,461
K Wah International Holdings Ltd.....	572,000	187,348
Karrie International Holdings Ltd.....	132,000	11,847
Kerry Logistics Network Ltd.....	167,000	206,198
Kerry Properties Ltd.....	250,500	541,572
Kowloon Development Co. Ltd.....	234,000	246,485
* KRP Development Holdings Ltd.....	33,000	4,499
* Lai Sun Development Co. Ltd.....	55,350	9,726
Liu Chong Hing Investment Ltd.....	96,000	75,036
L'Occitane International SA.....	312,750	960,952
Luk Fook Holdings International Ltd.....	167,000	440,931
Lung Kee Bermuda Holdings.....	44,000	10,745
Man Wah Holdings Ltd.....	454,000	394,001
MECOM Power & Construction Ltd.....	864,750	114,601

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Midland Holdings Ltd.....	251,026	\$ 24,552
Modern Dental Group Ltd.....	116,000	47,002
MTR Corp. Ltd.....	79,500	366,360
* NagaCorp Ltd.....	377,140	237,565
* NEW Concepts Holdings Ltd.....	108,000	7,647
New World Development Co. Ltd.....	313,000	774,040
*†† NewOcean Energy Holdings Ltd.....	550,000	494
NWS Holdings Ltd.....	455,242	522,137
Oriental Watch Holdings.....	142,476	81,994
* Pacific Century Premium Developments Ltd.....	162,000	7,499
PC Partner Group Ltd.....	72,000	35,887
PCCW Ltd.....	787,000	402,393
Pentamaster International Ltd.....	126,000	16,158
Perfect Medical Health Management Ltd.....	183,000	102,353
Pico Far East Holdings Ltd.....	406,000	70,992
Playmates Holdings Ltd.....	90,000	7,617
Playmates Toys Ltd.....	96,000	9,734
Plover Bay Technologies Ltd.....	80,000	25,253
Power Assets Holdings Ltd.....	201,500	1,056,106
Prada SpA.....	152,700	1,086,892
* PT International Development Co. Ltd.....	585,000	7,070
*Ω Samsonite International SA.....	578,700	1,724,608
* Shun Tak Holdings Ltd.....	94,000	15,754
Singamas Container Holdings Ltd.....	410,000	35,289
Sino Land Co. Ltd.....	622,227	763,798
*# SJM Holdings Ltd.....	337,000	156,454
Soundwill Holdings Ltd.....	11,500	8,879
Sun Hung Kai & Co. Ltd.....	117,000	43,569
Sun Hung Kai Properties Ltd.....	157,707	1,980,267
* Suncorp Technologies Ltd.....	290,000	7,488
Swire Pacific Ltd., Class A.....	62,000	518,273
Swire Pacific Ltd., Class B.....	52,500	70,318
Swire Properties Ltd.....	77,600	194,724
TAI Cheung Holdings Ltd.....	170,000	79,290
Tai Hing Group Holdings Ltd.....	112,000	13,806
Techtronic Industries Co. Ltd.....	304,000	3,453,607
* Television Broadcasts Ltd.....	118,200	74,513
* Theme International Holdings Ltd.....	2,740,000	306,415
Town Health International Medical Group Ltd.....	952,000	39,155
Tradelink Electronic Commerce Ltd.....	224,000	26,457
United Laboratories International Holdings Ltd.....	252,000	202,126
Value Partners Group Ltd.....	356,000	134,802
Vesync Co. Ltd.....	24,000	10,162
VSTECS Holdings Ltd.....	258,400	131,131
VTech Holdings Ltd.....	48,500	302,464
* Wai Kee Holdings Ltd.....	120,000	23,192
* Wang On Group Ltd.....	2,940,000	21,632
Wharf Real Estate Investment Co. Ltd.....	206,000	1,105,492
Wing Tai Properties Ltd.....	18,000	7,650
* Xingye Alloy Materials Group Ltd.....	73,000	9,850
YTO International Express & Supply Chain Technology Ltd.....	82,000	17,004
* Yunfeng Financial Group Ltd.....	28,000	4,451
* Zensun Enterprises Ltd.....	111,999	9,254
* Zhaobangji Properties Holdings Ltd.....	376,000	16,165
TOTAL HONG KONG.....		<u>51,673,548</u>
IRELAND — (0.6%)		
AIB Group PLC.....	296,887	1,396,456
Bank of Ireland Group PLC.....	414,757	4,376,021

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (Continued)		
Cairn Homes PLC.....	358,413	\$ 430,330
FBD Holdings PLC.....	11,875	168,430
* Flutter Entertainment PLC.....	22,390	4,454,077
Glanbia PLC.....	53,937	836,776
*Ω Glenveagh Properties PLC.....	277,630	327,843
Kerry Group PLC, Class A.....	9,837	977,314
Kingspan Group PLC.....	31,753	2,548,608
* Permanent TSB Group Holdings PLC.....	12,093	30,315
Smurfit Kappa Group PLC.....	126,941	5,023,185
TOTAL IRELAND.....		<u>20,569,355</u>
ISRAEL — (0.6%)		
* Afcon Holdings Ltd.....	885	22,662
#* AFI Properties Ltd.....	6,869	278,700
Africa Israel Residences Ltd.....	1,238	60,647
* Airport City Ltd.....	15,757	237,587
* Allot Ltd.....	5,136	12,734
Alony Hetz Properties & Investments Ltd.....	35,898	301,598
Arad Ltd.....	4,385	68,968
# Ashtrom Group Ltd.....	9,421	141,903
Atreyu Capital Markets Ltd.....	794	11,004
AudioCodes Ltd.....	7,806	78,372
Automatic Bank Services Ltd.....	3,721	15,381
* Avgol Industries 1953 Ltd.....	36,631	14,168
* Azorim-Investment Development & Construction Co. Ltd.....	25,722	89,409
Azrieli Group Ltd.....	2,180	124,053
Bank Leumi Le-Israel BM.....	185,276	1,478,988
* Bet Shemesh Engines Holdings 1997 Ltd.....	2,007	54,489
Bezeq The Israeli Telecommunication Corp. Ltd.....	377,908	499,990
* Big Shopping Centers Ltd.....	954	89,723
Blue Square Real Estate Ltd.....	1,444	88,250
Carasso Motors Ltd.....	14,778	67,273
* Clal Insurance Enterprises Holdings Ltd.....	26,674	406,311
* Compugen Ltd.....	10,549	11,802
Danel Adir Yeoshua Ltd.....	2,526	199,393
Delek Automotive Systems Ltd.....	15,720	113,849
Delta Galil Ltd.....	5,707	225,167
# Delta Israel Brands Ltd.....	1,130	12,124
Direct Finance of Direct Group 2006 Ltd.....	128	15,790
Dor Alon Energy in Israel 1988 Ltd.....	1,328	25,928
E&M Computing Ltd.....	5,670	14,424
Elbit Systems Ltd.....	1,879	398,780
Electra Consumer Products 1970 Ltd.....	3,684	92,016
Electra Ltd.....	772	339,892
Electra Real Estate Ltd.....	5,625	70,615
* Ellomay Capital Ltd.....	1,542	26,348
Energix-Renewable Energies Ltd.....	97,434	356,564
* Enlight Renewable Energy Ltd.....	24,191	465,897
FMS Enterprises Migun Ltd.....	2,021	63,823
Formula Systems 1985 Ltd.....	3,228	234,239
Formula Systems 1985 Ltd., Sponsored ADR.....	1,529	110,853
Fox Wizel Ltd.....	3,912	326,390
Gav-Yam Lands Corp. Ltd.....	23,616	169,553
* Gilat Satellite Networks Ltd.....	7,921	49,823
* Hagag Group Real Estate Development.....	10,016	37,627
* Hamat Group Ltd.....	6,948	27,224
Harel Insurance Investments & Financial Services Ltd.....	57,285	451,810
Hilan Ltd.....	5,191	254,217
# Hiper Global Ltd.....	5,670	23,903

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
ICL Group Ltd.....	107,279	\$ 714,316
IDI Insurance Co. Ltd.....	3,770	77,942
* IES Holdings Ltd.....	1,083	75,153
Ilex Medical Ltd.....	2,010	41,576
Inrom Construction Industries Ltd.....	35,497	129,430
Isracard Ltd.....	70,682	293,120
Israel Canada T.R Ltd.....	19,869	49,196
Israel Discount Bank Ltd., Class A.....	203,262	1,076,628
Israel Land Development Co. Ltd.....	4,742	44,668
Israel Shipyards Industries Ltd.....	450	11,660
Isras Investment Co. Ltd.....	699	143,287
* Kamada Ltd.....	6,587	32,632
Klil Industries Ltd.....	267	13,326
M Yochananof & Sons Ltd.....	2,246	102,110
Magic Software Enterprises Ltd.....	5,211	65,431
Malam - Team Ltd.....	2,870	49,193
Matrix IT Ltd.....	13,031	260,465
Maytronics Ltd.....	9,928	135,223
Mega Or Holdings Ltd.....	5,911	130,381
Meliron Ltd.....	3,104	205,124
MENIF - Financial Services Ltd.....	4,631	11,832
Menora Mivtachim Holdings Ltd.....	10,987	234,505
Meshulam Levinstein Contracting & Engineering Ltd.....	498	39,905
Migdal Insurance & Financial Holdings Ltd.....	177,504	219,511
Mivne Real Estate KD Ltd.....	124,198	327,436
* Mivtach Shamir Holdings Ltd.....	1,600	42,860
Mizrahi Tefahot Bank Ltd.....	14,306	516,517
* Netanel Menivim Ltd.....	2,330	1,476
* Nice Ltd.....	528	114,930
#* Nice Ltd., Sponsored ADR.....	4,410	960,719
* Nova Ltd.....	3,694	459,179
Novolog Ltd.....	129,670	71,655
Oil Refineries Ltd.....	1,016,093	324,808
One Software Technologies Ltd.....	14,338	190,377
* OY Nofar Energy Ltd.....	585	13,733
Palram Industries 1990 Ltd.....	1,658	13,050
* Paz Oil Co. Ltd.....	7,173	779,935
Peninsula Group Ltd.....	14,086	6,895
* Perion Network Ltd.....	10,361	374,607
Phoenix Holdings Ltd.....	73,547	754,640
Plasson Industries Ltd.....	1,135	50,325
Pluri, Inc.....	5,947	4,487
Polyram Plastic Industries Ltd.....	4,587	11,844
Prashkovsky Investments & Construction Ltd.....	4,675	108,525
* Priortech Ltd.....	1,051	25,557
Qualitau Ltd.....	725	9,744
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	3,808	230,013
# Rapac Communication & Infrastructure Ltd.....	1,869	13,535
Retailors Ltd.....	2,963	64,077
Sano-Brunos Enterprises Ltd.....	978	55,902
* Scope Metals Group Ltd.....	3,768	132,320
# Shapir Engineering & Industry Ltd.....	20,911	149,060
* Shikun & Binui Ltd.....	39,157	107,219
* Shufersal Ltd.....	63,751	338,069
* Strauss Group Ltd.....	2,900	68,295
Summit Real Estate Holdings Ltd.....	10,702	148,307
Suny Cellular Communication Ltd.....	47,494	17,969
Tadiran Group Ltd.....	1,256	100,950
Telsys Ltd.....	479	32,601

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	55,380	\$ 465,192
Victory Supermarket Chain Ltd.....	3,518	34,693
YD More Investments Ltd.....	9,397	22,746
YH Dimri Construction & Development Ltd.....	3,362	237,532
TOTAL ISRAEL.....		<u>19,798,654</u>
ITALY — (2.2%)		
A2A SpA.....	277,251	528,983
ACEA SpA.....	27,501	336,938
#* Aeffe SpA.....	9,974	12,737
Amplifon SpA.....	72,785	2,462,468
Ω Anima Holding SpA.....	91,154	351,233
Ariston Holding NV.....	6,677	62,236
Arnoldo Mondadori Editore SpA.....	81,401	191,784
Ascopiave SpA.....	41,478	104,172
Assicurazioni Generali SpA.....	192,168	4,093,278
* Avio SpA.....	4,827	48,111
Azimut Holding SpA.....	68,448	1,616,233
Banca Generali SpA.....	29,500	1,105,086
Banca IFIS SpA.....	9,820	173,430
Banca Mediolanum SpA.....	89,340	868,110
BasicNet SpA.....	14,461	76,585
Ω BFF Bank SpA.....	34,761	392,361
Biesse SpA.....	2,682	36,144
BPER Banca.....	452,881	1,567,106
Brunello Cucinelli SpA.....	13,427	1,135,259
Cairo Communication SpA.....	29,772	57,064
Ω Carel Industries SpA.....	17,287	494,793
Cembre SpA.....	365	13,002
* CIR SpA-Compagnie Industriali.....	136,243	60,627
Credito Emiliano SpA.....	22,111	189,028
Danieli & C Officine Meccaniche SpA.....	10,707	205,780
Danieli & C Officine Meccaniche SpA.....	3,303	81,714
Datalogic SpA.....	3,188	23,715
Davide Campari-Milano NV.....	81,526	1,096,433
De' Longhi SpA.....	6,671	169,274
DiaSorin SpA.....	4,286	480,855
# Digital Bros SpA.....	2,171	33,552
Elica SpA.....	6,100	17,217
Emak SpA.....	29,507	34,215
Ω Enav SpA.....	38,380	165,031
Enel SpA.....	550,204	3,793,765
Esprinet SpA.....	14,964	88,009
* Eurotech SpA.....	3,709	12,590
* Exprivia SpA.....	5,998	10,478
Ferrari NV.....	19,385	6,212,594
* Fiera Milano SpA.....	4,147	10,787
Fila SpA.....	4,512	40,184
* Fincantieri SpA.....	63,031	36,172
FincoBank Banca Finco SpA.....	192,743	2,992,766
* Garofalo Health Care SpA.....	4,444	20,330
Gefran SpA.....	856	8,334
* Geox SpA.....	18,566	16,837
GPI SpA.....	959	11,537
Gruppo MutuiOnline SpA.....	7,943	284,404
Hera SpA.....	415,497	1,290,134
IMMSI SpA.....	75,654	40,018
Intercos SpA.....	918	16,003
Interpump Group SpA.....	12,397	674,506

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	1,577,163	\$ 4,560,630
	80,792	163,725
	274,328	1,616,297
	2,613	21,810
	3,302	90,756
*	71,673	679,787
	5,927	32,566
*	109,260	119,482
	144,403	1,955,126
	2,541	82,216
#	67,483	277,255
	206,799	2,755,927
	537,823	284,546
#	98,704	76,148
	57,345	4,138,796
*Ω	193,488	1,675,607
	1,095	10,309
Ω	131,786	362,137
	1,625	103,793
	84,642	332,824
Ω	3,441	36,171
	39,852	1,589,104
	25,432	1,313,310
	8,105	878,072
	61,164	48,396
	1,290	41,609
	1,885	60,547
*	45,604	58,153
	17,294	281,642
	4,592	178,358
	78,580	112,372
	4,695	550,094
	342,709	1,801,540
	9,426	266,159
	14,523	99,320
	283,360	5,823,048
	25,548	247,885
Ω	47,176	435,198
*	21,884	200,113
*	4,017,249	1,158,058
*	1,068,081	299,474
	200	3,323
	21,251	711,696
	135,631	1,145,947
	6,582	122,935
*	1,790	81,290
	2,388	57,233
	25,903	655,870
#Ω	9,248	98,686
	168,219	936,589
	160,989	413,701
#	12,528	24,525
TOTAL ITALY.....		<u>72,914,157</u>
JAPAN — (20.2%)		
	2,700	20,936
	8,800	116,537
	3,300	182,712
*	12,900	82,479

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,700	\$ 82,449
	7,600	10,212
	11,900	242,547
	50,300	1,019,823
	3,900	45,831
#	2,400	27,508
	6,400	44,690
	4,300	37,342
#	6,100	76,050
	37,200	5,145,126
	107,799	2,334,779
	9,800	203,073
	2,500	50,082
	31,600	283,936
#	17,000	103,369
	1,900	32,145
	16,700	206,404
	4,400	46,593
	1,600	8,510
	7,600	119,828
	13,400	318,397
	13,000	82,090
	2,898	50,026
	4,500	118,245
	3,600	39,908
	26,500	189,362
	69,800	175,400
	11,300	401,780
	3,600	63,380
	57,300	806,995
	2,700	24,130
	5,500	100,175
	14,500	119,962
	8,400	110,046
	2,400	40,323
	2,500	37,172
*	30,700	31,547
	3,200	55,384
	96,100	1,532,576
#	5,700	43,808
#	5,900	42,003
	6,900	95,803
	1,500	35,989
*	800	15,726
	53,616	473,909
	4,700	51,973
	13,900	276,273
	114,800	1,129,806
	12,900	293,140
	1,600	38,142
	7,600	154,286
	2,300	35,193
	17,000	140,340
	16,100	71,620
	52,000	409,430
	8,900	81,282
	15,000	105,223
#	25,500	524,425
	9,100	65,603

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,200	\$ 214,523
	3,700	78,846
	17,923	312,730
#	8,330	21,853
	51,900	696,724
	5,400	103,175
	5,600	138,077
	7,800	59,689
	6,400	35,210
*	5,500	39,073
	13,200	524,822
	4,000	19,386
	6,200	54,719
	14,700	93,086
	53,500	2,103,045
	700	6,101
	405,200	2,761,336
#	5,600	96,796
	7,400	34,218
	9,500	294,692
	5,000	122,734
	700	3,119
	37,400	1,179,790
	7,300	80,145
	21,200	295,793
	145,000	2,120,240
#	18,000	56,216
	500	10,623
	1,600	7,751
	6,400	80,535
	46,000	505,094
	8,900	94,676
	5,600	35,479
	8,100	122,564
	7,600	202,992
	16,800	530,129
	11,400	156,751
	95,700	2,165,170
	8,500	87,456
	1,400	22,249
	10,800	637,413
	900	24,693
	9,900	70,868
#	600	3,769
	1,000	38,350
	47,400	1,530,770
	1,200	9,534
	1,900	62,727
	4,700	222,653
	19,100	186,766
	21,500	108,025
	37,600	388,483
	44,800	585,332
#*	3,100	92,867
#	31,800	238,877
	42,800	1,050,486
	9,800	207,124
#	2,900	24,474
	1,800	27,008

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,900	\$ 25,174
	7,200	47,310
	52,200	813,689
	27,200	211,014
	2,000	10,587
	5,400	85,831
	2,400	51,359
	500	18,023
	7,300	483,169
	5,100	61,794
	2,500	31,776
	17,700	464,523
	14,250	368,505
#	41,700	1,077,752
	38,600	1,735,726
	1,900	23,719
	4,900	101,747
#	13,100	86,110
	10,600	61,864
#	3,100	19,184
	14,200	121,334
	6,000	95,418
	300	3,705
	1,900	8,367
#*	2,000	31,279
#	16,700	80,694
	4,800	120,729
	8,855	1,128,421
	3,900	80,294
	1,100	18,550
#	1,400	10,362
#	10,900	144,071
	7,900	76,076
	3,700	34,343
	3,100	49,620
	8,300	58,576
*	54,200	131,639
	2,700	46,624
	5,400	94,992
	3,200	24,656
	14,100	231,138
#	3,700	36,088
	108,800	3,238,023
	3,400	49,162
	37,300	250,492
	23,700	205,441
	29,600	120,188
	68,500	447,700
	20,800	316,341
	1,800	54,166
	7,400	38,537
	4,200	58,191
	42,600	490,594
	17,600	82,389
	14,200	210,856
#	8,000	96,452
#	11,040	43,493
	37,521	749,994
	10,400	147,865

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* COOKPAD, Inc.....	11,600	\$ 12,975
Core Corp.....	2,600	31,688
Corona Corp.....	6,600	42,348
Cosel Co. Ltd.....	13,300	114,669
Cosmos Pharmaceutical Corp.....	9,800	1,132,363
Cota Co. Ltd.....	2,236	25,805
# CRE, Inc.....	8,400	81,913
Create Restaurants Holdings, Inc.....	24,300	185,896
Create SD Holdings Co. Ltd.....	13,100	323,627
Creek & River Co. Ltd.....	9,000	128,154
Cresco Ltd.....	7,100	103,539
Cross Marketing Group, Inc.....	3,700	21,900
CTI Engineering Co. Ltd.....	6,700	166,410
CTS Co. Ltd.....	8,700	46,103
Cube System, Inc.....	2,900	24,658
Curves Holdings Co. Ltd.....	10,400	58,878
* Cyber Security Cloud, Inc.....	700	13,687
CyberAgent, Inc.....	175,900	1,111,996
Cybozu, Inc.....	11,300	177,006
Dai Nippon Printing Co. Ltd.....	20,900	594,103
Dai Nippon Toryo Co. Ltd.....	14,600	98,714
Dai-Dan Co. Ltd.....	8,700	182,107
Daido Steel Co. Ltd.....	13,900	595,929
Daifuku Co. Ltd.....	63,600	1,360,222
Daihatsu Diesel Manufacturing Co. Ltd.....	9,500	51,496
Daihen Corp.....	7,800	300,980
Daiho Corp.....	4,100	114,632
Dai-Ichi Cutter Kogyo KK.....	3,000	30,381
Daiichi Jitsugyo Co. Ltd.....	3,400	128,242
Daiichi Kensetsu Corp.....	2,300	25,107
Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	9,000	61,695
Dai-ichi Life Holdings, Inc.....	132,800	2,713,331
Daiichi Sankyo Co. Ltd.....	68,100	2,097,453
Daiichikosho Co. Ltd.....	10,400	210,075
Daiken Corp.....	7,000	115,483
Daiken Medical Co. Ltd.....	4,300	15,753
Daiki Aluminium Industry Co. Ltd.....	3,900	42,550
Daikin Industries Ltd.....	24,400	4,933,648
# Daikoku Denki Co. Ltd.....	1,000	28,742
Daikokutenbussan Co. Ltd.....	2,800	118,890
Dainichi Co. Ltd.....	5,700	29,997
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	8,400	131,448
Daiseki Co. Ltd.....	8,480	285,794
Daishi Hokuetsu Financial Group, Inc.....	8,500	212,476
Daisue Construction Co. Ltd.....	4,800	47,184
Daito Trust Construction Co. Ltd.....	26,600	2,861,321
Daitron Co. Ltd.....	1,400	30,905
Daiwa House Industry Co. Ltd.....	116,300	3,160,907
Daiwa Industries Ltd.....	13,400	136,603
Daiwa Securities Group, Inc.....	132,900	720,438
Daiwabo Holdings Co. Ltd.....	37,800	732,556
DCM Holdings Co. Ltd.....	54,000	457,300
Dear Life Co. Ltd.....	22,000	136,710
Delica Foods Holdings Co. Ltd.....	2,200	9,499
DeNA Co. Ltd.....	34,500	422,943
Denka Co. Ltd.....	11,100	219,279
# Densan System Holdings Co. Ltd.....	3,700	85,398
Denso Corp.....	26,200	1,824,240
Dentsu Group, Inc.....	61,100	2,044,490

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,200	\$ 125,953
	17,100	388,200
	41,800	789,043
	5,100	201,823
	1,300	37,852
	5,000	49,132
#	6,500	48,882
	1,800	22,847
	20,600	520,032
	10,500	58,694
	10,600	1,992,543
	4,300	73,098
#	1,600	10,261
	5,100	63,024
	74,600	1,269,386
	300	7,319
	10,300	169,809
	1,000	16,685
	8,200	128,774
	27,800	897,825
#	4,200	14,664
	18,800	444,426
	17,500	395,110
	3,300	119,915
	8,400	104,316
	18,500	1,047,361
	2,200	32,898
	42,500	2,008,465
	1,900	39,493
	4,400	88,548
	6,500	33,092
	4,400	62,492
#	34,000	349,599
	8,900	36,298
	16,300	241,872
	4,600	66,796
	5,300	32,882
	11,800	125,220
	16,100	1,015,807
	7,700	273,622
	5,000	57,660
	11,200	69,531
	16,900	181,912
	9,400	118,054
	10,300	61,685
	18,200	359,739
	4,900	44,325
	3,100	8,551
#	900	11,227
	1,300	55,673
	12,500	99,770
	800	11,292
	13,100	74,127
	4,000	85,134
	4,200	69,928
	58,300	1,212,171
	16,100	425,450
	3,000	62,823
	4,200	55,521

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	23,000	\$ 402,815
	75,500	2,309,728
	2,400	24,732
	33,900	8,492,381
	16,600	217,587
#*	4,100	25,531
	1,200	8,503
	10,900	263,738
	3,100	30,649
	31,900	307,933
	5,100	22,219
	3,400	26,619
	3,700	36,208
	8,800	64,441
	3,300	23,984
	24,200	476,181
	2,600	23,532
	2,800	24,193
	6,000	38,191
	25,700	541,682
	12,845	107,884
#*	2,000	18,012
	3,400	21,804
	3,600	27,097
	5,200	69,176
	23,200	424,768
	5,500	67,607
	11,500	56,565
#	1,600	7,565
	15,200	687,186
	1,800	53,964
#	2,800	33,063
	21,000	232,526
	21,900	46,100
	20,400	228,483
	17,800	593,068
	20,000	1,161,313
	16,600	53,982
	110,000	919,730
	24,000	581,991
	7,800	196,123
	2,500	26,055
	8,900	185,876
	18,400	2,382,612
	1,300	21,882
	3,400	119,204
	4,800	152,164
	5,000	92,293
	3,900	138,424
	7,300	206,324
	13,400	216,910
	1,700	14,156
	18,250	338,819
	15,100	173,394
	17,500	335,993
	10,400	94,436
	10,100	104,922
	9,400	296,406
	2,000	29,026

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,500	\$ 40,164
	20,200	88,909
	18,000	196,365
	12,600	1,039,743
*	4,400	40,424
	5,200	32,597
	3,400	49,977
	7,500	49,431
	2,600	83,956
	4,300	152,193
	6,800	94,329
	2,000	31,660
	3,600	53,186
	1,000	17,157
	13,100	216,465
	24,300	499,967
	1,100	91,217
#	15,800	81,071
	2,700	57,816
	34,500	685,113
	10,600	808,662
	5,600	14,682
	7,500	101,861
	15,000	1,231,692
#	4,700	25,921
	4,800	28,265
	7,300	31,177
	2,800	12,376
	5,400	104,281
	17,400	350,122
	3,600	52,406
	5,500	71,602
	2,100	45,413
	25,710	504,629
	94,000	397,840
*	3,300	13,470
	23,900	471,871
	25,260	271,890
	6,700	72,648
	3,100	51,338
	101,600	1,168,849
	3,900	101,531
	4,200	116,083
	15,500	746,811
	300	2,244
	21,300	707,647
	24,300	831,222
	11,900	187,259
	4,300	46,135
	7,600	45,257
	126,200	1,642,971
#	4,800	40,884
	59,100	472,849
	14,600	247,306
	4,500	125,737
	11,700	199,244
#*	4,600	28,613
	900	12,306
	9,700	153,602

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,900	\$ 578,710
	2,480	25,017
	4,200	240,079
	4,700	58,440
	4,200	66,152
#	4,200	235,567
	3,225	408,471
	1,400	29,782
	26,300	70,870
	8,100	52,937
	9,700	309,983
	33,000	990,281
	116,500	7,626,612
	900	117,864
	85,200	561,399
	4,100	44,658
	4,700	59,671
	3,500	84,493
	5,300	116,116
	2,200	38,832
	7,400	126,551
	4,700	46,502
	10,800	67,252
#	56,100	340,212
#	9,300	122,818
	35,200	315,165
	1,800	16,093
	7,319	47,548
	25,574	816,322
	110,300	3,516,517
	6,200	36,485
	8,600	94,788
	13,800	102,660
	18,100	1,067,777
	15,600	598,274
	7,400	95,687
	5,000	124,287
	5,300	63,492
	17,700	408,631
	130,200	1,108,549
	4,000	60,199
	7,000	35,053
	60,000	114,130
	2,500	35,970
	10,700	103,607
	3,400	67,844
	7,399	70,145
	14,000	297,885
#	34,200	200,618
	64,700	1,590,803
	39,720	696,788
	3,900	16,653
	3,300	60,342
	6,500	29,175
#	2,400	20,855
	18,400	408,733
#	4,300	46,362
	3,200	33,767
*	2,400	44,805

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Ines Corp.....	8,300	\$ 84,225
I-Net Corp.....	2,600	30,548
Infocom Corp.....	12,200	207,003
Information Services International-Dentsu Ltd.....	10,700	379,460
INFRONEER Holdings, Inc.....	120,980	1,178,109
Innotech Corp.....	2,000	23,834
Insource Co. Ltd.....	17,700	156,445
Intage Holdings, Inc.....	15,900	189,984
Integrated Design & Engineering Holdings Co. Ltd.....	5,100	122,554
Intelligent Wave, Inc.....	3,200	18,454
Internet Initiative Japan, Inc.....	35,600	662,853
# Inui Global Logistics Co. Ltd.....	4,700	43,365
I-PEX, Inc.....	2,600	24,413
# IPS, Inc.....	3,000	48,190
# IR Japan Holdings Ltd.....	4,788	55,650
I'rom Group Co. Ltd.....	2,700	36,231
ISB Corp.....	4,700	52,130
# Ise Chemicals Corp.....	900	51,657
Iseki & Co. Ltd.....	8,500	75,184
Ishihara Chemical Co. Ltd.....	7,100	81,701
Ishihara Sangyo Kaisha Ltd.....	4,100	39,598
Ishii Iron Works Co. Ltd.....	500	9,371
#* Istyle, Inc.....	17,500	60,013
Isuzu Motors Ltd.....	200,300	2,602,046
* ITbook Holdings Co. Ltd.....	3,300	8,708
Itfor, Inc.....	15,000	116,101
ITmedia, Inc.....	6,200	59,991
Ito En Ltd.....	35,800	1,021,802
Itochu Enex Co. Ltd.....	40,000	392,658
Itochu Techno-Solutions Corp.....	19,900	504,348
Itochu-Shokuhin Co. Ltd.....	2,700	102,964
Itoki Corp.....	17,500	144,943
Iwaki Co. Ltd.....	4,300	43,872
Iwatani Corp.....	29,000	1,547,999
* Iwatsu Electric Co. Ltd.....	1,800	10,128
Izumi Co. Ltd.....	8,500	214,184
J Front Retailing Co. Ltd.....	63,500	618,076
JAC Recruitment Co. Ltd.....	10,500	208,582
Jaccs Co. Ltd.....	8,900	326,525
* Jade Group, Inc.....	2,200	26,452
JAFCO Group Co. Ltd.....	28,500	372,623
JANOME Corp.....	3,900	17,759
Japan Airport Terminal Co. Ltd.....	3,400	158,441
Japan Aviation Electronics Industry Ltd.....	11,500	233,574
Japan Best Rescue System Co. Ltd.....	5,200	28,572
Japan Cash Machine Co. Ltd.....	6,000	47,164
* Japan Communications, Inc.....	51,700	88,403
Japan Electronic Materials Corp.....	4,500	56,033
Japan Elevator Service Holdings Co. Ltd.....	22,100	273,319
Japan Foundation Engineering Co. Ltd.....	11,300	39,747
* Japan Hospice Holdings, Inc.....	600	11,823
Japan Lifeline Co. Ltd.....	27,700	194,094
Japan Material Co. Ltd.....	17,200	304,154
Japan Medical Dynamic Marketing, Inc.....	8,100	55,930
Japan Post Bank Co. Ltd.....	161,300	1,341,942
Japan Post Insurance Co. Ltd.....	50,600	817,705
Japan Pulp & Paper Co. Ltd.....	2,300	74,808
Japan Pure Chemical Co. Ltd.....	1,900	33,989
Japan Securities Finance Co. Ltd.....	39,200	332,923

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,200	\$ 108,323
	3,400	58,568
	18,100	153,660
	2,900	27,933
	3,500	63,881
	9,766	92,803
	12,600	300,200
	15,700	67,359
	21,000	720,298
	2,800	56,875
	73,300	1,027,706
*	1,500	55,720
	4,600	114,110
	4,400	59,007
	5,600	39,987
#	1,100	18,465
#	5,400	73,666
	4,500	172,001
	7,400	106,457
	19,300	223,569
	40,700	93,661
	6,500	86,002
	29,600	849,126
	48,000	452,764
#	10,400	42,184
	16,300	463,913
	83,620	276,005
	21,603	535,481
	8,300	371,807
	104,001	1,643,479
	49,800	744,407
	3,500	87,145
#	6,300	31,305
	34,800	807,231
	10,000	94,012
	2,300	7,562
	13,600	239,868
	47,700	418,411
	21,100	621,683
	4,700	47,880
	34,500	506,098
	1,000	21,088
	1,600	20,687
	36,100	591,727
	8,400	56,108
	42,400	1,610,843
*	600	8,750
	8,200	93,215
	30,500	561,006
	11,000	301,819
	3,900	31,282
	1,400	57,137
	1,600	40,817
	70,300	1,792,876
	307,000	9,035,531
	6,600	291,573
	11,000	311,549
	9,000	80,040
	51,600	490,441

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	15,618	\$ 519,152
	12,292	510,182
	1,600	12,508
	26,200	109,989
	15,600	93,733
	1,000	13,331
	21,900	354,854
	26,200	11,757,039
	1,100	10,551
	8,000	130,949
	1,500	11,404
	24,800	1,429,245
#	12,900	17,699
	4,600	23,706
	40,000	551,665
	4,300	26,789
	1,600	27,573
	12,700	426,042
	69,200	1,022,114
	5,800	122,799
	5,500	200,538
	2,700	22,514
	1,200	26,035
	19,000	32,362
	23,100	171,913
	15,000	161,072
	1,600	7,731
	11,300	621,176
	33,800	900,283
*	900	19,337
	29,000	496,223
	10,700	261,937
	6,000	90,238
	29,400	540,590
#	11,500	53,564
	32,500	521,378
#	2,400	32,843
	135,600	3,798,757
	11,300	59,572
	2,600	52,739
	17,100	331,425
	3,100	103,543
	9,100	190,739
	21,600	168,453
	8,100	23,017
	22,500	1,262,174
	5,200	44,200
	111,000	411,437
	20,000	320,873
	6,500	81,487
	3,700	42,808
	2,800	43,630
	5,100	499,424
	7,700	64,087
	6,700	509,967
#	1,200	19,992
	1,800	43,598
	9,600	42,825
	1,800	137,466

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	KRS Corp.....	4,200	\$ 27,754
	K's Holdings Corp.....	64,076	588,108
	KU Holdings Co. Ltd.....	5,300	46,079
	Kubota Corp.....	95,400	1,441,109
*	Kufu Co., Inc.....	8,600	24,971
	Kumagai Gumi Co. Ltd.....	15,400	348,785
	Kumiai Chemical Industry Co. Ltd.....	7,800	58,569
	Kunimine Industries Co. Ltd.....	3,100	22,243
	Kurabo Industries Ltd.....	3,800	62,753
	Kuraray Co. Ltd.....	47,600	478,977
	Kureha Corp.....	7,100	424,488
	Kurimoto Ltd.....	5,200	89,567
	Kurita Water Industries Ltd.....	26,500	1,065,702
	Kuriyama Holdings Corp.....	9,700	64,933
	Kusuri no Aoki Holdings Co. Ltd.....	9,800	562,700
	Kyocera Corp.....	21,900	1,178,484
	Kyodo Printing Co. Ltd.....	2,600	59,179
	Kyokuto Boeki Kaisha Ltd.....	6,600	82,957
	Kyokuto Kaihatsu Kogyo Co. Ltd.....	16,100	206,723
	Kyokuyo Co. Ltd.....	5,700	150,470
	Kyorin Pharmaceutical Co. Ltd.....	12,900	160,850
	Kyosan Electric Manufacturing Co. Ltd.....	21,800	81,163
#	Kyowa Electronic Instruments Co. Ltd.....	3,500	8,818
	Kyowa Kirin Co. Ltd.....	22,000	420,105
	Kyowa Leather Cloth Co. Ltd.....	5,700	24,017
	Kyudenko Corp.....	16,900	487,370
	Kyushu Leasing Service Co. Ltd.....	4,700	29,763
	Kyushu Railway Co.....	26,200	574,510
	LA Holdings Co. Ltd.....	1,700	56,034
	LAC Co. Ltd.....	6,900	36,463
	Lasertec Corp.....	16,300	2,467,523
#*	Leopalace21 Corp.....	98,200	211,670
	Life Corp.....	8,400	210,713
	LIFULL Co. Ltd.....	26,300	56,675
	LIKE, Inc.....	3,700	42,948
#	Linical Co. Ltd.....	2,500	13,890
	Link & Motivation, Inc.....	13,000	39,219
	Lintec Corp.....	23,800	392,792
	Lion Corp.....	73,000	697,520
	Lixil Corp.....	58,900	752,732
#	Loadstar Capital KK.....	1,200	14,839
	Look Holdings, Inc.....	1,900	36,445
*	M&A Capital Partners Co. Ltd.....	6,862	140,736
	M3, Inc.....	107,470	2,485,117
	Mabuchi Motor Co. Ltd.....	12,600	361,816
#*	Macbee Planet, Inc.....	300	44,094
	Macnica Holdings, Inc.....	27,400	1,148,387
	Macromill, Inc.....	16,900	94,133
	Maeda Kosen Co. Ltd.....	6,400	141,463
	Maezawa Industries, Inc.....	4,100	26,459
#	Maezawa Kasei Industries Co. Ltd.....	4,500	48,422
	Maezawa Kyuso Industries Co. Ltd.....	7,400	61,370
	Mainichi Comnet Co. Ltd.....	3,000	15,477
	Makino Milling Machine Co. Ltd.....	10,600	424,971
	Makita Corp.....	38,100	1,069,888
	Management Solutions Co. Ltd.....	4,400	126,144
	Mandom Corp.....	12,900	129,513
	Mani, Inc.....	18,900	243,045
	MarkLines Co. Ltd.....	3,900	72,716

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	19,100	\$ 331,313
	12,600	298,634
	7,141	134,061
#	1,800	23,204
	20,200	75,056
#	700	9,964
#	9,400	22,676
	4,500	66,964
	3,400	98,951
	12,200	60,323
	3,600	30,393
	5,600	91,791
	10,300	54,746
	46,700	263,876
	15,820	925,812
	10,000	187,324
	11,600	131,780
	4,000	78,394
	122,000	1,210,300
	2,500	98,414
	25,100	199,199
	10,500	261,257
*	4,300	41,069
	11,200	54,906
	18,000	48,750
	1,500	26,618
	92,100	1,579,197
	6,200	34,491
	3,300	98,767
	19,300	265,878
	15,400	229,557
	5,300	28,830
	3,900	42,357
	32,100	741,635
	21,400	147,753
	36,300	661,760
#	9,600	46,131
	4,200	33,654
	1,700	38,196
#	2,600	30,301
	18,400	330,029
*	59,000	1,494,607
#	3,100	17,056
*	2,100	23,579
	5,400	69,631
	13,800	220,126
	12,700	456,959
	4,800	32,224
	57,200	1,059,503
#	7,800	34,468
	2,400	50,416
	61,200	785,683
	49,500	168,256
	9,800	116,438
	72,800	1,331,812
	11,200	108,850
	12,600	28,794
	300	10,166
	8,400	49,142

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Mitsubishi Chemical Group Corp.....	226,200	\$1,353,089
Mitsubishi Electric Corp.....	190,600	2,750,574
Mitsubishi Estate Co. Ltd.....	133,300	1,633,683
Mitsubishi Gas Chemical Co., Inc.....	60,000	899,912
Mitsubishi HC Capital, Inc.....	145,400	961,874
Mitsubishi Heavy Industries Ltd.....	41,800	1,983,160
Mitsubishi Kakoki Kaisha Ltd.....	1,500	29,105
Mitsubishi Logisnext Co. Ltd.....	22,300	200,614
Mitsubishi Logistics Corp.....	19,999	502,356
Mitsubishi Motors Corp.....	294,500	1,189,346
Mitsubishi Pencil Co. Ltd.....	13,300	174,111
Mitsubishi Research Institute, Inc.....	2,800	106,014
Mitsubishi Shokuhin Co. Ltd.....	7,900	210,511
Mitsubishi UFJ Financial Group, Inc.....	1,002,600	8,073,184
Mitsuboshi Belting Ltd.....	5,600	177,490
Mitsui Chemicals, Inc.....	55,800	1,604,471
Mitsui E&S Co. Ltd.....	25,800	86,648
Mitsui Fudosan Co. Ltd.....	100,600	2,066,820
Mitsui Mining & Smelting Co. Ltd.....	26,500	626,375
Mitsui-Soko Holdings Co. Ltd.....	7,700	196,374
Mitsuuroko Group Holdings Co. Ltd.....	21,100	199,761
Miura Co. Ltd.....	12,200	307,806
MIXI, Inc.....	15,700	296,546
Miyaji Engineering Group, Inc.....	1,800	55,954
Miyazaki Bank Ltd.....	2,400	44,354
Mizuho Financial Group, Inc.....	150,871	2,559,590
Mizuho Financial Group, Inc., ADR.....	8,184	28,153
Mizuho Leasing Co. Ltd.....	12,800	439,580
Mizuho Medy Co. Ltd.....	700	10,348
Mizuno Corp.....	8,900	233,317
Mochida Pharmaceutical Co. Ltd.....	9,200	213,932
* Modec, Inc.....	7,400	77,866
Monex Group, Inc.....	60,700	236,577
Monogatari Corp.....	5,700	139,561
# MonotaRO Co. Ltd.....	56,200	685,912
MORESCO Corp.....	2,300	19,301
Morinaga & Co. Ltd.....	13,600	441,483
Morinaga Milk Industry Co. Ltd.....	10,300	346,909
Moriroku Holdings Co. Ltd.....	1,200	17,709
Morita Holdings Corp.....	13,200	143,946
Morito Co. Ltd.....	7,100	60,793
Morozoff Ltd.....	600	15,396
MrMax Holdings Ltd.....	11,600	49,467
MS&AD Insurance Group Holdings, Inc.....	50,952	1,895,074
Mugen Estate Co. Ltd.....	5,700	35,892
m-up Holdings, Inc.....	13,200	104,312
Murakami Corp.....	1,300	26,478
Murata Manufacturing Co. Ltd.....	25,500	1,514,743
Nabtesco Corp.....	29,100	617,252
# NAC Co. Ltd.....	3,600	24,958
Nachi-Fujikoshi Corp.....	4,100	110,784
Nafco Co. Ltd.....	6,100	80,897
Nagano Keiki Co. Ltd.....	3,400	49,576
Nagase & Co. Ltd.....	53,900	926,750
Nagase Brothers, Inc.....	800	11,704
Nagatanien Holdings Co. Ltd.....	1,700	25,897
# Nagawa Co. Ltd.....	600	30,228
Nagoya Railroad Co. Ltd.....	62,200	1,001,566
Nakabayashi Co. Ltd.....	10,000	37,439

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,600	\$ 18,436
	701	15,281
	28,500	656,679
	6,500	18,250
	400	15,922
	4,800	11,678
#	16,000	61,697
	19,800	419,629
	4,400	80,609
	1,200	18,324
#	500	32,640
	3,300	45,577
	6,000	137,019
	68,700	3,475,904
	37,500	494,479
	40,800	896,454
	2,600	31,103
	200	3,722
#*	5,000	8,448
	33,300	635,344
#	17,300	454,396
*	1,300	18,569
	61,800	757,931
	83,400	668,258
	3,100	18,100
	3,400	37,414
	15,000	308,377
	6,300	108,822
	6,700	154,134
	6,130	125,065
	33,400	1,994,813
#	7,192	107,952
	66,800	1,991,025
	6,400	54,209
	5,200	44,128
	2,200	69,956
	8,200	55,898
#	14,000	36,463
	8,000	63,584
	21,500	566,730
	163,400	935,765
	7,300	38,113
	43,700	341,805
	5,600	44,600
	1,200	27,431
#*	3,300	27,038
#	21,800	138,994
	13,500	65,268
	14,600	306,884
	49,800	658,245
	280,000	12,665,726
	600	16,056
	4,100	53,785
	4,500	25,067
	4,300	27,357
	600	21,395
	2,900	30,993
	1,200	14,163
	3,300	45,480

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	14,900	\$ 225,299
	2,100	25,523
	29,000	1,700,305
#	2,900	8,444
#	3,100	10,207
	5,100	104,993
	66,500	978,586
	68,600	633,118
	29,860	318,829
	77,500	710,075
#	78,100	117,698
	9,600	300,855
#	7,800	78,122
	16,300	114,130
	1,000	33,642
	3,700	52,932
	25,000	1,010,991
	7,900	304,124
	12,900	92,468
	11,100	417,383
	2,292,500	2,628,851
	19,900	80,512
	39,900	289,706
	13,100	341,259
	15,500	186,170
	1,700	56,375
	11,400	205,910
	8,200	208,341
	31,600	1,419,967
	201,400	887,196
	26,700	170,138
	5,300	14,963
	2,700	77,905
	5,900	41,894
	19,600	71,701
	8,800	236,211
	28,080	348,220
	34,604	297,391
	7,900	145,938
	11,600	71,732
	98,700	470,039
	8,800	1,077,583
	5,100	116,505
#	7,100	37,695
	47,400	3,370,661
	10,900	278,896
	4,900	66,697
	10,500	44,735
	6,500	52,431
	3,300	70,315
	6,100	232,496
	4,900	59,491
	30,800	300,645
	411,000	1,700,295
	77,706	324,811
	3,700	163,987
	36,100	895,389
	64,966	1,846,003
	2,200	85,793

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Noritsu Koki Co. Ltd.....	8,500	\$ 147,397
Noritz Corp.....	11,900	146,115
NS Solutions Corp.....	11,900	312,323
NS Tool Co. Ltd.....	3,800	30,271
NSD Co. Ltd.....	23,000	450,495
NSK Ltd.....	72,200	467,321
NSW, Inc.....	3,100	54,156
NTN Corp.....	106,000	238,177
NTT Data Group Corp.....	102,500	1,425,897
Oat Agrio Co. Ltd.....	5,000	70,940
Obara Group, Inc.....	3,300	96,403
Obayashi Corp.....	151,400	1,399,819
OBIC Business Consultants Co. Ltd.....	6,300	264,599
Obic Co. Ltd.....	13,700	2,241,870
Ocean System Corp.....	1,000	6,882
# Ochi Holdings Co. Ltd.....	1,800	17,030
Odakyu Electric Railway Co. Ltd.....	25,600	374,027
Oenon Holdings, Inc.....	11,900	29,287
# Ohashi Technica, Inc.....	2,500	28,068
# Ohba Co. Ltd.....	4,500	28,687
Ohmoto Gumi Co. Ltd.....	500	26,044
Ohsho Food Service Corp.....	1,700	80,941
Oiles Corp.....	5,300	72,248
#* Oisix ra daichi, Inc.....	9,900	162,755
Oita Bank Ltd.....	2,900	50,083
Oji Holdings Corp.....	121,200	478,534
Okabe Co. Ltd.....	12,800	65,168
Okamoto Industries, Inc.....	3,700	102,872
Okamoto Machine Tool Works Ltd.....	1,100	44,408
Okamura Corp.....	24,100	345,806
Okasan Securities Group, Inc.....	64,600	257,393
Oki Electric Industry Co. Ltd.....	32,200	203,422
Okinawa Financial Group, Inc.....	4,980	78,401
OKUMA Corp.....	10,600	537,742
Okumura Corp.....	14,600	436,661
Okura Industrial Co. Ltd.....	4,000	67,310
Okuwa Co. Ltd.....	9,400	57,552
Olba Healthcare Holdings, Inc.....	800	9,840
Olympus Corp.....	193,000	3,149,167
Omron Corp.....	14,000	751,468
Ono Pharmaceutical Co. Ltd.....	92,000	1,685,929
Onoken Co. Ltd.....	10,300	123,145
Onward Holdings Co. Ltd.....	40,800	164,642
Ootoya Holdings Co. Ltd.....	800	23,515
Open House Group Co. Ltd.....	43,500	1,655,275
Open Up Group, Inc.....	24,700	387,428
* Optim Corp.....	7,000	48,102
Optorun Co. Ltd.....	5,600	92,985
# Oracle Corp.....	8,700	609,858
Organo Corp.....	9,600	278,242
Oricon, Inc.....	5,900	41,368
Orient Corp.....	12,430	97,261
Oriental Consultants Holdings Co. Ltd.....	2,100	46,305
Oriental Land Co. Ltd.....	39,000	1,495,788
Oriental Shiraishi Corp.....	40,000	87,498
Oro Co. Ltd.....	2,200	29,055
Osaka Gas Co. Ltd.....	57,000	896,886
Osaka Organic Chemical Industry Ltd.....	5,893	109,330
Osaka Soda Co. Ltd.....	2,800	114,030

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	500	\$ 12,621
	9,400	37,915
	31,700	422,532
	39,700	1,653,241
#	1,000	17,298
	69,200	707,971
*	1,400	34,590
	9,900	183,248
#	1,500	16,765
	10,500	101,070
	8,900	207,941
	8,300	243,582
	14,000	470,382
	63,400	1,253,519
	213,100	2,630,375
	900	12,841
	9,600	157,244
*	33,800	445,909
	7,900	41,084
	2,100	27,123
	17,600	208,580
	2,900	22,944
	7,900	31,826
	90,000	488,513
	3,600	45,339
*	18,900	240,602
	131,900	2,609,064
	5,400	57,268
*	900	21,399
	49,500	668,577
	12,300	405,310
	2,800	55,139
	28,600	419,456
	14,300	67,763
	1,000	9,844
	13,500	170,415
	20,000	89,596
	11,500	163,761
	50,500	206,080
	8,425	125,562
	4,500	33,467
	5,300	50,954
	10,400	93,145
	15,100	84,370
#	8,400	27,737
	3,500	36,797
	18,700	223,093
	9,900	169,710
	9,600	48,208
	15,900	230,331
	5,500	56,357
*	15,300	151,202
	32,400	550,005
#	91,900	359,950
*	2,300	11,427
	2,500	26,759
	4,800	72,606
	1,444	30,630
	375,900	13,019,540

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	56,844	\$ 784,972
	1,500	9,606
	95,500	608,255
#*	27,200	287,295
	68,600	1,123,789
	700	11,686
	9,000	98,153
	3,700	37,817
	1,800	20,570
	2,000	10,324
	71,700	637,819
	9,700	300,763
*	4,800	20,019
	5,400	204,298
	21,600	104,054
	6,200	90,566
	19,200	418,026
	3,400	53,326
	2,900	47,601
	900	20,334
	76,100	1,622,041
	2,400	22,361
	5,800	165,359
	4,300	107,865
	3,300	258,109
	6,700	139,435
	8,900	141,928
	115,200	1,495,893
	12,800	405,187
	2,900	74,832
#	7,300	52,233
	11,800	173,149
	1,300	17,195
	3,600	50,253
	1,900	69,535
	2,400	90,231
	28,900	249,106
#	8,400	63,902
	23,600	121,080
	7,300	116,610
	1,000	12,222
	7,300	241,944
	42,000	478,261
	3,700	39,931
	24,000	440,585
	5,099	520,957
	28,500	309,694
	5,600	24,777
	1,300	41,788
	9,400	397,635
	1,400	37,646
	22,200	107,665
	14,200	492,416
	16,100	749,667
	4,600	40,389
	4,600	47,908
	5,000	76,382
	1,800	38,303
	116,400	1,017,142

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	100,200	\$1,362,733
	6,100	185,670
	3,800	192,745
	4,300	61,983
	10,700	102,649
	24,900	656,026
#	7,700	25,295
	9,800	137,241
	6,100	65,860
	9,700	241,601
	1,300	19,117
	5,000	91,043
	4,600	17,679
	37,200	785,563
	1,900	14,442
	9,500	225,349
#	14,600	1,577,521
	10,400	70,909
	29,029	482,609
	200	14,975
	21,000	1,409,202
	24,500	535,683
	39,200	435,881
	4,900	69,432
	5,800	58,933
	66,000	1,083,833
	7,500	138,652
	5,300	21,601
	31,800	500,485
#	111,600	2,276,829
	6,200	97,423
	12,400	39,517
#	2,000	32,221
	43,020	311,411
	7,000	197,471
	45,368	83,378
#*	11,400	31,992
	13,300	223,087
	81,200	3,368,588
	281,400	611,192
#*	73,500	1,072,623
	55,600	330,606
	1,600	80,671
	9,000	287,730
	1,700	284,567
	6,300	116,607
#	6,600	29,619
*	4,800	1,135,475
	9,700	207,806
	3,500	25,531
	5,400	35,387
	18,700	186,494
	11,100	151,935
	53,900	1,636,987
	8,400	831,900
	8,400	1,266,108
	110,800	763,361
#	4,600	35,451
	900	7,504

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,300	\$ 72,136
	2,800	124,176
	296,000	9,751,674
	22,000	218,506
	23,100	233,246
	9,900	88,303
	4,300	17,028
#	5,100	53,071
	2,000	86,051
	3,900	61,551
	2,600	14,396
	27,100	1,135,708
	39,100	633,283
	79,800	3,498,756
	67,900	567,108
	23,500	181,662
#	11,400	463,011
	12,000	218,167
	2,700	82,165
	2,800	46,841
	700	7,744
	11,800	110,387
	6,300	68,188
*	3,700	74,705
	2,400	66,202
	8,600	104,360
	7,600	105,145
	8,900	65,507
	2,000	103,361
	3,800	42,794
	48,500	202,527
	4,500	2,351,533
	800	15,023
	39,900	847,492
#	10,700	132,963
	6,600	39,987
	18,500	94,629
	453,800	5,039,222
	97,768	4,972,735
	8,000	95,662
	900	65,041
	153,000	935,435
	5,100	68,822
	13,100	64,303
	5,500	48,061
	19,000	840,004
	204,300	19,136,010
	14,300	276,731
#	2,400	12,870
#	48,000	12,178
#	6,900	53,589
	10,360	110,205
	3,600	46,584
	34,100	131,657
#	3,000	17,050
	13,700	634,574
	7,000	158,874
#*	2,600	67,137
	3,400	46,336

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	15,200	\$ 66,021
	9,000	112,116
	2,300	19,420
	16,500	342,149
	5,100	112,179
	400	9,721
	3,406	71,933
#	3,900	59,246
	217,300	4,118,610
	500	35,659
	16,300	726,665
	4,900	72,886
	6,400	65,998
	18,300	796,450
	270,331	833,743
	8,800	196,118
	93,100	1,193,725
	38,900	938,653
	42,400	1,043,626
	97,200	3,356,821
	66,200	175,618
	81,881	763,131
	114,704	5,374,071
	53,800	2,092,912
	66,500	275,642
	69,100	1,851,839
	4,100	134,245
	15,400	163,506
	33,400	985,947
	32,900	1,171,142
	42,800	180,100
	32,090	936,953
	31,800	1,277,265
	9,700	133,522
#*	20,000	58,843
	39,400	2,667,975
	3,600	18,574
	2,300	41,556
	1,600	22,124
	1,000	20,987
	107,700	206,295
	13,500	103,522
	8,100	193,465
	1,600	20,722
	87,100	1,416,142
	14,500	121,601
	2,200	42,407
	2,200	19,601
	3,000	32,872
	44,900	352,352
	5,000	156,415
	4,100	24,143
	17,200	512,130
	26,700	1,011,834
	2,800	59,825
	1,900	29,548
	7,600	293,035
	21,700	406,105
	7,500	142,451

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,900	\$ 51,758
# Takamiya Co. Ltd.....	1,800	10,434
# Takano Co. Ltd.....	4,100	61,274
Takaoka Toko Co. Ltd.....	5,100	83,461
Takara & Co. Ltd.....	14,500	178,173
Takara Bio, Inc.....	55,500	488,424
Takara Holdings, Inc.....	8,400	110,053
Takara Standard Co. Ltd.....	8,000	160,832
Takasago International Corp.....	26,300	474,863
Takasago Thermal Engineering Co. Ltd.....	1,300	33,412
Takashima & Co. Ltd.....	33,800	491,333
Takashimaya Co. Ltd.....	4,500	20,954
Takasho Co. Ltd.....	2,500	21,118
Take & Give Needs Co. Ltd.....	139,830	4,275,280
# Takeda Pharmaceutical Co. Ltd.....	5,752	87,775
# Takeda Pharmaceutical Co. Ltd., Sponsored ADR.....	2,800	16,019
Takemoto Yohki Co. Ltd.....	13,100	410,527
Takeuchi Manufacturing Co. Ltd.....	3,300	58,603
# Takisawa Machine Tool Co. Ltd.....	30,000	328,270
# Takuma Co. Ltd.....	8,100	199,791
# Tama Home Co. Ltd.....	10,800	59,504
Tanseisha Co. Ltd.....	16,100	80,947
# Tatsuta Electric Wire & Cable Co. Ltd.....	18,300	27,550
Tay Two Co. Ltd.....	3,500	36,800
Tayca Corp.....	2,000	35,163
# Tazmo Co. Ltd.....	3,900	11,915
Tbk Co. Ltd.....	10,500	196,477
TBS Holdings, Inc.....	5,900	80,786
TDC Soft, Inc.....	18,200	199,674
* TechMatrix Corp.....	7,800	30,358
Techno Horizon Co. Ltd.....	2,500	37,362
Techno Medica Co. Ltd.....	4,200	31,865
Techno Ryowa Ltd.....	1,700	19,419
Techno Smart Corp.....	1,200	9,174
Technoflex Corp.....	68,100	1,763,112
# TechnoPro Holdings, Inc.....	6,800	30,161
# Tecnos Japan, Inc.....	103,742	1,109,596
Teijin Ltd.....	4,000	74,444
Teikoku Electric Manufacturing Co. Ltd.....	5,800	69,253
Teikoku Sen-I Co. Ltd.....	900	10,530
Teikoku Tsushin Kogyo Co. Ltd.....	5,500	79,023
Tekken Corp.....	1,100	30,528
Temairazu, Inc.....	3,300	61,244
# Tenma Corp.....	3,100	24,750
Tenpo Innovation Co. Ltd.....	3,800	15,377
Tess Holdings Co. Ltd.....	10,600	133,838
T-Gaia Corp.....	22,100	443,061
THK Co. Ltd.....	2,500	11,957
Tigers Polymer Corp.....	52,500	1,331,599
TIS, Inc.....	10,400	270,419
TKC Corp.....	3,700	74,012
* TKP Corp.....	9,200	65,570
Toa Corp.....	4,500	102,716
Toa Corp.....	2,800	94,588
TOA ROAD Corp.....	42,200	400,246
Toagosei Co. Ltd.....	10,030	96,928
Tobishima Corp.....	13,400	354,591
Tobu Railway Co. Ltd.....	13,400	57,744
TOC Co. Ltd.....	13,200	134,155
Tocalo Co. Ltd.....		

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	96,300	\$ 536,358
*	2,000	30,743
#	2,400	217,693
	3,900	20,733
	4,700	124,185
	800	11,853
	9,400	366,439
	3,300	62,578
	40,600	760,700
#	34,300	668,770
#	6,300	89,983
	6,800	84,746
	5,900	43,350
	6,000	80,896
	29,800	189,849
	13,500	213,601
	55,500	171,100
	1,520	80,104
	263,900	6,068,375
	2,800	66,581
	3,200	7,685
	21,000	822,517
	4,000	287,975
	73,500	11,031,389
	12,500	87,341
	70,900	1,607,733
	11,400	37,927
	4,000	36,663
#	18,300	1,155,857
	11,000	67,603
	18,900	1,046,920
	95,800	1,280,222
#	3,200	25,313
	35,700	193,184
	58,583	743,276
	276,700	1,644,966
	19,900	49,845
	6,300	23,592
	3,700	76,044
	4,400	68,759
	33,900	96,162
	58,500	791,428
	2,100	75,914
	51,600	627,945
	24,740	582,343
	9,900	114,095
	292,007	1,635,067
	2,000	34,115
	10,200	251,942
	6,100	154,918
#	1,200	23,074
	6,900	91,805
	14,000	173,588
	39,900	1,288,220
	12,900	374,696
	3,200	119,403
	10,900	208,706
	13,400	411,944
	9,100	171,696

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	31,500	\$ 239,341
	5,100	50,508
#	2,600	17,820
*	23,300	106,625
	1,700	101,912
	26,000	400,828
	5,100	133,253
#	7,500	14,414
	5,800	28,243
	56,400	916,834
	5,500	227,492
	5,400	216,493
	1,300	12,811
	37,023	282,515
	23,900	436,054
	17,400	1,257,448
	1,214,300	20,416,935
	54,400	3,182,681
	9,900	125,848
	1,700	84,242
	7,000	87,186
	7,200	176,508
#	3,000	29,600
	33,300	1,573,283
#	1,400	11,773
	27,200	419,073
	41,300	533,583
	23,500	119,248
#	15,700	90,881
	8,400	223,960
	2,400	80,344
	11,900	255,338
	19,400	170,268
	20,400	1,566,643
	6,800	123,813
#	2,500	41,933
	9,700	122,398
	3,700	90,250
	7,300	17,881
	17,100	342,444
	1,600	16,094
	2,400	93,219
#	1,200	12,014
	100	2,685
	1,400	37,344
	2,800	46,148
	11,100	476,645
	36,600	1,354,151
	1,300	30,109
	10,500	83,831
	600	7,845
#	8,000	135,022
	22,300	175,514
	8,800	53,186
	14,400	33,918
	1,700	39,321
	1,000	15,542
	37,500	519,531
	73,600	1,276,230

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* UT Group Co. Ltd.....	17,200	\$ 347,660
V Technology Co. Ltd.....	2,300	40,063
Valor Holdings Co. Ltd.....	14,700	220,775
Valqua Ltd.....	10,100	276,246
# Value HR Co. Ltd.....	3,200	29,441
ValueCommerce Co. Ltd.....	9,500	90,880
# Valuence Holdings, Inc.....	1,300	25,633
V-Cube, Inc.....	7,600	24,511
Vector, Inc.....	17,100	157,754
Vertex Corp.....	4,800	52,525
VINX Corp.....	2,100	19,129
* Visional, Inc.....	11,000	605,211
Vital KSK Holdings, Inc.....	11,600	80,985
VT Holdings Co. Ltd.....	37,300	139,925
Wacoal Holdings Corp.....	29,400	639,716
Wacom Co. Ltd.....	67,900	289,277
Wakachiku Construction Co. Ltd.....	2,300	50,413
Wakita & Co. Ltd.....	15,300	138,232
Waseda Academy Co. Ltd.....	3,600	35,552
Watahan & Co. Ltd.....	7,500	71,560
# Watts Co. Ltd.....	3,400	15,277
WDB Holdings Co. Ltd.....	8,000	118,347
Weathernews, Inc.....	1,600	71,652
Welcia Holdings Co. Ltd.....	40,200	756,715
Wellnet Corp.....	4,700	18,977
# West Holdings Corp.....	14,884	291,348
West Japan Railway Co.....	16,900	694,325
Will Group, Inc.....	11,800	93,579
* WingArc1st, Inc.....	8,400	161,726
WIN-Partners Co. Ltd.....	4,900	37,519
Wood One Co. Ltd.....	4,921	42,535
# Workman Co. Ltd.....	8,100	295,663
World Co. Ltd.....	10,200	126,199
World Holdings Co. Ltd.....	4,000	75,120
Xebio Holdings Co. Ltd.....	9,700	77,609
Yachiyo Industry Co. Ltd.....	1,400	13,620
Yahagi Construction Co. Ltd.....	12,700	119,741
Yakult Honsha Co. Ltd.....	18,400	1,020,939
YAKUODO Holdings Co. Ltd.....	5,200	92,540
YAMABIKO Corp.....	14,200	155,181
YAMADA Consulting Group Co. Ltd.....	7,800	88,202
Yamada Holdings Co. Ltd.....	129,820	392,204
Yamae Group Holdings Co. Ltd.....	2,900	67,688
Yamaha Corp.....	9,700	375,858
Yamaha Motor Co. Ltd.....	66,700	1,956,238
# YA-MAN Ltd.....	19,300	138,281
Yamashin-Filter Corp.....	7,800	16,815
Yamato Corp.....	10,100	65,118
Yamato Holdings Co. Ltd.....	29,700	556,221
Yamaura Corp.....	1,600	13,209
# Yamaya Corp.....	1,000	19,138
Yamazaki Baking Co. Ltd.....	31,000	446,132
Yamazen Corp.....	26,000	221,224
Yaoko Co. Ltd.....	8,500	448,376
Yaskawa Electric Corp.....	44,700	1,943,121
Yasuda Logistics Corp.....	5,700	40,465
Yellow Hat Ltd.....	14,500	190,516
Yodogawa Steel Works Ltd.....	10,200	244,614
Yokogawa Bridge Holdings Corp.....	14,300	257,262

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yokogawa Electric Corp.....	15,100	\$ 283,561
Yokorei Co. Ltd.....	18,400	157,932
Yokowo Co. Ltd.....	4,600	59,464
Yondenko Corp.....	5,800	95,386
Yondoshi Holdings, Inc.....	6,000	81,832
Yonex Co. Ltd.....	22,500	219,918
Yoshinoya Holdings Co. Ltd.....	10,900	215,615
Yotai Refractories Co. Ltd.....	7,200	79,001
Yuasa Funashoku Co. Ltd.....	400	8,487
Yuasa Trading Co. Ltd.....	7,200	230,624
Yurtec Corp.....	19,500	121,242
Yushin Precision Equipment Co. Ltd.....	6,100	31,553
Yushiro Chemical Industry Co. Ltd.....	2,700	22,881
Yutaka Giken Co. Ltd.....	1,500	21,177
Z Holdings Corp.....	340,100	948,201
Zaoh Co. Ltd.....	2,300	40,509
Zenitaka Corp.....	900	20,451
Zenkoku Hoshu Co. Ltd.....	16,400	575,713
Zenrin Co. Ltd.....	9,950	62,470
Zensho Holdings Co. Ltd.....	15,068	802,918
Zeon Corp.....	67,000	722,612
ZIGExN Co. Ltd.....	30,800	170,249
ZOZO, Inc.....	28,700	560,282
Zuiko Corp.....	6,500	58,101
TOTAL JAPAN.....		668,601,296
NETHERLANDS — (5.1%)		
Ω Aalberts NV.....	23,609	1,065,344
Ω ABN AMRO Bank NV, CVA.....	114,781	1,951,645
Acomo NV.....	11,791	267,291
*Ω Adyen NV.....	2,911	5,402,859
Aegon NV.....	448,929	2,436,913
Aegon NV, Class NY.....	290,070	1,563,477
Akzo Nobel NV.....	71,266	6,096,703
#*Ω Alfen NV.....	13,863	961,998
Allfunds Group PLC.....	58,312	380,191
AMG Critical Materials NV.....	10,526	430,355
APERAM SA.....	25,899	817,348
Arcadis NV.....	36,472	1,599,003
ASM International NV.....	8,114	3,854,802
ASML Holding NV.....	6,365	4,558,986
ASML Holding NV.....	56,060	40,161,945
ASR Nederland NV.....	97,797	4,433,080
* Avantium NV.....	4,980	19,228
Ω B&S Group Sarl.....	10,369	45,608
#*Ω Basic-Fit NV.....	8,718	294,270
BE Semiconductor Industries NV.....	34,549	4,125,102
Beter Bed Holding NV.....	3,566	22,573
Brunel International NV.....	14,409	200,584
Coca-Cola Europacific Partners PLC.....	44,682	2,818,034
Corbion NV.....	22,011	517,263
Ω CTP NV.....	11,303	154,874
Flow Traders Ltd.....	12,349	268,654
ForFarmers NV.....	19,436	61,004
* Fugro NV.....	35,053	625,039
Heijmans NV, CVA.....	16,800	232,366
Heineken NV.....	26,175	2,562,047
IMCD NV.....	29,328	4,444,054
ING Groep NV.....	669,178	9,767,765

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
* InPost SA.....	28,682	\$ 342,745
JDE Peet's NV.....	13,836	417,564
Kendrion NV.....	6,348	118,506
Koninklijke Ahold Delhaize NV.....	285,992	9,857,749
Koninklijke BAM Groep NV.....	117,991	274,548
Koninklijke KPN NV.....	1,485,489	5,374,879
* Koninklijke Philips NV.....	116,247	2,414,873
#* Koninklijke Philips NV.....	108,616	2,249,433
Koninklijke Vopak NV.....	29,200	1,100,893
*Ω Lucas Bols NV.....	4,403	51,068
Nedap NV.....	1,635	109,345
NN Group NV.....	108,809	4,171,185
* NX Filtration NV.....	989	10,548
Ordina NV.....	40,483	253,718
* Pharming Group NV.....	170,880	215,684
# PostNL NV.....	109,821	223,010
Prosus NV.....	116,423	9,209,916
Randstad NV.....	74,566	4,368,485
SBM Offshore NV.....	88,689	1,288,471
Ω Signify NV.....	53,692	1,688,155
Sligro Food Group NV.....	12,067	232,968
Stellantis NV.....	97,814	2,010,078
TKH Group NV.....	14,207	741,270
* TomTom NV.....	18,988	165,878
Universal Music Group NV.....	151,159	3,877,214
Van Lanschot Kempen NV.....	13,883	454,906
Wolters Kluwer NV.....	127,013	15,949,785
TOTAL NETHERLANDS.....		<u>169,313,279</u>
NEW ZEALAND — (0.3%)		
AFT Pharmaceuticals Ltd.....	3,673	8,454
Arvida Group Ltd.....	117,710	91,485
* Auckland International Airport Ltd.....	103,689	541,284
Briscoe Group Ltd.....	8,008	22,928
Chorus Ltd.....	207,081	1,106,328
Chorus Ltd., ADR.....	880	23,184
Contact Energy Ltd.....	49,570	255,957
EBOS Group Ltd.....	19,346	463,612
Fisher & Paykel Healthcare Corp. Ltd.....	74,008	1,129,884
Fletcher Building Ltd.....	69,278	240,200
Freightways Group Ltd.....	77,207	410,699
#* Gentrack Group Ltd.....	3,743	10,423
# Hallenstein Glasson Holdings Ltd.....	25,034	99,530
Heartland Group Holdings Ltd.....	256,133	286,422
Infratil Ltd.....	134,263	830,451
Investore Property Ltd.....	76,064	70,445
KMD Brands Ltd.....	256,380	144,968
# Mainfreight Ltd.....	9,184	387,334
# Manawa Energy Ltd.....	30,134	89,907
Mercury NZ Ltd.....	89,729	367,449
Meridian Energy Ltd.....	182,698	641,248
Napier Port Holdings Ltd.....	4,632	6,908
NZME Ltd.....	21,581	12,813
NZX Ltd.....	159,548	121,884
Oceania Healthcare Ltd.....	118,480	55,917
Port of Tauranga Ltd.....	19,677	75,814
* Rakon Ltd.....	23,774	10,785
Restaurant Brands New Zealand Ltd.....	7,448	30,038
Ryman Healthcare Ltd.....	45,694	193,539

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
* Serko Ltd.....	12,104	\$ 30,104
Skellerup Holdings Ltd.....	41,550	115,166
SKY Network Television Ltd.....	62,087	96,379
SKYCITY Entertainment Group Ltd.....	210,441	295,453
Spark New Zealand Ltd.....	347,172	1,117,736
Summerset Group Holdings Ltd.....	8,717	55,778
TOWER Ltd.....	162,997	63,811
Turners Automotive Group Ltd.....	11,789	25,913
Vector Ltd.....	61,916	155,762
# Warehouse Group Ltd.....	78,685	88,005
TOTAL NEW ZEALAND.....		<u>9,773,997</u>
NORWAY — (0.6%)		
2020 Bulkens Ltd.....	3,508	36,143
ABG Sundal Collier Holding ASA.....	83,825	46,492
* Adevinta ASA.....	35,450	262,225
AF Gruppen ASA.....	13,278	178,149
* Agilyx ASA.....	5,707	16,918
* Akastor ASA.....	27,367	29,482
* Aker Carbon Capture ASA.....	48,489	73,548
Aker Solutions ASA.....	117,353	521,658
* AKVA Group ASA.....	1,484	8,334
* ArcticZymes Technologies ASA.....	5,394	19,943
Atea ASA.....	58,300	791,759
#*Ω AutoStore Holdings Ltd.....	62,765	156,528
B2Holding ASA.....	89,720	61,840
Bonheur ASA.....	4,540	114,104
* Borr Drilling Ltd.....	14,698	129,048
Borregaard ASA.....	29,227	476,994
Bouvet ASA.....	29,922	184,076
#* Cadeler AS.....	7,279	30,211
* Cloudberry Clean Energy ASA.....	62,294	72,592
*Ω Crayon Group Holding ASA.....	23,969	255,213
DNB Bank ASA.....	178,049	3,669,142
Ω Elmera Group ASA.....	53,306	106,955
Elopak ASA.....	37,972	82,966
Ω Entra ASA.....	34,221	333,790
Ω Europris ASA.....	101,496	615,733
* Gaming Innovation Group, Inc.....	24,286	65,484
Gjensidige Forsikring ASA.....	30,431	480,397
Grieg Seafood ASA.....	3,390	24,427
* Hexagon Composites ASA.....	33,877	101,074
* Hexagon Purus ASA.....	11,627	23,671
* Kahoot! ASA.....	56,056	192,827
Ω Kid ASA.....	12,875	103,305
Kitron ASA.....	67,277	248,647
* Kongsberg Automotive ASA.....	217,736	54,345
Kongsberg Gruppen ASA.....	13,583	589,382
Leroy Seafood Group ASA.....	35,948	149,559
* LINK Mobility Group Holding ASA.....	69,424	96,947
Medistim ASA.....	2,470	63,297
* Morrow Bank ASA.....	37,152	16,509
Mowi ASA.....	28,700	504,547
Ω Multiconsult ASA.....	5,960	90,503
* Nekkar ASA.....	31,393	19,405
#* NEL ASA.....	256,312	347,629
* Nordic Semiconductor ASA.....	39,508	581,828
Norsk Hydro ASA.....	70,185	459,671
*Ω Norske Skog ASA.....	8,765	39,297

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* Northern Ocean Ltd.....	10,938	\$ 14,968
* NRC Group ASA.....	26,226	28,179
#* Nykode Therapeutics ASA.....	8,866	25,470
* Odfjell Drilling Ltd.....	56,255	159,953
Odfjell Technology Ltd.....	1	4
Ω Okeanis Eco Tankers Corp.....	3,169	76,945
Orkla ASA.....	63,101	497,919
# Otello Corp. ASA.....	15,843	14,382
* Pexip Holding ASA.....	23,784	43,329
* PGS ASA.....	241,687	169,954
* PhotoCure ASA.....	1,744	8,539
Protector Forsikring ASA.....	18,151	296,479
Rana Gruber ASA, Class A.....	4,401	25,187
Salmar ASA.....	9,856	455,324
* SATS ASA.....	12,194	12,414
Ω Scatec ASA.....	54,170	452,754
Schibsted ASA, Class A.....	26,311	563,668
Schibsted ASA, Class B.....	17,635	345,812
* Self Storage Group ASA.....	10,099	23,590
Selvaag Bolig ASA.....	18,660	59,253
#*Ω Shelf Drilling Ltd.....	26,428	64,917
* SmartCraft ASA.....	7,109	14,598
Sparebank 1 Oestlandet.....	17,546	220,495
SpareBank 1 SR-Bank ASA.....	59,487	767,769
Storebrand ASA.....	131,401	1,148,578
Subsea 7 SA.....	68,385	919,036
# TGS ASA.....	89,572	1,195,545
TOMRA Systems ASA.....	40,442	623,241
* Ultimovacs ASA.....	1,432	10,892
Veidekke ASA.....	40,140	452,574
* Volue ASA.....	12,919	27,309
* Zalaris ASA.....	3,453	15,256
* Zaptec ASA.....	6,781	19,774
TOTAL NORWAY.....		<u>21,280,701</u>
PORTUGAL — (0.2%)		
# Altri SGPS SA.....	40,466	190,278
Corticeira Amorim SGPS SA.....	15,139	171,585
CTT-Correios de Portugal SA.....	38,927	153,656
EDP - Energias de Portugal SA.....	177,863	830,947
EDP Renovaveis SA.....	73,236	1,398,873
#* Greenvolt-Energias Renovaveis SA.....	13,494	94,273
Jeronimo Martins SGPS SA.....	65,158	1,773,977
Navigator Co. SA.....	37,279	130,668
NOS SGPS SA.....	87,479	332,167
REN - Redes Energeticas Nacionais SGPS SA.....	167,843	458,318
Sonae SGPS SA.....	441,586	480,119
TOTAL PORTUGAL.....		<u>6,014,861</u>
SINGAPORE — (0.7%)		
AEM Holdings Ltd.....	58,200	165,097
* Avarga Ltd.....	145,200	21,770
Aztech Global Ltd.....	33,800	18,683
*†† Best World International Ltd.....	13,323	16,252
Boustead Singapore Ltd.....	88,700	59,400
BRC Asia Ltd.....	23,800	29,897
Bukit Sembawang Estates Ltd.....	79,000	243,694
Capitaland India Trust.....	104,100	89,247

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	162,500	\$ 415,915
	148,900	49,848
	148,900	103,667
	198,500	61,268
	311,600	1,733,832
	50,600	31,196
*	268,200	30,878
	240,000	86,601
*	37,500	2,652
	250,277	6,456,405
	83,900	225,853
	224,000	69,979
*††	350,280	0
#*††	194,482	0
	51,607	40,336
	66,800	54,296
	118,400	75,276
#	189,900	123,564
	192,800	24,410
*	272,800	26,757
	220,800	156,177
	41,400	19,474
	17,300	241,306
	129,966	151,518
	37,400	270,411
	82,800	122,744
	147,700	526,361
	66,500	103,986
	119,200	65,528
	364,300	67,435
	24,600	104,716
	33,100	10,685
	57,000	18,899
	128,400	57,432
	22,100	31,408
#*††	200,100	0
	83,600	71,707
	2,000	1,226
	72,500	58,372
	332,945	3,332,031
	373,865	34,836
	48,300	12,714
	105,900	31,509
	69,200	53,089
	60,700	15,087
	53,280	12,406
*	86,403	4,221
	164,600	173,441
*	58,159	122,476
*	3,803,700	403,136
*	44,900	82,776
	273,300	59,631
	171,100	1,250,705
	68,500	108,380
	613,600	230,766
	316,400	888,294
	111,900	87,505
	113,162	179,579
*††	50,250	0

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
*†† Swiber Holdings Ltd.....	50,250	\$ 0
Thomson Medical Group Ltd.....	916,800	41,394
UMS Holdings Ltd.....	93,675	77,524
UOL Group Ltd.....	121,951	645,264
Valuetronics Holdings Ltd.....	196,810	81,434
Venture Corp. Ltd.....	57,400	647,123
Vicom Ltd.....	32,400	41,440
Wing Tai Holdings Ltd.....	258,800	278,283
Yangzijiang Shipbuilding Holdings Ltd.....	1,098,400	1,272,456
TOTAL SINGAPORE.....		<u>22,503,658</u>
SPAIN — (2.3%)		
Acciona SA.....	20,585	3,085,665
Acerinox SA.....	61,421	646,604
ACS Actividades de Construccion y Servicios SA.....	71,603	2,504,583
Ω Aedas Homes SA.....	5,100	91,247
Ω Aena SME SA.....	8,940	1,427,648
Almirall SA.....	20,957	201,035
* Amadeus IT Group SA.....	100,884	7,237,024
#* Amper SA.....	270,945	31,510
Applus Services SA.....	73,138	784,590
Atresmedia Corp. de Medios de Comunicacion SA.....	47,090	195,199
Azkoyen SA.....	4,058	27,312
Banco de Sabadell SA.....	3,336,748	4,112,117
# Banco Santander SA.....	2,297,271	9,309,188
Banco Santander SA, Sponsored ADR.....	69,983	282,031
Bankinter SA.....	256,264	1,658,039
CaixaBank SA.....	847,860	3,429,764
Ω Cellnex Telecom SA.....	40,785	1,665,622
Construcciones y Auxiliar de Ferrocarriles SA.....	11,780	401,707
* Distribuidora Internacional de Alimentacion SA.....	2,907,866	48,844
#* Duro Felguera SA.....	19,192	14,036
* eDreams ODIGEO SA.....	8,936	65,596
Elecnor SA.....	13,628	209,014
Enagas SA.....	94,997	1,685,866
Ence Energia y Celulosa SA.....	12,991	39,563
Endesa SA.....	43,402	930,228
Ercros SA.....	13,714	48,149
Faes Farma SA.....	111,696	387,038
Ferrovial SE.....	53,845	1,784,384
Fluidra SA.....	29,018	641,739
Ω Gestamp Automocion SA.....	49,585	240,735
Ω Global Dominion Access SA.....	34,980	147,247
#* Grenergy Renovables SA.....	3,309	99,886
* Grifols SA.....	49,627	729,036
Grupo Catalana Occidente SA.....	17,672	590,795
Grupo Empresarial San Jose SA.....	2,330	9,992
Iberdrola SA.....	578,623	7,222,100
Indra Sistemas SA.....	115,645	1,681,897
Industria de Diseno Textil SA.....	235,659	9,020,512
Laboratorios Farmaceuticos Rovi SA.....	9,102	437,012
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	281,831	273,302
Mapfre SA.....	458,976	953,962
Ω Metrovacesa SA.....	2,134	17,190
Naturgy Energy Group SA.....	15,479	471,966
Ω Neinor Homes SA.....	14,848	147,001
* Obrascón Huarte Lain SA.....	132,804	71,717
Pharma Mar SA.....	3,121	117,342
* Promotora de Informaciones SA, Class A.....	51,144	21,938

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SPAIN — (Continued)			
Ω	Prosegur Cash SA.....	108,225	\$ 75,726
	Prosegur Compania de Seguridad SA.....	103,085	189,587
*	Realia Business SA.....	163,953	182,716
	Redeia Corp. SA.....	174,624	2,920,702
	Sacyr SA.....	137,233	469,160
*	Solaria Energia y Medio Ambiente SA.....	47,470	742,490
*	Soltec Power Holdings SA.....	4,800	22,064
*Ω	Talgo SA.....	18,449	76,251
	Talgo SA.....	527	2,173
*	Tecnicas Reunidas SA.....	13,701	132,025
	Telefonica SA, Sponsored ADR.....	10,999	46,416
	Telefonica SA.....	1,318,982	5,619,870
	Tubacex SA.....	8,305	26,625
Ω	Unicaja Banco SA.....	449,107	524,184
TOTAL SPAIN.....			<u>76,228,961</u>
SWEDEN — (3.7%)			
	AddLife AB, Class B.....	33,531	273,069
	Addnode Group AB.....	38,048	290,886
	AddTech AB, Class B.....	98,735	1,839,414
	AFRY AB.....	55,114	764,853
	Alfa Laval AB.....	31,752	1,188,589
Ω	Alimak Group AB.....	28,912	210,254
	Alleima AB.....	33,769	146,689
	Alligo AB, Class B.....	9,012	97,491
Ω	Ambea AB.....	41,814	135,508
*	Annehem Fastigheter AB, Class B.....	13,412	23,816
#	AQ Group AB.....	2,457	104,561
	Arjo AB, Class B.....	62,678	268,168
	Assa Abloy AB, Class B.....	86,434	2,078,123
	Atlas Copco AB, Class A.....	503,290	7,149,680
	Atlas Copco AB, Class B.....	293,381	3,622,937
	Atrium Ljungberg AB, Class B.....	14,480	283,997
*Ω	Attendo AB.....	53,264	161,897
#	Avanza Bank Holding AB.....	79,515	1,800,646
	Axfood AB.....	45,705	1,165,183
	Beijer Alma AB.....	16,990	310,819
	Beijer Ref AB.....	36,411	495,136
	Bergman & Beving AB.....	14,044	208,127
	Bergs Timber AB, Class B.....	7,957	21,071
*	Besqab AB.....	2,292	5,875
	Betsson AB, Class B.....	74,445	900,779
#*	Better Collective AS.....	14,499	332,959
*	BHG Group AB.....	24,550	45,571
	Bilia AB, Class A.....	56,260	591,254
	Billerud Aktiebolag.....	116,680	995,004
*Ω	BioArctic AB.....	2,220	63,611
	BioGaia AB, Class B.....	22,311	221,173
	Biotage AB.....	8,848	109,217
	Bjorn Borg AB.....	8,728	33,632
	Boliden AB.....	114,053	3,354,212
	Bonava AB, Class B.....	47,264	88,928
Ω	Bravida Holding AB.....	80,656	648,241
#	BTS Group AB, Class B.....	554	13,430
	Bufab AB.....	16,024	469,043
	Bulten AB.....	4,602	35,170
	Bure Equity AB.....	27,968	595,027
*	Byggfakta Group Nordic Holdco AB.....	6,522	20,495
*	Byggmax Group AB.....	33,690	110,482

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
# Castellum AB.....	48,636	\$ 553,872
Catella AB.....	25,393	70,916
Catena AB.....	11,657	447,808
* Catena Media PLC.....	25,625	60,371
* Cavotec SA.....	12,463	16,237
Cellavision AB.....	4,218	87,993
Cibus Nordic Real Estate AB.....	5,517	62,038
Clas Ohlson AB, Class B.....	32,028	260,870
Cloetta AB, Class B.....	99,923	178,879
* Collector Bank AB.....	17,987	58,315
Concentric AB.....	18,657	332,573
Ω Coor Service Management Holding AB.....	48,571	223,402
# Corem Property Group AB, Class B.....	173,333	116,915
Corem Property Group AB, Class D.....	969	14,071
CTT Systems AB.....	1,705	35,167
Dedicare AB, Class B.....	3,726	33,597
Dios Fastigheter AB.....	34,818	237,417
Ω Dometic Group AB.....	111,140	828,129
Duni AB.....	9,720	87,123
*Ω Dustin Group AB.....	38,901	101,473
Eastnine AB.....	4,897	51,651
Elanders AB, Class B.....	2,415	23,147
Electrolux AB, Class B.....	46,493	574,247
Electrolux Professional AB, Class B.....	98,633	555,678
# Elekta AB, Class B.....	135,857	1,100,608
*Ω Eltel AB.....	21,941	16,330
#* Embracer Group AB.....	42,618	122,326
* Enea AB.....	6,109	31,040
Eolus Vind AB, Class B.....	4,899	34,921
Epiroc AB, Class A.....	122,992	2,455,612
Epiroc AB, Class B.....	73,342	1,246,013
Essity AB, Class B.....	856	21,226
Ω Evolution AB.....	34,673	4,275,617
eWork Group AB.....	3,663	45,213
# Faber Group AB.....	125,535	1,087,183
Fagerhult Group AB.....	27,572	140,933
* Fastighets AB Balder, Class B.....	100,102	467,123
FastPartner AB, Class A.....	12,345	55,500
FastPartner AB, Class D.....	2,011	10,244
# Fenix Outdoor International AG.....	1,981	118,309
* FormPipe Software AB.....	5,484	14,402
Fortnox AB.....	241,394	1,481,635
G5 Entertainment AB.....	3,758	73,748
GARO AB.....	11,553	63,993
Getinge AB, Class B.....	41,239	768,407
Granges AB.....	45,107	460,718
*Ω Green Landscaping Group AB.....	1,854	13,145
H & M Hennes & Mauritz AB, Class B.....	134,973	2,270,214
Hanza AB.....	9,770	78,833
Heba Fastighets AB, Class B.....	27,228	71,873
Hemnet Group AB.....	24,268	429,895
Hexagon AB, Class B.....	164,378	1,593,777
Hexatronic Group AB.....	57,526	435,910
Hexpol AB.....	77,313	838,730
HMS Networks AB.....	16,677	673,432
*Ω Hoist Finance AB.....	31,835	97,014
Holmen AB, Class B.....	21,139	814,290
Hufvudstaden AB, Class A.....	39,757	486,706
Husqvarna AB, Class A.....	7,960	78,604

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	101,033	\$ 990,988
	63,376	1,330,030
	105,312	414,356
#	37,740	294,040
	9,885	205,721
	21,528	237,560
	2,638	2,495
	32,586	511,988
#*	3,438	20,147
	1,438	31,723
*	22,177	104,804
#*	14,921	28,509
	179,963	2,164,684
	14,453	204,177
	85,860	1,034,144
	53,280	1,074,223
	4,723	124,075
	17,960	278,446
	22,206	647,806
*	1,379	41,341
	18,986	290,487
	14,407	150,379
	5,726	28,243
*	13,356	9,446
*	52,902	821,419
	12,428	562,676
*	51,679	336,129
	10,977	111,526
Ω	43,997	558,427
	39,641	853,064
	59,211	354,339
	34,646	373,098
	7,369	144,313
*	124,933	53,601
#	35,622	323,052
	132,687	1,195,213
	3,984	20,786
*	44,971	48,617
	12,584	174,350
	74,122	1,099,769
*	4,117	10,460
	1,293	21,707
	60,807	385,751
	32,132	260,379
*	59,086	369,646
	34,528	407,138
	89,100	394,147
	30,544	232,147
	3,001	33,202
	11,094	81,794
#	616	10,778
	145,087	482,326
*	8,329	56,492
	5,502	68,203
Ω	50,452	122,285
	32,778	33,933
	22,164	71,552
	16,378	863,270
	309	6,902

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	29,947	\$ 664,993
#	120,629	52,158
#	31,924	13,186
	135,077	2,743,755
*Ω	75,813	298,967
*	7,294	201,144
	56,796	909,449
	164,297	1,398,459
*	7,288	17,220
	3,064	21,651
#*	7,020	18,840
#*Ω	178,241	461,971
	1,838	19,685
	281,674	3,414,517
	3,672	46,756
	69,384	1,106,632
	4,084	78,246
	49,068	934,864
	23,625	256,520
	16,050	23,129
	5,045	30,712
*	245	4,167
*	212,710	393,646
	142,355	146,530
	5,252	69,692
	106,623	1,416,750
	195,015	1,712,223
#	4,821	52,600
	44,232	455,498
	125,710	2,305,734
#*	60,409	1,182,390
	37,967	269,540
	308,367	2,320,324
#	51,015	257,626
#	14,695	79,672
	546,323	2,748,264
#	835,459	1,795,386
*	960	13,775
Ω	50,146	1,565,880
*	34,393	63,244
*	4,734	8,277
	28,755	765,534
	15,417	277,677
#*	15,465	61,261
	7,388	137,956
#*	28,104	122,014
	8,890	506,398
	25,594	379,777
	9,287	87,437
	48,000	1,088,446
	317,940	7,013,316
#*	106,811	527,967
	163,988	639,303
	122,152	955,209
	4,020	42,853
TOTAL SWEDEN.		<u>121,601,953</u>
SWITZERLAND — (8.2%)		
	227,444	9,126,763

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	26,038	\$ 685,975
#	1,336	35,017
	123,565	5,035,809
	57,038	4,843,667
	6,863	1,260,859
	2,962	677,803
*	618	11,418
*	45,670	404,250
	727	150,790
*	273,340	467,163
	16,764	228,861
	22,991	3,558,750
	496	123,912
	12,119	1,360,253
	4,605	2,481,863
	3,622	110,284
	2,328	627,520
	8,184	1,464,480
	2,590	605,304
	2,910	1,296,734
	2,192	1,291,834
	2,850	304,456
	344	241,021
	1,520	62,761
	182	76,475
	15,276	1,159,484
#*	223	11,354
	113,235	1,855,489
	1,501	121,271
	1,374	361,464
	1,487	294,141
	26,021	2,099,712
#*	1,347	82,434
#	1,189	579,735
*	31,127	3,431,100
*	36,602	1,891,169
	39,852	497,166
	983	962,015
	229	191,135
	2,947	141,602
	840	22,847
	9,073	1,920,729
	225	323,679
Ω	35,154	2,829,196
#*	58,536	34,842
	4,382	2,486,794
	17,520	1,196,550
	2,400	8,101,129
	1,134	31,200
#*	970	103,786
	19,614	2,902,539
	403	35,143
	8,765	757,063
	6,444	313,873
*	1,289	25,484
	405	519,223
	253	809,274
	436	300,965
	1,724	184,456

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	89,058	\$ 6,307,758
	2,590	648,063
	1,321	324,750
*	3,540	7,067
	16,582	5,188,440
	9,722	844,155
	564	18,609
	131	315,054
	5,716	396,487
#	83,987	5,884,123
#	4,760	409,164
Ω	1,884	273,642
	2,096	114,853
	62	112,484
	9,642	160,693
	3,322	982,372
	246,715	25,880,403
	5,662	592,795
	701	28,536
	55,483	301,692
#*	4,687	31,802
#	246	20,535
	6,722	7,546,343
#*	933	12,526
	277	112,098
	18,411	2,169,552
	1,330	147,935
#	5,197	1,723,175
	139,038	43,108,918
	525	31,026
	38	12,520
	4,929	1,142,846
	337	259,235
*Ω	3,798	332,841
	5,636	669,995
	35,700	3,466,292
	144,703	3,868,442
	46,261	14,398,157
	115	10,541
	18,978	406,178
	19,335	5,389,535
	943	539,335
#	12,042	483,578
	24,243	4,011,559
	8,243	809,229
	6,249	1,999,933
	12,332	740,570
	7,292	4,636,648
	32,354	3,132,171
	75,936	7,923,109
*	143,894	23,089
	11,900	7,652,361
	3,878	878,338
	31,172	2,680,878
	1,266	144,057
	3,608	404,062
#*	401,923	8,915,739
	7,159	787,726
	791	34,352

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Ω VAT Group AG.....	10,852	\$ 4,612,609
Vaudoise Assurances Holding SA.....	441	231,043
Vontobel Holding AG.....	16,069	1,082,530
VZ Holding AG.....	5,687	529,460
* V-ZUG Holding AG.....	1,148	93,638
Walliser Kantonalbank.....	751	96,601
Ypsomed Holding AG.....	1,282	376,383
Zehnder Group AG.....	2,466	180,613
Zug Estates Holding AG, Class B.....	122	228,681
Zuger Kantonalbank AG.....	30	266,142
Zurich Insurance Group AG.....	26,003	12,572,411
TOTAL SWITZERLAND.....		<u>272,830,542</u>
UNITED KINGDOM — (12.7%)		
3i Group PLC.....	404,981	10,274,837
4imprint Group PLC.....	10,519	599,325
* 888 Holdings PLC.....	104,526	144,985
abrdn PLC.....	843,398	2,509,927
* accesso Technology Group PLC.....	5,610	54,115
Admiral Group PLC.....	74,553	2,035,521
Advanced Medical Solutions Group PLC.....	35,430	113,083
AG Barr PLC.....	30,554	184,818
AJ Bell PLC.....	116,771	492,929
Ω Alfa Financial Software Holdings PLC.....	62,251	124,732
Antofagasta PLC.....	69,592	1,496,907
Argentex Group PLC.....	9,454	14,242
* Ascential PLC.....	149,443	401,648
Ashmore Group PLC.....	184,764	489,967
Ashtead Group PLC.....	104,171	7,706,965
#* ASOS PLC.....	43,836	236,775
Associated British Foods PLC.....	1,710	45,002
*Ω Aston Martin Lagonda Global Holdings PLC.....	34,657	176,148
AstraZeneca PLC, Sponsored ADR.....	337,697	24,212,875
AstraZeneca PLC.....	25,658	3,686,444
Atalaya Mining PLC.....	5,781	24,462
* Auction Technology Group PLC.....	13,195	120,225
Ω Auto Trader Group PLC.....	596,136	4,944,096
Aviva PLC.....	640,781	3,192,474
Avon Protection PLC.....	6,389	67,280
B&M European Value Retail SA.....	480,930	3,416,003
* Babcock International Group PLC.....	401,745	1,934,061
BAE Systems PLC.....	252,624	3,021,142
Ω Bakkavor Group PLC.....	37,376	48,212
Balfour Beatty PLC.....	188,688	847,360
Bank of Georgia Group PLC.....	9,726	406,653
Barclays PLC, Sponsored ADR.....	429,365	3,430,626
Barclays PLC.....	1,256,791	2,493,864
Barratt Developments PLC.....	361,168	2,114,136
Beazley PLC.....	306,248	2,157,717
Begbies Traynor Group PLC.....	34,007	57,796
Bellway PLC.....	63,534	1,806,686
Berkeley Group Holdings PLC.....	59,196	3,300,632
Bloomsbury Publishing PLC.....	42,088	233,571
* boohoo Group PLC.....	332,375	165,722
BRAEMAR PLC.....	3,084	9,222
Britvic PLC.....	145,386	1,613,764
Brooks Macdonald Group PLC.....	1,840	49,912
BT Group PLC.....	3,123,808	4,894,960
Bunzl PLC.....	64,223	2,380,613

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	138,921	\$ 3,965,532
	60,057	811,674
	134,257	890,576
	154,948	274,448
*	503,065	178,386
	55,129	56,179
*	138,000	159,642
	37,151	69,220
	1,710	8,794
#*	1,233	2,257
	46,955	110,580
	19,590	32,183
	93,389	340,651
	82,403	285,792
	3,050	15,397
	11,351	406,214
	64,234	760,092
Ω	27,299	49,173
	21,468	631,651
	249,284	6,485,772
	59,328	1,673,742
Ω	411,913	1,103,573
*	43,455	27,870
	167,086	457,927
	27,733	2,099,736
	659,162	452,254
	20,918	552,699
*	2,286	10,841
	46,343	2,683,201
*	55,351	34,095
	17,633	840,608
*Ω	241,382	407,030
	84,939	131,403
#	85,975	15,126,441
	22,401	977,630
#*	4,837	13,109
	51,275	2,132,643
	473,991	915,301
	27,531	282,506
	135,974	606,334
	111,034	131,691
*	225,549	356,868
	50,516	98,819
	204,182	1,585,220
	517,979	2,059,405
	45,981	679,414
Ω	128,244	159,984
	33,900	11,654
*	236,217	335,032
	37,062	690,709
	114,904	2,046,608
	48,473	42,613
*	6,496	90,232
*	93,715	4,028
	313,842	12,128,601
*	2,060	47,340
	54,591	383,290
	15,014	258,621
	7,077	18,963

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	174,318	\$ 326,477
	100	119
Ω	33,632	74,178
	140,691	71,859
*	74,141	772,752
	60,236	477,385
*	9,922	74,817
	3,196	24,466
*Ω	43,359	26,931
	39,252	421,520
	39,810	101,192
	12,426	1,857,764
*	36,865	15,653
	25,048	357,346
	65,866	211,578
*	41,554	9,758
	64,840	260,722
	1,981	14,594
	72,119	811,141
	458,902	1,482,919
*	214,031	240,875
	28,313	1,004,085
	297,039	5,287,633
	90,635	3,223,901
*Ω	27,078	36,417
	375,166	1,619,375
#	62,515	550,757
	135,648	384,906
	54,192	1,556,279
	130,293	1,425,562
	47,742	69,353
	858,946	1,181,812
	23,382	66,828
	46,616	160,818
	43,597	121,475
	29,958	804,518
	35,570	720,700
	33,354	276,979
	115,745	1,602,074
	190,661	188,922
	54,890	158,092
*Ω	52,387	87,542
	298,788	2,829,210
	52,879	439,235
#	345,353	14,428,848
Ω	115,356	22,308
Ω	30,625	59,123
	187,403	150,976
	106,631	968,912
	114,629	2,396,604
	27,538	194,170
	249,253	2,621,396
*	87,793	1,977,249
	204,402	1,988,808
	69,995	219,986
	175,266	3,163,213
*	358,867	1,225,808
	37,315	2,090,328
	27,425	66,026

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	620,418	\$ 475,860
	1,692,562	1,571,854
*	199,446	391,500
	787,395	2,803,507
*	8,525	44,485
#	48,573	129,663
	831,885	1,685,093
*	492,299	935,762
	115,097	2,661,887
	84,352	121,611
	260,681	382,674
*Ω	20,134	360,521
	721,559	762,383
	49,486	832,700
	21,231	233,193
*	137,926	155,316
*	44,135	38,321
	745,695	2,351,452
	2,993	12,323
	99,543	761,895
	46,090	44,347
	1,658,867	4,971,400
*	1,555	28,876
*	3,809	75,266
	4,040,577	2,334,432
	944,884	2,163,784
	179,737	288,484
	32,720	113,408
Ω	38,080	62,328
	5,549	9,464
	1,347,959	3,472,207
	58,171	82,212
	693,287	2,125,334
*	782,887	2,073,793
	71,958	247,877
*	67,145	32,042
	56,029	196,477
	225,549	1,534,985
	30,646	46,529
*	49,471	145,874
	11,350	60,939
	64,979	1,139,770
	443,697	1,563,740
	25,856	90,713
	30,154	739,603
	5,532	44,258
*	33,776	46,106
*	88,702	26,260
#*	6,499	6,204
	114,705	1,520,392
	54,344	3,661,699
	829,090	2,602,545
#	29,921	189,998
	138,619	171,605
	37,989	309,861
	29,404	2,659,321
	547	7,119
	170,850	378,184
	14,489	30,142

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	16,616	\$ 70,973
	118,819	1,430,411
*	20,446	23,386
*Ω	193,156	912,896
	23,998	739,349
	257,436	1,474,127
	107,844	732,031
	43,835	287,946
	97,772	1,081,510
	62,325	687,445
*	798,513	174,542
	125,194	1,130,570
	124,001	1,843,513
#*	157,140	158,500
	197,709	993,526
	238,862	1,687,588
	18,483	45,962
*	95,104	684,191
	42,666	824,433
	39,809	247,822
	5,022	41,313
	2,471	32,531
	297,845	483,834
#	44,252	1,235,516
	107,192	1,488,503
*	59,094	169,532
	39,983	85,169
	157,582	652,483
Ω	718,191	720,903
*	52,117	61,394
	23,532	544,425
	160,614	175,217
	77,631	5,815,497
	138,978	614,307
	134,805	896,172
#	395,718	13,319,861
	90,812	3,053,008
	44,466	415,959
	8,349	418,314
*	60,850	22,923
	193,970	1,581,662
*	108,708	59,583
	1,560	59,959
	9,596	72,089
	449,792	3,295,621
	91,460	6,045,297
	6,213	413,475
	41,286	218,381
*	1,232,706	2,922,915
	337,378	1,336,362
	234,111	2,358,194
	74,728	249,541
	2,061	64,146
*	57,414	77,711
Ω	84,130	149,177
	266,337	3,203,655
	103,655	1,294,354
	159,968	943,777
	8,051	17,561

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	4,500	\$ 33,387
	68,446	146,681
	101,799	92,143
	96,114	3,150,027
*	278,752	103,760
	586,074	622,793
	32,737	293,208
#	47,382	1,439,465
	36,940	561,968
	86,214	1,880,297
	42,736	24,399
	82,332	1,586,339
*	203,497	41,347
	29,396	1,326,568
	234,031	110,550
	11,436	1,633,292
Ω	74,712	206,602
	180,956	393,283
#	62,301	1,347,143
*	173,006	558,547
	141,231	1,704,816
*	14,976	4,878
	233,316	2,241,128
	106,066	480,236
	35,702	45,114
*††	11,005	0
	14,208	38,449
*	28,746	29,048
*	166,163	177,998
	6,054	36,861
	1,583,494	2,324,346
	21,176	36,248
	43,434	927,202
	7,307	27,657
	1,410,399	4,671,342
*	38,663	51,175
	74,684	49,817
	337,884	689,668
	99,677	1,114,907
*	2,022	143
*	1,199	4,582
*	5,294	40,023
	2,667	1,366
	41,274	46,805
	48,980	98,756
	32,170	129,014
#	385,422	20,708,724
	90,093	4,846,428
	249,941	3,205,130
	1,122	1,814
	102,823	166,075
*	678	91
	143,701	129,082
	49,229	278,742
	1,176	1,195
	13,414	266,338
	13,817	106,213
	346,751	786,573
	150,271	1,524,163

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	33,513	\$ 124,257
	79,713	410,894
	4,543	32,785
*Ω	150,739	1,462,789
#	139,552	85,944
	50,360	1,186,065
	50,125	960,935
	24,129	1,083,901
	148,065	259,624
	6,622	25,626
	42,461	132,111
*	83,187	829,697
#	18,366	1,005,355
	101,516	1,108,426
*	20,538	50,182
	35,978	88,316
	5,048	76,793
	9,125	46,831
TOTAL UNITED KINGDOM.....		<u>421,294,053</u>
UNITED STATES — (0.2%)		
	21,378	209,563
	37,495	6,029,929
*	9,043	472,571
TOTAL UNITED STATES.....		<u>6,712,063</u>
TOTAL COMMON STOCKS.....		<u>3,187,209,230</u>
PREFERRED STOCKS — (0.6%)		
GERMANY — (0.6%)		
	11,178	1,255,860
Ω	26,712	3,266,414
	3,515	176,556
	45,301	1,875,177
	23,854	1,840,726
	27,858	1,042,271
	24,426	1,441,278
#	5,467	2,255,571
	9,031	670,624
	1,606	265,087
	866	18,098
	36,442	4,827,675
TOTAL GERMANY.....		<u>18,935,337</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
#*	571	<u>0</u>
AUSTRIA — (0.0%)		
*††	17,925	0
*††	8,477	<u>0</u>
DENMARK — (0.0%)		
*	1	<u>5</u>
ITALY — (0.0%)		
#*	1,134	<u>0</u>

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (0.0%)		
* Tess Holdings Co. Ltd. Rights 08/24/23.....	3,800	\$ 4,487
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants.....	210,168	0
TOTAL RIGHTS/WARRANTS.....		<u>4,492</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,647,513,493).....		<u>3,206,149,059</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.3%)		
@§ The DFA Short Term Investment Fund.....	9,451,922	<u>109,330,386</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$2,756,835,951)^.....		<u>\$3,315,479,445</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 92,174	\$ 161,701,200	\$ 7,271	\$ 161,800,645
Austria.....	—	9,792,356	—	9,792,356
Belgium.....	63,565	31,094,816	—	31,158,381
Canada.....	307,566,370	249,729	—	307,816,099
China.....	138,932	79,799	—	218,731
Denmark.....	1,844,434	119,862,630	—	121,707,064
Finland.....	269,937	55,709,448	—	55,979,385
France.....	—	318,682,779	—	318,682,779
Germany.....	2,691,312	216,251,400	—	218,942,712
Hong Kong.....	—	51,670,935	2,613	51,673,548
Ireland.....	19,504,890	1,064,465	—	20,569,355
Israel.....	2,099,570	17,699,084	—	19,798,654
Italy.....	10,071,850	62,842,307	—	72,914,157
Japan.....	2,614,513	665,986,783	—	668,601,296
Netherlands.....	45,984,933	123,328,346	—	169,313,279
New Zealand.....	23,184	9,750,813	—	9,773,997
Norway.....	129,048	21,151,653	—	21,280,701
Portugal.....	—	6,014,861	—	6,014,861
Singapore.....	—	22,487,406	16,252	22,503,658
Spain.....	2,112,831	74,116,130	—	76,228,961
Sweden.....	257,626	121,344,327	—	121,601,953
Switzerland.....	36,499,480	236,331,062	—	272,830,542
United Kingdom.....	105,945,192	315,348,861	—	421,294,053
United States.....	—	6,712,063	—	6,712,063
Preferred Stocks				
Germany.....	—	18,935,337	—	18,935,337
Rights/Warrants				
Denmark.....	—	5	—	5
Japan.....	—	4,487	—	4,487
Securities Lending Collateral.....	—	109,330,386	—	109,330,386
TOTAL.....	<u>\$537,909,841</u>	<u>\$2,777,543,468</u>	<u>\$26,136[^]</u>	<u>\$3,315,479,445</u>

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

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.1%)		
AUSTRALIA — (6.1%)		
* A2B Australia Ltd.....	22,390	\$ 25,245
Accent Group Ltd.....	97,187	115,586
Acrow Formwork & Construction Services Ltd.....	22,663	12,492
# Adairs Ltd.....	42,498	48,676
* Alkane Resources Ltd.....	83,562	39,855
* Alliance Aviation Services Ltd.....	20,675	45,599
* Allkem Ltd.....	56,504	565,696
ALS Ltd.....	77,461	612,663
Altium Ltd.....	13,546	348,571
#* AMA Group Ltd.....	216,007	21,067
AMP Ltd.....	493,968	375,883
Ampol Ltd.....	47,935	1,061,599
Ansell Ltd.....	29,680	481,994
APA Group.....	65,967	443,768
#* Appen Ltd.....	18,080	27,664
#* Arafura Rare Earths Ltd.....	295,303	56,723
ARB Corp. Ltd.....	14,024	294,418
# Ardent Leisure Group Ltd.....	99,253	34,424
# ARN Media Ltd.....	64,154	44,819
ASX Ltd.....	6,414	267,968
Atlas Arteria Ltd.....	126,081	532,963
#* Audinate Group Ltd.....	1,376	8,713
#* Aurelia Metals Ltd.....	349,101	21,698
Aurelia Metals Ltd.....	1,062	66
Aurizon Holdings Ltd.....	427,382	1,095,300
#* Aussie Broadband Ltd.....	217	403
# Austin Engineering Ltd.....	32,800	6,179
Australia & New Zealand Banking Group Ltd.....	127,675	2,215,055
# Australian Clinical Labs Ltd.....	30,525	65,131
Australian Ethical Investment Ltd.....	10,860	30,245
Australian Finance Group Ltd.....	46,965	57,803
#* Australian Strategic Materials Ltd.....	6,903	6,925
Auswide Bank Ltd.....	9,719	37,686
# Baby Bunting Group Ltd.....	28,930	32,382
Bank of Queensland Ltd.....	138,966	564,722
Bapcor Ltd.....	69,779	293,568
Base Resources Ltd.....	44,322	5,221
Beach Energy Ltd.....	447,238	487,662
# Beacon Lighting Group Ltd.....	6,490	8,075
Bega Cheese Ltd.....	76,349	167,228
# Bell Financial Group Ltd.....	31,306	22,311
* Bellevue Gold Ltd.....	137,164	134,571
Bendigo & Adelaide Bank Ltd.....	111,670	703,214
BlueScope Steel Ltd.....	105,469	1,555,356
* Boral Ltd.....	42,165	123,794
* Boss Energy Ltd.....	25,198	49,516
Brambles Ltd.....	131,083	1,240,146
# Bravura Solutions Ltd.....	105,244	35,381
Breville Group Ltd.....	19,502	296,709
#* BWX Ltd.....	37,285	5,009
Capitol Health Ltd.....	196,117	30,987
Capral Ltd.....	2,481	12,510
* Capricorn Metals Ltd.....	48,360	145,900
#* Carnarvon Energy Ltd.....	459,128	44,863
carsales.com Ltd.....	24,522	409,905

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	Catapult Group International Ltd.....	10,074 \$ 7,989
	Cedar Woods Properties Ltd.....	20,812 70,297
	Challenger Ltd.....	115,646 558,965
	Champion Iron Ltd.....	85,501 346,408
	Cleanaway Waste Management Ltd.....	331,084 614,518
	Clinuvel Pharmaceuticals Ltd.....	7,546 93,137
	Clover Corp. Ltd.....	9,346 6,834
	Cochlear Ltd.....	3,841 617,911
	Codan Ltd.....	29,559 149,421
#	COG Financial Services Ltd.....	12,119 11,256
#*	Cogstate Ltd.....	10,170 9,688
	Coles Group Ltd.....	103,189 1,261,856
	Collins Foods Ltd.....	32,032 216,207
	Commonwealth Bank of Australia.....	54,285 3,862,310
	Computershare Ltd.....	44,255 746,372
*	Cooper Energy Ltd.....	747,953 72,977
	Corporate Travel Management Ltd.....	16,236 228,841
#	Credit Corp. Group Ltd.....	13,601 216,570
	CSR Ltd.....	133,419 514,653
	Data#3 Ltd.....	35,101 177,392
*	De Grey Mining Ltd.....	68,294 61,761
#*	Deep Yellow Ltd.....	40,483 17,662
	Deterra Royalties Ltd.....	44,423 140,783
	Dicker Data Ltd.....	13,111 70,560
#	Domain Holdings Australia Ltd.....	40,407 110,642
	Domino's Pizza Enterprises Ltd.....	8,852 292,870
	Downer EDI Ltd.....	168,600 498,435
	Eagers Automotive Ltd.....	32,751 325,757
	Elanor Investor Group.....	20,923 23,677
	Elders Ltd.....	39,290 192,632
#	Emeco Holdings Ltd.....	117,846 56,706
#*	Emerald Resources NL.....	46,837 71,607
#*	EML Payments Ltd.....	78,232 39,734
	Enero Group Ltd.....	15,173 18,262
	EQT Holdings Ltd.....	3,684 64,790
	Estia Health Ltd.....	58,859 110,205
	Euroz Hartleys Group Ltd.....	25,180 19,297
	Evolution Mining Ltd.....	369,612 927,895
	EVT Ltd.....	27,442 225,806
	Fenix Resources Ltd.....	52,089 10,508
	Finbar Group Ltd.....	8,281 3,977
#*††	Firefinch Ltd.....	64,123 1,615
*	FleetPartners Group Ltd.....	75,302 130,117
*	Fleetwood Ltd.....	27,378 40,108
#*	Flight Centre Travel Group Ltd.....	7,818 123,036
	Fortescue Metals Group Ltd.....	155,137 2,280,626
	G8 Education Ltd.....	322,945 238,966
#*	Galan Lithium Ltd.....	23,602 12,336
	Generation Development Group Ltd.....	5,030 4,524
#	Genesis Minerals Ltd.....	54,854 54,337
	Gold Road Resources Ltd.....	224,572 239,883
	GR Engineering Services Ltd.....	13,879 20,267
	GrainCorp Ltd., Class A.....	66,530 362,141
	Grange Resources Ltd.....	182,933 66,600
	GUD Holdings Ltd.....	35,704 239,806
	GWA Group Ltd.....	56,704 74,873
	Hansen Technologies Ltd.....	30,144 106,262
#	Harvey Norman Holdings Ltd.....	140,294 356,917
#*	Hastings Technology Metals Ltd.....	4,799 3,972

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	15,198	\$ 10,134
	115,071	300,440
	7,605	14,639
#*	34,784	11,470
	178,886	18,056
*	8,052	7,985
	5,170	98,084
#	114,386	34,617
	23,559	394,811
	33,004	308,398
	86,653	598,509
	127,237	167,846
#*	75,259	15,482
	431,308	877,371
	73,305	84,618
	91,373	172,226
	139,424	280,147
	151,559	605,027
	37,045	75,343
	19,356	159,165
*	78,000	15,261
	37,239	198,231
	39,893	278,881
	23,613	36,659
*	38,040	1,114,834
	25,041	770,155
#*	57,559	2,368
	33,220	118,392
	8,473	87,516
	187,826	25,930
*	133,515	201,179
	42,030	196,504
#*	4,740	19,393
	108,776	632,377
*	45,802	35,072
	18,684	218,832
	18,855	17,121
	55,439	57,104
*	32,327	58,702
	13,135	189,888
	4,030	27,233
*	161,925	733,881
	10,195	32,393
#	9,865	17,792
	237,156	23,166
	8,838	1,042,298
#*	854	39,087
#	1,542	6,646
#	26,038	163,675
	3,355	6,198
	17,072	227,334
	245,365	579,284
#*	3,084	21,188
#*	84,806	65,149
*	186,167	38,996
	22,149	13,669
	17,676	854,047
	21,451	196,943
	65,352	52,915

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Mount Gibson Iron Ltd.....	137,627	\$ 43,603
Myer Holdings Ltd.....	137,263	58,647
MyState Ltd.....	28,496	68,322
* Nanosonics Ltd.....	7,694	24,525
National Australia Bank Ltd.....	170,482	3,265,761
Navigator Global Investments Ltd.....	54,317	53,022
#* Neometals Ltd.....	32,125	10,613
Netwealth Group Ltd.....	27,019	276,052
Newcrest Mining Ltd.....	78,184	1,402,407
* NEXTDC Ltd.....	32,514	279,052
nib holdings Ltd.....	98,380	547,868
Nick Scali Ltd.....	15,205	109,470
Nine Entertainment Co. Holdings Ltd.....	387,299	558,531
Northern Star Resources Ltd.....	120,126	937,728
#* Novonix Ltd.....	27,236	17,104
Nufarm Ltd.....	93,386	338,087
Objective Corp. Ltd.....	4,722	41,956
* OFX Group Ltd.....	53,605	75,756
* Omni Bridgeway Ltd.....	31,044	58,902
oOh!media Ltd.....	146,275	137,402
Orica Ltd.....	83,834	889,545
Orora Ltd.....	180,544	436,106
Pacific Current Group Ltd.....	12,386	85,119
Pact Group Holdings Ltd.....	47,849	24,797
* Paladin Energy Ltd.....	220,403	109,668
#* Panoramic Resources Ltd.....	306,418	10,295
Panoramic Resources Ltd.....	61,592	2,069
* Pantoro Ltd.....	237,959	12,825
Peet Ltd.....	95,638	80,680
# PeopleIN Ltd.....	4,166	6,866
* Perenti Ltd.....	161,977	130,379
Perpetual Ltd.....	13,345	221,536
* PEXA Group Ltd.....	25,044	223,422
Pilbara Minerals Ltd.....	200,846	657,077
Pinnacle Investment Management Group Ltd.....	9,782	69,316
Platinum Asset Management Ltd.....	102,656	109,534
#* Praemium Ltd.....	43,406	16,342
Premier Investments Ltd.....	20,956	312,452
Pro Medicus Ltd.....	7,405	342,949
Propel Funeral Partners Ltd.....	8,153	24,105
PSC Insurance Group Ltd.....	21,461	67,820
PWR Holdings Ltd.....	15,753	97,217
* Qantas Airways Ltd.....	51,836	227,755
QANTM Intellectual Property Ltd.....	9,599	5,667
QBE Insurance Group Ltd.....	97,990	1,040,350
Qube Holdings Ltd.....	207,892	411,496
Ramelius Resources Ltd.....	199,742	172,633
REA Group Ltd.....	3,826	405,607
* ReadyTech Holdings Ltd.....	4,608	10,218
* Red 5 Ltd.....	517,702	63,095
Reece Ltd.....	13,390	176,813
# Regis Healthcare Ltd.....	30,740	46,697
* Regis Resources Ltd.....	200,648	228,201
* Reject Shop Ltd.....	5,557	19,509
Reliance Worldwide Corp. Ltd.....	159,440	452,958
# Resimac Group Ltd.....	15,412	9,718
* Resolute Mining Ltd.....	440,624	107,354
* Retail Food Group Ltd.....	248,387	9,019
Ridley Corp. Ltd.....	62,846	83,142

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	40,480	\$ 3,205,400
	10,615	11,645
*	132,561	605,966
*	486,970	2,620,379
	19,959	334,715
	37,116	104,846
	12,793	25,344
	137,240	83,991
	22,346	394,497
*	229,807	59,493
	2,060	3,626
	20,068	15,118
#*	84,280	12,475
	302,534	159,685
*	247,418	149,353
#*	94,213	11,485
	48,431	494,031
	22,136	134,697
	45,441	53,359
	72,762	1,719,206
	53,407	24,773
	72,250	45,701
*††	76,666	0
	130,096	65,152
*	218,829	35,508
	100,562	394,530
	110,196	1,055,899
	43,940	364,687
*	92,203	41,266
	9,613	15,412
#*	107,992	51,046
	60,749	643,645
	276,005	789,985
#*	7,540	33,478
	69,031	233,043
	81,227	784,250
*	44,136	58,481
*	13,425	12,625
Ω	227,605	482,884
*	41,618	220,911
	51,660	1,726,071
*	223,152	135,369
*	118,872	133,303
	129,609	1,948,136
*††	10,550	269
	7,496	432,887
	194,549	5,014,535
	57,381	1,490,118
	55,136	645,291
*	2,245	184,542
	13,862	13,063
#*	39,184	11,743
TOTAL AUSTRALIA.....		<u>88,439,195</u>
AUSTRIA — (0.6%)		
	2,404	32,624
	1,957	34,863
	14,055	742,075
	7,846	296,333

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
Ω BAWAG Group AG.....	14,231	\$ 693,298
CA Immobilien Anlagen AG.....	6,860	218,771
* DO & Co. AG.....	1,531	206,881
Erste Group Bank AG.....	38,045	1,437,944
EVN AG.....	10,142	240,405
* FACC AG.....	1,800	11,959
* Immofinanz AG.....	3,990	80,063
* Immofinanz AG.....	11,636	0
* Lenzing AG.....	3,396	170,958
Mayr Melnhof Karton AG.....	1,336	203,956
Oesterreichische Post AG.....	2,280	83,173
OMV AG.....	32,583	1,467,997
Palfinger AG.....	2,862	83,872
POLYTEC Holding AG.....	2,865	14,489
Porr AG.....	5,998	83,616
* Raiffeisen Bank International AG.....	13,015	210,445
* Rosenbauer International AG.....	724	23,231
Schoeller-Bleckmann Oilfield Equipment AG.....	1,056	63,998
Semperit AG Holding.....	1,531	34,191
Telekom Austria AG.....	37,674	286,769
UBM Development AG.....	1,080	29,462
UNIQA Insurance Group AG.....	12,216	99,783
Verbund AG.....	2,694	223,217
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	6,366	170,265
voestalpine AG.....	28,514	942,255
Wienerberger AG.....	21,886	718,755
Zumtobel Group AG.....	4,813	42,055
TOTAL AUSTRIA.....		<u>8,947,703</u>
BELGIUM — (1.2%)		
Ackermans & van Haaren NV.....	6,238	1,086,135
Ageas SA.....	40,883	1,730,710
* AGFA-Gevaert NV.....	41,313	106,268
* Argenx SE, ADR.....	455	229,538
Atenor.....	1,340	41,292
Azelis Group NV.....	4,270	110,404
Barco NV.....	6,310	146,847
Bekaert SA.....	9,912	473,107
bpost SA.....	22,516	108,432
Cie d'Entreprises CFE.....	2,314	23,405
Deceuninck NV.....	23,820	60,436
* Deme Group NV.....	2,314	306,442
D'iereen Group.....	1,674	292,358
Econocom Group SA.....	24,088	69,370
Elia Group SA.....	4,267	525,374
Etablissements Franz Colruyt NV.....	14,365	547,509
EVS Broadcast Equipment SA.....	1,977	47,998
Fagron.....	14,157	251,919
Gimv NV.....	5,848	270,054
* Greenyard NV.....	2,112	15,507
Immobel SA.....	938	37,103
Ion Beam Applications.....	3,045	49,162
Jensen-Group NV.....	1,201	42,280
KBC Group NV.....	46,398	3,492,136
Kinopolis Group NV.....	3,384	164,947
Lotus Bakeries NV.....	92	736,212
Melexis NV.....	4,656	501,941
#* Ontex Group NV.....	18,660	159,920
* Orange Belgium SA.....	3,514	53,502

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Proximus SADP.....	33,631	\$ 257,841
Recticel SA.....	11,663	148,078
Shurgard Self Storage Ltd.....	3,121	142,413
Sipef NV.....	337	21,003
Solvay SA.....	19,322	2,320,538
Tessenderlo Group SA.....	6,597	221,274
UCB SA.....	6,442	570,421
Umicore SA.....	34,819	1,031,169
Van de Velde NV.....	1,542	57,663
VGP NV.....	2,298	245,341
TOTAL BELGIUM.....		16,696,049
CANADA — (10.6%)		
* 5N Plus, Inc.....	12,100	33,951
Acadian Timber Corp.....	3,200	40,769
ADENTRA, Inc.....	1,317	34,786
Aecon Group, Inc.....	18,295	152,198
AG Growth International, Inc.....	1,300	53,719
AGF Management Ltd., Class B.....	15,987	95,172
# Agnico Eagle Mines Ltd.....	52,123	2,732,219
* Aimia, Inc.....	25,250	63,764
* Air Canada.....	18,758	345,671
AirBoss of America Corp.....	3,978	14,450
Alamos Gold, Inc., Class A.....	84,511	1,043,905
# Algoma Central Corp.....	3,100	35,687
# Algonquin Power & Utilities Corp.....	63,737	526,252
Alimentation Couche-Tard, Inc.....	46,595	2,358,990
AltaGas Ltd.....	55,064	1,086,957
* Altius Renewable Royalties Corp.....	1,700	11,938
Altus Group Ltd.....	3,116	104,044
Amerigo Resources Ltd.....	45,106	55,414
Andlauer Healthcare Group, Inc.....	3,888	129,792
* Argonaut Gold, Inc.....	81,374	34,558
* Aritzia, Inc.....	20,386	387,885
* Ascot Resources Ltd.....	34,500	14,651
Atco Ltd., Class I.....	10,864	310,106
* ATS Corp.....	12,469	565,462
* AutoCanada, Inc.....	4,621	78,918
B2Gold Corp.....	298,009	1,034,828
Badger Infrastructure Solutions Ltd.....	7,656	186,371
# Ballard Power Systems, Inc.....	31,260	147,547
# Bank of Montreal.....	49,360	4,586,581
# Bank of Nova Scotia.....	70,161	3,533,191
Barrick Gold Corp.....	67,392	1,168,018
BCE, Inc.....	10,696	462,258
Bird Construction, Inc.....	9,530	64,104
Black Diamond Group Ltd.....	7,742	36,166
# BlackBerry Ltd.....	36,600	186,660
BMTC Group, Inc.....	3,210	39,071
* Bombardier, Inc., Class A.....	256	12,821
* Bombardier, Inc., Class B.....	12,694	635,342
* Bonterra Energy Corp.....	6,000	30,941
Boralex, Inc., Class A.....	10,966	283,745
Boyd Group Services, Inc.....	3,359	617,109
Bridgemarq Real Estate Services.....	1,100	12,997
# Brookfield Asset Management Ltd., Class A.....	7,370	248,500
# Brookfield Corp., Class A.....	61,235	2,137,102
Brookfield Infrastructure Corp., Class A.....	15,537	726,627
BRP, Inc.....	5,068	466,234

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	6,700	\$ 26,827
	1,100	52,912
	11,541	405,781
	29,719	187,061
	3,373	29,800
#*	11,387	207,727
	61,124	2,693,066
#	20,836	2,525,947
	9,932	817,299
#	11,455	1,573,287
	13,383	333,294
	500	12,596
	24,149	482,559
*	15,650	246,977
*	94,775	495,203
#	21,603	196,920
	25,556	1,225,231
*	29,227	642,409
	57,303	367,636
	71,198	151,721
*	19,485	1,979,669
#	2,800	17,730
	47,464	600,386
*	1,096	7,647
#	4,447	225,309
	1,876	74,235
	5,856	593,069
	18,890	103,142
	952	2,011,325
#	54,490	59,918
	2,807	70,651
#*	97,775	127,534
*	4,255	331,337
	10,672	46,940
	22,151	1,459,095
	20,500	105,248
*	8,016	36,048
	9,274	145,504
	48,738	338,928
	4,990	74,889
	9,100	20,979
#	45,365	90,135
	200	140,489
*	48,083	471,525
	103,182	1,664,339
	35,022	951,077
	52,406	1,927,715
	43,160	1,042,788
#*	22,002	77,227
	8,952	202,712
*	37,617	71,317
#	7,100	418,952
*	66,994	352,811
*	11,587	278,548
	7,206	74,101
	5,458	212,707
	6,801	45,541
#	19,418	106,319
	2,982	2,379,087

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#	Fiera Capital Corp.....	15,753 \$ 78,129
	Finning International, Inc.....	35,635 1,227,423
	Firm Capital Mortgage Investment Corp.....	9,400 74,849
#	First Majestic Silver Corp.....	35,617 237,922
#*	First Mining Gold Corp.....	44,500 5,568
	First National Financial Corp.....	4,125 122,281
	First Quantum Minerals Ltd.....	70,327 2,085,838
	FirstService Corp.....	5,794 907,488
*	Fission Uranium Corp.....	72,500 34,638
*	Foraco International SA.....	7,600 10,374
#	Fortis, Inc.....	4,492 191,494
#*	Fortuna Silver Mines, Inc.....	61,117 217,481
#	Freehold Royalties Ltd.....	40,700 429,948
*	Frontera Energy Corp.....	5,333 43,314
#*	Galiano Gold, Inc.....	35,902 22,598
*	GDI Integrated Facility Services, Inc.....	3,200 115,100
	George Weston Ltd.....	7,389 850,885
	GFL Environmental, Inc.....	6,695 228,567
	Gibson Energy, Inc.....	32,935 536,241
	Gildan Activewear, Inc.....	31,411 976,882
	goeasy Ltd.....	3,450 332,821
*	GoGold Resources, Inc.....	11,234 12,694
#	GoldMoney, Inc.....	1,160 8,454
#	Great-West Lifeco, Inc.....	22,672 683,779
*	GreenFirst Forest Products, Inc., Class I.....	9,000 7,576
	Guardian Capital Group Ltd., Class A.....	5,228 161,322
	Hammond Power Solutions, Inc.....	900 39,920
	Headwater Exploration, Inc.....	35,140 197,998
*	Heroux-Devtek, Inc.....	8,414 99,030
	High Liner Foods, Inc.....	5,650 60,371
#	HLS Therapeutics, Inc.....	700 3,344
	Home Capital Group, Inc.....	15,142 491,700
	Hudbay Minerals, Inc.....	83,186 495,570
Ω	Hydro One Ltd.....	17,100 482,402
	iA Financial Corp., Inc.....	25,000 1,732,074
*	IAMGOLD Corp.....	142,646 389,244
#	IGM Financial, Inc.....	14,464 450,708
*	Imperial Metals Corp.....	8,315 16,016
	Information Services Corp.....	3,800 76,078
	Innergex Renewable Energy, Inc.....	15,850 155,662
	Intact Financial Corp.....	14,116 2,085,419
*	Interfor Corp.....	17,669 316,224
*	Ivanhoe Mines Ltd., Class A.....	25,875 274,320
Ω	Jamieson Wellness, Inc.....	5,532 127,450
#*	Journey Energy, Inc.....	5,500 25,443
*	K92 Mining, Inc.....	8,886 41,982
*	Karora Resources, Inc.....	21,675 75,118
	K-Bro Linen, Inc.....	1,621 40,886
#	Keyera Corp.....	39,197 981,225
*	Kinaxis, Inc.....	1,766 239,792
	Kinross Gold Corp.....	390,138 1,943,789
*	Kiwetinohk Energy Corp.....	1,200 12,986
*	Knight Therapeutics, Inc.....	22,871 83,773
*	Kolibri Global Energy, Inc.....	5,957 27,557
	KP Tissue, Inc.....	3,500 27,577
#	Labrador Iron Ore Royalty Corp.....	12,609 302,735
*	Largo, Inc.....	4,043 19,164
	Lassonde Industries, Inc., Class A.....	2,312 216,937
#	Laurentian Bank of Canada.....	12,373 372,790

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	8,006	\$ 134,845
*	34,386	604,506
	13,528	785,017
	15,654	1,388,970
#*	114,752	35,244
	17,470	234,232
	167,701	1,499,408
	4,737	28,918
#	51,374	3,304,710
*	900	94,959
*	13,688	98,717
*	5,100	6,536
	109,028	2,180,560
	16,951	353,764
	20,736	232,261
*	2,100	13,266
	6,857	44,460
	3,200	27,665
	13,633	614,030
	19,368	1,042,410
	700	54,497
	3,585	182,506
#	29,081	349,770
	39,142	3,065,700
	3,400	21,994
*	178,103	209,350
#	14,396	117,906
	10,692	260,112
	11,509	280,165
	44,850	867,648
	55,829	3,846,108
	177,615	371,757
	17,120	1,051,491
	28,513	1,224,638
*	32,010	149,167
	32,509	481,820
*	41,503	98,828
#	78,025	1,317,951
	27,706	613,728
	2,800	49,008
	39,725	1,084,820
	14,685	146,555
	74,976	2,375,192
	13,038	69,706
*	25,800	14,087
#	21,000	24,684
	7,900	90,044
	6,500	70,785
#	50,600	1,005,745
*	3,590	238,531
	8,432	686,185
	30,487	432,001
	2,400	14,797
#	31,600	36,665
	25,512	624,523
	15,397	992,900
*	10,100	53,232
	15,606	1,194,795
*	1,896	12,625

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	11,988	\$ 400,191
	34,980	1,531,551
	6,900	29,669
	115,368	11,436,622
	18,045	531,094
*	1,400	6,306
	13,469	284,364
#	5,400	68,429
#*	5,886	75,105
	69,338	362,294
	14,547	221,738
*	6,770	457,517
	11,000	95,765
*	2,775	15,929
Ω	9,595	210,069
	29,030	843,392
Ω	7,431	198,137
	1,249	41,767
	57,515	837,637
	19,165	1,297,638
	15,995	812,213
*Ω	6,300	18,633
	3,937	14,600
#	30,093	1,583,202
*	4,792	31,701
	29,695	222,490
	2,200	10,644
	3,900	21,561
#	101,900	278,966
#*	60,679	92,440
	2,996	53,347
	5,810	103,453
*	7,174	66,877
	1,300	33,825
	10,280	1,319,446
	2,031	274,652
	71,300	58,396
	20,935	118,436
	20,943	465,347
*	25,114	352,337
	14,130	1,203,887
	63,714	4,201,346
	9,608	74,611
#	19,732	195,876
	61,315	192,504
	34,591	323,131
	4,467	61,497
*	5,012	128,317
*	8,311	301,897
	1,615	21,874
	2,400	21,040
*	2,900	18,715
*	5,400	45,497
*	6,200	11,801
	6,875	141,342
	6,501	917,746
*	21,184	112,615
	22,356	1,883,556
	95,411	74,526

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
		\$
Westshore Terminals Investment Corp.....	8,046	186,346
# Wheaton Precious Metals Corp.....	10,038	450,004
#* WildBrain Ltd.....	34,063	44,431
Winpak Ltd.....	5,814	178,831
WSP Global, Inc.....	7,402	1,019,659
Yellow Pages Ltd.....	3,807	35,886
TOTAL CANADA.....		<u>153,278,856</u>
CHINA — (0.0%)		
* AustAsia Group Ltd.....	31,206	7,213
Ω BOC Aviation Ltd.....	2,000	16,764
China Gold International Resources Corp. Ltd.....	56,934	228,401
* Fountain SET Holdings Ltd.....	96,000	7,830
* Goodbaby International Holdings Ltd.....	231,000	17,006
SIIC Environment Holdings Ltd.....	305,800	47,205
TOTAL CHINA.....		<u>324,419</u>
DENMARK — (1.7%)		
* ALK-Abello AS.....	22,280	242,595
Alm Brand AS.....	198,447	316,276
* Ambu AS, Class B.....	27,113	400,019
AP Moller - Maersk AS, Class A.....	150	301,594
AP Moller - Maersk AS, Class B.....	193	396,462
* Bang & Olufsen AS.....	27,144	42,668
BankNordik P/F.....	1,197	26,755
#* Bavarian Nordic AS.....	19,397	416,163
* Brodrene Hartmann AS.....	947	39,598
# cBrain AS.....	1,564	34,535
Chr Hansen Holding AS.....	15,547	1,174,788
Coloplast AS, Class B.....	8,478	1,053,870
Columbus AS.....	25,009	23,748
* Danske Bank AS.....	61,163	1,452,319
* Demant AS.....	16,820	669,348
Dfds AS.....	8,713	312,364
DSV AS.....	10,724	2,146,301
FLSmidth & Co. AS.....	11,144	527,264
* GN Store Nord AS.....	31,954	852,047
# GronlandsBANKEN AS.....	259	24,452
#* H+H International AS, Class B.....	3,579	44,759
ISS AS.....	38,587	779,697
Jeudan AS.....	1,620	60,735
* Jyske Bank AS.....	15,613	1,181,040
Matas AS.....	10,756	158,061
#*Ω Netcompany Group AS.....	8,478	393,537
* Nilfisk Holding AS.....	3,971	74,790
* NKT AS.....	14,310	817,620
*Ω NNIT AS.....	3,366	40,515
North Media AS.....	2,064	19,178
* NTG Nordic Transport Group AS, Class A.....	2,319	144,723
Ω Orsted AS.....	4,967	432,226
Pandora AS.....	21,448	2,145,485
Parken Sport & Entertainment AS.....	1,139	18,490
Per Aarsleff Holding AS.....	4,795	227,597
Ringkjoebing Landbobank AS.....	7,641	1,087,456
Rockwool AS, Class A.....	1,003	268,432
Rockwool AS, Class B.....	2,114	568,580
* RTX AS.....	1,768	27,019
Schouw & Co. AS.....	3,662	290,583

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
SimCorp AS.....	8,484	\$ 909,710
Solar AS, Class B.....	1,580	118,111
SP Group AS.....	1,755	60,478
Spar Nord Bank AS.....	24,008	381,743
Sparekassen Sjaelland-Fyn AS.....	1,955	52,504
Sydbank AS.....	16,028	768,675
* TCM Group AS.....	1,798	18,323
Tivoli AS.....	661	74,512
Topdanmark AS.....	12,033	545,455
Tryg AS.....	54,798	1,081,921
UIE PLC.....	3,870	103,599
* Vestas Wind Systems AS.....	52,088	1,393,170
TOTAL DENMARK.....		24,741,890
FINLAND — (1.6%)		
Aktia Bank Oyj.....	15,644	161,709
# Alandsbanken Abp, Class B.....	1,334	50,437
Alma Media Oyj.....	6,819	67,976
Aspo Oyj.....	5,171	39,042
Atria Oyj.....	4,031	42,466
Cargotec Oyj, Class B.....	9,960	475,693
Caverion Oyj.....	4,885	45,991
# Citycon Oyj.....	11,056	68,630
Digia Oyj.....	3,511	22,465
Elisa Oyj.....	22,402	1,168,610
Ω Enento Group Oyj.....	2,714	65,848
eQ Oyj.....	1,501	28,153
Fiskars Oyj Abp.....	6,389	113,883
F-Secure Oyj.....	15,090	37,177
Glaston Oyj Abp.....	7,940	7,749
Gofore Oyj.....	928	22,036
Harvia Oyj.....	3,039	79,487
Huhtamaki Oyj.....	22,410	796,620
Ilkka Oyj.....	2,909	10,406
* Incap Oyj.....	2,299	27,114
# Kamux Corp.....	5,559	31,978
Kemira Oyj.....	29,190	457,864
Kesko Oyj, Class A.....	17,824	357,044
Kesko Oyj, Class B.....	52,528	1,051,016
Kojamo Oyj.....	19,435	189,884
Kone Oyj, Class B.....	27,467	1,408,859
Konecranes Oyj.....	21,984	799,045
# Lassila & Tikanoja Oyj.....	7,680	82,450
Marimekko Oyj.....	8,031	79,479
Metsa Board Oyj, Class B.....	41,089	331,501
Metso Oyj.....	106,308	1,208,091
Musti Group Oyj.....	6,146	120,563
Neste Oyj.....	23,356	859,853
Nokia Oyj.....	287,220	1,129,044
# Nokia Oyj, Sponsored ADR.....	124,076	488,859
Nokian Renkaat Oyj.....	33,630	312,798
Nordea Bank Abp.....	181,655	2,056,358
Oma Saastopankki Oyj.....	1,214	29,189
Oriola Oyj, Class A.....	2,227	2,909
Oriola Oyj, Class B.....	38,503	46,890
Outokumpu Oyj.....	90,263	466,989
Ponsse Oyj.....	2,973	104,258
Puuiilo Oyj.....	5,027	41,096
* QT Group Oyj.....	2,814	233,403

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	36,963	\$ 78,141
	1,151	4,019
	5,089	180,030
Ω	9,200	93,076
	33,255	1,465,436
	21,019	166,297
	2,122	24,451
	104,063	1,275,735
	2,512	26,838
#	3,569	26,123
	25,419	648,505
	12,950	199,989
	52,586	1,741,000
	16,500	522,126
	3,697	149,915
	37,202	986,810
#	1,932	5,637
	49,352	620,007
#*	15,695	17,314
#	30,708	74,093
TOTAL FINLAND.....		<u>23,526,454</u>
FRANCE — (8.3%)		
	6,472	42,285
	31,299	1,180,975
	3,672	507,074
*	88,981	153,659
	33,286	4,903,028
	2,771	49,890
Ω	43,743	464,747
#	51,062	1,563,531
	3,848	116,329
	6,716	967,331
Ω	10,225	627,461
	15,228	1,642,172
	1,573	79,144
*	25,226	262,033
	1,418	66,584
	107,411	3,301,690
	2,380	62,511
*	789	23,866
	9,994	163,169
	3,977	20,706
	5,813	624,022
	45,758	3,017,639
	1,017	56,274
	83,620	528,706
	4,816	57,323
*††	3,477	0
	46,446	1,663,767
#	54,644	1,500,731
	21,885	3,965,968
	133,723	2,673,274
	5,629	45,610
	5,862	23,014
	1,934	45,496
*	192,877	135,701
#	4,566	56,141
	49,501	3,347,819

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	4,354	\$ 64,029
	81,354	2,664,104
	13,590	264,662
#	19,831	154,419
	29,061	425,711
	63,648	790,214
	17,675	1,079,354
	10,358	442,687
	27,761	171,159
	18,447	1,198,139
	21,143	2,199,666
*	1,391	12,246
*Ω	38,073	97,034
	53,378	1,102,795
	147,183	2,414,585
	825	75,933
	2,328	196,009
*	103	16,830
	7,122	1,432,770
	10,217	623,847
Ω	13,968	1,063,156
#	37,453	252,290
	1,396	29,794
#	4,462	155,591
*	36,069	906,245
	7,247	883,868
	32,070	563,706
*	2,690	54,465
	826	71,220
	2,118	49,749
	1,336	2,956,922
	901	15,052
*	660	189,260
	8,616	299,192
	752	43,634
	385	27,789
	8,567	1,079,672
	10,845	542,141
#	3,858	76,977
*	16,858	315,906
	3,658	100,703
	4,343	2,493,600
	6,056	192,876
	13,873	1,390,833
	158	9,939
	1,974	51,598
#	1,295	41,694
	8,848	4,115,288
*	1,386	23,476
	14,037	13,037,110
Ω	7,630	80,113
	2,842	82,033
	5,767	271,434
	7,090	100,151
#*	2,584	5,633
Ω	10,014	329,273
	6,710	595,715
	10,639	180,143
	4,221	31,925

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	3,475	\$ 52,351
#*	4,903	16,163
	453,437	5,125,577
*	14,537	24,718
*	1,441	3,003
	19,441	1,567,438
	9,093	202,722
*††	3,158	0
	34,782	1,527,682
	66,260	1,598,341
	44	40,098
	9,160	389,137
	13,953	344,058
	14,835	2,462,804
	106	22,026
	1,171	69,799
	9,375	1,672,238
	36,633	1,094,794
	5,637	631,039
	643	82,330
	92,401	598,620
#*	322	41,644
*Ω	10,385	77,920
	5,338	326,337
	63,231	1,719,677
	707	98,666
	2,258	132,092
*	3,370	662,235
	3,410	741,562
	34,312	1,029,976
#*Ω	5,370	7,668
	1,222	148,128
	39,978	2,138,277
	15,444	829,034
	1,865	87,156
	2,431	88,089
	34,348	782,860
	5,587	810,332
#	11,390	93,145
	1,879	166,546
	5,921	150,683
	250	49,455
	1,803	264,015
*	21,705	729,976
	51,486	1,163,799
*	35,901	468,381
#*	3,412	719
	35,647	1,160,629
Ω	19,194	850,781
	658	66,760
	25,067	2,944,054
	786	242,097
	112,296	1,002,618
#*	4,875	84,706
	1,568	93,088
*Ω	34,258	1,357,961
*Ω	13,964	169,257
#*	537	14,758
TOTAL FRANCE		<u>120,396,048</u>

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (6.8%)		
	9,806	\$ 111,796
	12,357	51,636
	821	95,888
	5,274	1,064,742
*	552	12,135
	614	26,396
#	1,476	39,163
	17,325	4,140,664
	529	11,248
	1,214	144,172
*	115,812	179,928
	1,196	290,406
Ω	1,547	22,776
	9,731	916,001
#*Ω	7,864	84,744
	69,592	3,730,896
	2,115	34,681
	31,610	3,854,839
#	4,809	201,536
	19,791	871,073
Ω	8,520	326,525
	1,618	84,967
	1,184	59,763
	8,032	290,792
*	17,524	83,683
	30,626	2,376,106
	3,921	112,896
	2,847	329,912
*	43,005	128,862
	1,138	15,759
	1,993	205,985
	168,370	2,013,954
	6,366	323,302
	12,518	999,433
*Ω	36,371	1,953,810
	9,615	96,730
	13,951	952,099
	58,872	2,209,483
*Ω	9,747	442,413
#	183,602	2,043,490
	3,648	121,542
	10,251	1,964,107
	484	11,798
*	28,532	287,781
Ω	33,754	280,931
	341,259	7,439,867
	5,597	140,418
	16,578	91,217
	99,822	5,133,168
#	8,141	40,100
	542	25,328
*	981	24,375
	933	41,421
	13,206	412,034
Ω	7,228	253,752
	193,929	2,453,264
	2,712	107,332
	3,367	40,189
	2,036	181,343

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	8,030	\$ 68,862
#*	20,225	339,129
	2,205	191,499
	35,091	726,840
	710	14,310
	5,853	300,710
*	16,284	160,523
	65	2,031
*	9,887	522,379
	34,940	864,876
	31,036	1,611,839
	5,851	193,122
	29,011	1,231,279
	8,537	1,011,155
	2,374	59,284
	5,152	149,511
#*	34	20
*	13,094	107,987
	5,148	141,986
	3,109	18,008
	6,797	89,340
	4,636	989,202
#Ω	2,682	612,417
#*	64,962	103,519
	1,059	83,919
*	34,583	986,137
	5,759	402,452
	8,429	286,586
*	1,578	5,867
	7,024	691,900
	2,894	234,082
	14,400	1,162,779
	5,552	148,583
	74,221	3,260,934
	1,284	43,915
Ω	7,772	54,007
	7,840	253,582
Ω	3,281	191,170
	12,115	231,316
	713	10,706
	16,272	681,846
	17,958	190,199
	887	58,449
	10,342	727,435
*	4,031	77,362
	10,332	224,713
	2,629	316,801
	2,056	129,437
	13,423	452,707
*	8,184	578,630
	1,652	34,592
*	2,771	24,471
*	2,048	39,466
	93,864	7,496,253
*	36,203	314,792
	19,862	119,172
	5,120	1,195,579
	3,347	1,259,964
	1,788	43,153

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
#*	Nagarro SE.....	2,001 \$ 189,567
	Nemetschek SE.....	9,306 677,188
	New Work SE.....	806 94,913
	Nexus AG.....	1,994 127,464
*	Nordex SE.....	5,786 81,759
	Norma Group SE.....	8,416 148,488
	OHB SE.....	1,146 39,888
	PATRIZIA SE.....	11,415 116,792
	Pfeiffer Vacuum Technology AG.....	716 118,555
	PNE AG.....	19,262 282,109
*	ProCredit Holding AG & Co. KGaA.....	3,788 30,757
	ProSiebenSat.1 Media SE.....	42,473 422,236
#	PSI Software AG.....	2,436 75,370
	Puma SE.....	23,105 1,561,465
*	PVA TePla AG.....	2,616 61,619
	PWO AG.....	549 19,948
*	q.beyond AG.....	24,716 18,209
	Rational AG.....	770 576,390
#*Ω	Redcare Pharmacy NV.....	468 54,261
	RTL Group SA.....	7,769 335,583
	SAF-Holland SE.....	6,237 89,124
	Salzgitter AG.....	8,639 299,389
	SAP SE.....	8,508 1,160,589
Ω	Scout24 SE.....	3,213 212,398
	Secunet Security Networks AG.....	415 95,215
#*	SGL Carbon SE.....	12,199 102,065
	Siltronic AG.....	4,940 434,881
	Sixt SE.....	3,540 426,859
#*	SMA Solar Technology AG.....	1,758 167,605
	Software AG.....	12,889 442,515
	Stabilus SE.....	6,108 348,229
	Stemmer Imaging AG.....	320 12,841
	STRATEC SE.....	477 26,773
	Stroeer SE & Co. KGaA.....	8,239 398,450
	Suedzucker AG.....	20,485 354,642
	SUESS MicroTec SE.....	3,494 87,171
	Surteco Group SE.....	989 19,231
*	SUSE SA.....	760 8,952
	Symrise AG.....	4,463 487,501
	Synlab AG.....	3,588 35,535
*	TAG Immobilien AG.....	26,161 294,065
	Takkt AG.....	7,339 105,440
*	Talanx AG.....	9,884 605,295
*Ω	TeamViewer SE.....	29,682 504,554
	Technotrans SE.....	1,771 51,822
	Telefonica Deutschland Holding AG.....	268,819 724,300
	thyssenkrupp AG.....	126,859 1,008,576
	United Internet AG.....	16,739 250,601
	USU Software AG.....	419 10,141
#	VERBIO Vereinigte BioEnergie AG.....	6,536 318,608
*	Vitesco Technologies Group AG, Class A.....	5,409 462,633
	Volkswagen AG.....	3,171 506,775
	Vonovia SE.....	36,627 853,408
	Vossloh AG.....	2,156 96,684
	Wacker Chemie AG.....	4,031 626,368
	Wacker Neuson SE.....	8,347 216,509
	Washtec AG.....	2,863 110,132
*	Westwing Group SE.....	2,342 20,688
	Wuestenrot & Wuerttembergische AG.....	6,502 112,526

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
*Ω Zalando SE.....	8,326	\$ 287,453
TOTAL GERMANY.....		<u>98,916,539</u>
HONG KONG — (2.1%)		
Aeon Credit Service Asia Co. Ltd.....	38,000	27,048
AIA Group Ltd.....	611,600	6,118,896
#* Aidigong Maternal & Child Health Ltd.....	352,000	16,297
Allied Group Ltd.....	50,000	10,785
Analogue Holdings Ltd.....	58,000	10,503
APAC Resources Ltd.....	24,000	3,503
#* Apollo Future Mobility Group Ltd.....	584,000	9,802
Asia Financial Holdings Ltd.....	40,000	17,213
ASMPT Ltd.....	74,300	724,729
Bank of East Asia Ltd.....	248,919	382,174
Best Mart 360 Holdings Ltd.....	40,000	10,480
* Blue River Holdings Ltd.....	120,000	4,879
BOC Hong Kong Holdings Ltd.....	196,500	599,726
* BOCOM International Holdings Co. Ltd.....	130,000	6,800
Bright Smart Securities & Commodities Group Ltd.....	140,000	33,878
*†† Brightoil Petroleum Holdings Ltd.....	444,000	0
*†† Burwill Holdings Ltd.....	1,052,000	0
Cafe de Coral Holdings Ltd.....	92,000	120,906
#* Cathay Pacific Airways Ltd.....	261,000	296,283
* Central Wealth Group Holdings Ltd.....	714,000	2,656
Chevalier International Holdings Ltd.....	12,000	10,951
* China Energy Development Holdings Ltd.....	1,680,000	15,911
China Motor Bus Co. Ltd.....	1,400	12,328
#* China Star Entertainment Ltd.....	180,000	18,515
* Chinese Estates Holdings Ltd.....	121,000	34,414
Chow Sang Sang Holdings International Ltd.....	104,000	121,298
Chow Tai Fook Jewellery Group Ltd.....	189,600	331,024
Chuang's Consortium International Ltd.....	200,000	14,891
CITIC Telecom International Holdings Ltd.....	532,000	213,678
CK Asset Holdings Ltd.....	152,069	880,642
CK Hutchison Holdings Ltd.....	166,500	1,026,860
# CK Life Sciences International Holdings, Inc.....	264,000	26,162
* C-Mer Eye Care Holdings Ltd.....	76,000	39,618
#†† Convoy, Inc.....	576,000	2,312
* Cowell e Holdings, Inc.....	74,000	138,749
Ω Crystal International Group Ltd.....	111,500	40,477
* CSC Holdings Ltd.....	2,830,000	12,062
CSI Properties Ltd.....	1,190,000	20,628
Dah Sing Banking Group Ltd.....	113,728	85,201
Dah Sing Financial Holdings Ltd.....	44,920	110,980
Dickson Concepts International Ltd.....	43,500	24,438
Dynamic Holdings Ltd.....	10,000	14,396
Eagle Nice International Holdings Ltd.....	74,000	42,715
Emperor Watch & Jewellery Ltd.....	810,000	20,432
* ENM Holdings Ltd.....	376,000	25,612
* Esprit Holdings Ltd.....	596,750	43,745
Ω ESR Group Ltd.....	189,600	332,472
* Eternity Investment Ltd.....	590,000	4,861
Fairwood Holdings Ltd.....	19,000	27,271
Far East Consortium International Ltd.....	300,377	71,005
*Ω FIT Hon Teng Ltd.....	322,000	56,383
*Ω Frontage Holdings Corp.....	164,000	48,799
FSE Lifestyle Services Ltd.....	29,000	22,545
* Fullwealth International Group Holdings Ltd.....	56,000	1,552
Get Nice Financial Group Ltd.....	101,500	8,743

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	290,000	\$ 103,184
	80,000	8,705
*	38,000	0
	144,000	12,579
*††	410,000	0
*	170,000	19,842
	59,520	111,152
	113,760	24,480
	906,000	78,175
#*	684,152	64,193
	179,000	279,919
	282,000	440,074
	23,600	360,739
	26,565	3,757
	113,249	350,072
	218,500	119,361
	863,000	1,019,375
	38,000	9,496
	50,340	2,122,435
	22,000	14,441
	87,000	51,695
*	119,511	106,967
Ω	25,000	10,643
	340,000	51,869
	87,000	205,577
*	145,000	73,897
*	103,500	3,865
Ω	36,000	12,442
	91,000	30,830
*	124,018	13,611
	94,775	130,656
	217,000	71,074
*	102,000	6,481
	166,000	14,898
	113,000	139,523
	132,000	285,379
	101,000	106,389
*	41,500	5,658
*	82,680	14,528
	343,500	46,389
	46,000	35,955
	90,000	276,533
	97,000	256,110
	408,400	354,427
*††	163,500	0
	221,747	29,387
#*††	28,000	0
	47,000	67,959
	72,000	29,174
	51,420	236,959
*	136,000	9,629
	248,270	613,964
*††	238,000	214
	61,000	48,603
	83,457	48,029
*	1,002,000	29,490
	1,168,000	380,266
	267,000	66,571
*	58,000	9,090

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	60,000	\$ 29,906
	838,797	428,876
	144,000	18,466
	88,000	49,219
	162,000	28,327
	56,000	17,677
	70,000	366,886
	52,100	370,839
	104,000	26,823
#*	72,000	54,202
*	76,000	30,152
Ω	87,000	32,404
*Ω	267,000	795,698
	64,000	25,708
	47,706	13,251
*	286,000	238,658
*	394,000	66,031
	386,000	33,224
	449,688	552,002
	306,000	670,494
	111,000	67,141
	272,000	15,623
	25,500	19,687
	107,000	105,134
	139,000	51,761
	48,696	611,457
	170,000	88,355
	61,500	514,093
	92,500	123,893
	54,200	136,005
	82,000	38,246
	106,000	1,204,218
*	75,400	47,532
	64,500	47,588
	224,000	35,679
*	1,010,000	112,948
*	250,000	24,093
#*	1,450,000	17,928
	538,998	22,169
	164,000	19,370
	59,364	76,416
	256,000	205,335
	149,000	56,420
	114,000	151,568
	196,000	99,465
	37,100	231,369
*	3,440,000	25,311
*	224,000	6,144
Ω	1,761,425	961,368
	82,000	440,050
	9,000	15,205
	62,000	26,351
*	95,000	12,818
	195,000	261,272
*	328,000	14,101
TOTAL HONG KONG.....		<u>31,049,894</u>
IRELAND — (1.0%)		
	208,775	982,007

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (Continued)		
Bank of Ireland Group PLC.....	232,983	\$ 2,458,156
Cairn Homes PLC.....	190,398	228,602
CRH PLC, Sponsored ADR.....	90,845	5,477,954
* Dalata Hotel Group PLC.....	39,185	183,322
FBD Holdings PLC.....	6,986	99,086
Glanbia PLC.....	49,494	767,847
*Ω Glenveagh Properties PLC.....	138,603	163,671
Irish Continental Group PLC.....	52,931	280,513
Kingspan Group PLC.....	21,557	1,730,241
* Permanent TSB Group Holdings PLC.....	13,273	33,274
Smurfit Kappa Group PLC.....	47,655	1,885,757
TOTAL IRELAND.....		<u>14,290,430</u>
ISRAEL — (0.9%)		
Adgar Investment & Development Ltd.....	12,287	16,278
#* AFI Properties Ltd.....	1,879	76,234
Africa Israel Residences Ltd.....	894	43,795
* Airport City Ltd.....	8,088	121,955
Alony Hetz Properties & Investments Ltd.....	12,913	108,489
Alrov Properties & Lodgings Ltd.....	1,669	74,260
Amot Investments Ltd.....	12,245	65,630
Arad Ltd.....	2,441	38,393
* Argo Properties NV.....	2,212	33,692
Ashtrom Group Ltd.....	5,158	77,691
AudioCodes Ltd.....	2,248	22,570
Automatic Bank Services Ltd.....	2,578	10,657
* Azorim-Investment Development & Construction Co. Ltd.....	13,323	46,310
Azrieli Group Ltd.....	1,019	57,986
Bank Hapoalim BM.....	93,911	834,196
Bank Leumi Le-Israel BM.....	147,484	1,177,309
* Bet Shemesh Engines Holdings 1997 Ltd.....	851	23,104
Bezeq The Israeli Telecommunication Corp. Ltd.....	223,005	295,046
* Big Shopping Centers Ltd.....	717	67,433
Blue Square Real Estate Ltd.....	677	41,375
* Brack Capital Properties NV.....	402	44,158
* Camtek Ltd.....	1,752	80,978
Carasso Motors Ltd.....	7,213	32,835
* Cellcom Israel Ltd.....	30,977	109,094
* Ceragon Networks Ltd.....	7,505	15,160
* Clal Insurance Enterprises Holdings Ltd.....	13,422	204,450
* Compugen Ltd.....	2,478	2,772
Danel Adir Yeoshua Ltd.....	1,482	116,983
Delek Automotive Systems Ltd.....	13,146	95,207
Delta Galil Ltd.....	3,106	122,546
Dor Alon Energy in Israel 1988 Ltd.....	859	16,771
E&M Computing Ltd.....	1,303	3,315
* El Al Israel Airlines.....	21,235	27,832
Electra Consumer Products 1970 Ltd.....	2,172	54,251
Electra Ltd.....	372	163,782
Electra Real Estate Ltd.....	4,087	51,307
* Ellomay Capital Ltd.....	322	5,502
Energix-Renewable Energies Ltd.....	20,103	73,568
* Enlight Renewable Energy Ltd.....	5,996	115,477
* Fattal Holdings 1998 Ltd.....	1,181	124,625
First International Bank of Israel Ltd.....	6,911	292,145
FMS Enterprises Migun Ltd.....	794	25,074
Formula Systems 1985 Ltd.....	2,261	164,069
Fox Wizel Ltd.....	2,057	171,622
Gav-Yam Lands Corp. Ltd.....	10,333	74,188

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Gilat Satellite Networks Ltd.....	5,876	\$ 36,960
* Hagag Group Real Estate Development.....	10,027	37,669
* Hamat Group Ltd.....	4,426	17,342
Harel Insurance Investments & Financial Services Ltd.....	29,089	229,427
Hilan Ltd.....	3,441	168,515
Hiper Global Ltd.....	1,400	5,902
ICL Group Ltd.....	43,044	286,608
IDI Insurance Co. Ltd.....	1,786	36,924
* IES Holdings Ltd.....	544	37,750
Ilex Medical Ltd.....	1,313	27,159
Inrom Construction Industries Ltd.....	24,007	87,535
Isracard Ltd.....	37,096	153,837
Israel Canada T.R Ltd.....	16,954	41,978
Israel Discount Bank Ltd., Class A.....	172,145	911,809
Israel Land Development Co. Ltd.....	2,713	25,556
Israel Shipyards Industries Ltd.....	498	12,904
Isras Investment Co. Ltd.....	461	94,500
Issta Ltd.....	720	15,528
* Kamada Ltd.....	4,706	23,154
Kardan Real Estate Enterprise & Development Ltd.....	5,616	6,012
Kerur Holdings Ltd.....	1,414	32,565
Lahav L.R. Real Estate Ltd.....	8,287	8,012
Lapidoth Capital Ltd.....	1,546	27,821
Levinstein Properties Ltd.....	644	13,378
M Yochananof & Sons Ltd.....	1,345	61,148
Magic Software Enterprises Ltd.....	6,488	81,568
Malam - Team Ltd.....	1,640	28,110
Matrix IT Ltd.....	7,710	154,108
Max Stock Ltd.....	11,204	24,580
Maytronics Ltd.....	9,449	128,699
Mediterranean Towers Ltd.....	17,873	41,149
Mega Or Holdings Ltd.....	3,782	83,421
* Meitav Investment House Ltd.....	11,785	43,215
Melisron Ltd.....	1,210	79,961
Menora Mivtachim Holdings Ltd.....	7,969	170,089
Meshulam Levinstein Contracting & Engineering Ltd.....	363	29,088
Migdal Insurance & Financial Holdings Ltd.....	104,926	129,757
Mivne Real Estate KD Ltd.....	47,142	124,285
* Mivtach Shamir Holdings Ltd.....	1,285	34,422
Mizrahi Tefahot Bank Ltd.....	14,400	519,911
Nawi Brothers Ltd.....	4,936	34,207
* Neto Malinda Trading Ltd.....	1,892	33,707
#* Nice Ltd., Sponsored ADR.....	469	102,172
* Nova Ltd.....	2,207	274,339
Novolog Ltd.....	54,425	30,075
Oil Refineries Ltd.....	574,411	183,618
One Software Technologies Ltd.....	8,721	115,796
* OY Nofar Energy Ltd.....	1,061	24,908
Palram Industries 1990 Ltd.....	3,125	24,597
* Partner Communications Co. Ltd.....	38,913	166,033
* Paz Oil Co. Ltd.....	2,444	265,701
* Perion Network Ltd.....	4,225	152,757
Phoenix Holdings Ltd.....	34,136	350,258
Plasson Industries Ltd.....	1,084	48,064
Polyram Plastic Industries Ltd.....	4,428	11,433
Prashkovsky Investments & Construction Ltd.....	1,441	33,451
* Priortech Ltd.....	1,092	26,554
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	2,025	122,315
Retailors Ltd.....	1,993	43,100

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	96	\$ 5,487
* Sano-Brunos Enterprises Ltd.....	1,610	56,538
* Scope Metals Group Ltd.....	9,869	70,349
* Shapir Engineering & Industry Ltd.....	34,775	95,222
* Shikun & Binui Ltd.....	24,510	129,976
* Shufersal Ltd.....	4,332	102,019
* Strauss Group Ltd.....	9,319	129,141
Summit Real Estate Holdings Ltd.....	810	65,103
Tadiran Group Ltd.....	19,353	82,869
#Ω Tamar Petroleum Ltd.....	8,916	47,483
* Tel Aviv Stock Exchange Ltd.....	691	47,030
Telsys Ltd.....	11,482	18,320
Tiv Taam Holdings 1 Ltd.....	1,493	14,723
Victory Supermarket Chain Ltd.....	1,354	95,663
YH Dimri Construction & Development Ltd.....		
TOTAL ISRAEL.....		<u>12,495,478</u>
ITALY — (2.8%)		
A2A SpA.....	350,359	668,470
ACEA SpA.....	11,720	143,592
Amplifon SpA.....	21,343	722,078
Ω Anima Holding SpA.....	27,094	104,398
Aquafil SpA.....	5,883	23,852
Ariston Holding NV.....	1,006	9,377
Arnoldo Mondadori Editore SpA.....	26,239	61,820
Ascopiave SpA.....	14,613	36,700
Assicurazioni Generali SpA.....	51,817	1,103,729
* Avio SpA.....	3,017	30,070
Azimut Holding SpA.....	29,473	695,933
Banca Generali SpA.....	14,728	551,719
Banca IFIS SpA.....	5,863	103,546
Banca Mediolanum SpA.....	34,495	335,185
* Banca Monte dei Paschi di Siena SpA.....	96,810	279,578
Banca Popolare di Sondrio SPA.....	128,084	618,741
Banca Profilo SpA.....	37,962	8,803
Ω Banca Sistema SpA.....	9,819	12,968
Banco BPM SpA.....	377,363	1,888,342
Banco di Desio e della Brianza SpA.....	6,714	25,100
BasicNet SpA.....	6,151	32,576
Ω BFF Bank SpA.....	10,917	123,224
Biesse SpA.....	2,266	30,538
BPER Banca.....	231,747	801,915
Brembo SpA.....	18,557	262,668
Brunello Cucinelli SpA.....	8,358	706,673
Cairo Communication SpA.....	17,084	32,744
Ω Carel Industries SpA.....	8,327	238,338
* CIR SpA-Compagnie Industriali.....	154,476	68,741
Credito Emiliano SpA.....	20,115	171,964
Danieli & C Officine Meccaniche SpA.....	11,141	214,121
Danieli & C Officine Meccaniche SpA.....	3,400	84,113
Datalogic SpA.....	1,541	11,463
De' Longhi SpA.....	6,485	164,554
DiaSorin SpA.....	1,181	132,499
# Digital Bros SpA.....	1,015	15,687
Ω doValue SpA.....	13,756	68,717
Elica SpA.....	4,248	11,990
Emak SpA.....	12,990	15,063
Ω Enav SpA.....	23,046	99,096
Enel SpA.....	449,156	3,097,019
ERG SpA.....	3,991	114,724

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Esprinet SpA.....	4,881	\$ 28,707
Ferrari NV.....	5,895	1,889,760
* Fiera Milano SpA.....	3,280	8,532
Fila SpA.....	4,579	40,781
FinecoBank Banca Fineco SpA.....	47,482	737,264
FNM SpA.....	35,502	16,753
Gefran SpA.....	1,074	10,456
* Geox SpA.....	10,145	9,200
GPI SpA.....	752	9,047
Gruppo MutuiOnline SpA.....	3,541	126,788
Hera SpA.....	166,828	518,007
IMMSI SpA.....	64,785	34,269
Ω Infrastrutture Wireless Italiane SpA.....	27,017	338,815
Interpump Group SpA.....	5,867	319,217
Intesa Sanpaolo SpA.....	538,604	1,557,464
Iren SpA.....	97,016	196,602
Italgas SpA.....	85,312	502,645
Italmobiliare SpA.....	2,883	79,240
* Iveco Group NV.....	61,702	585,219
IVS Group SA.....	1,557	8,555
* KME Group SpA.....	60,280	65,919
LU-VE SpA.....	828	26,790
# Maire Tecnimont SpA.....	33,875	139,176
Mediobanca Banca di Credito Finanziario SpA.....	93,031	1,239,787
MFE-MediaForEurope NV, Class A.....	237,116	125,451
# MFE-MediaForEurope NV, Class B.....	83,672	64,551
Moncler SpA.....	13,637	984,232
* Newlat Food SpA.....	1,730	11,691
*Ω Nexi SpA.....	69,510	601,957
Openjobmetis SpA agenzia per il lavoro.....	2,295	21,606
Orsero SpA.....	1,785	25,171
Ω OVS SpA.....	71,951	197,716
Pharmanutra SpA.....	756	48,287
Piaggio & C SpA.....	53,220	209,268
Ω Piovan SpA.....	1,646	17,302
Ω Pirelli & C SpA.....	71,914	383,375
Ω Poste Italiane SpA.....	108,543	1,239,940
Prysmian SpA.....	20,364	812,017
Ω RAI Way SpA.....	27,860	158,682
Recordati Industria Chimica e Farmaceutica SpA.....	14,235	735,096
Reply SpA.....	3,359	363,904
Rizzoli Corriere Della Sera Mediagroup SpA.....	24,091	19,062
* Sabaf SpA.....	2,130	41,529
SAES Getters SpA.....	1,099	35,300
* Safilo Group SpA.....	13,132	16,746
* Saipem SpA.....	1	2
Salvatore Ferragamo SpA.....	10,953	178,375
Sanlorenzo SpA/Ameglia.....	1,545	60,009
Saras SpA.....	137,845	197,123
Sesa SpA.....	1,573	184,302
Snam SpA.....	100,688	529,293
SOL SpA.....	6,774	191,275
Spaxs SpA.....	7,923	54,184
Stellantis NV.....	247,907	5,086,527
Stellantis NV.....	2,097	43,093
Tamburi Investment Partners SpA.....	16,230	157,475
Ω Technogym SpA.....	24,305	224,213
* Telecom Italia SpA.....	2,474,521	713,334
* Telecom Italia SpA.....	398,901	111,846

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Tenaris SA.....	26,177	\$ 434,997
Tenaris SA, ADR.....	3,455	115,708
Terna - Rete Elettrica Nazionale.....	96,238	813,115
Tinexta SpA.....	2,957	55,229
* Tod's SpA.....	913	41,463
TXT e-solutions SpA.....	1,430	34,272
UniCredit SpA.....	95,443	2,416,645
#Ω Unieuro SpA.....	4,835	51,595
Unipol Gruppo SpA.....	110,662	616,132
# UnipolSai Assicurazioni SpA.....	116,152	298,481
# Webuild SpA.....	11,659	22,824
Wiit SpA.....	2,042	43,316
Zignago Vetro SpA.....	4,955	88,780
TOTAL ITALY.....		<u>41,287,912</u>
JAPAN — (22.8%)		
&Do Holdings Co. Ltd.....	1,200	9,305
77 Bank Ltd.....	15,000	319,629
A&D HOLON Holdings Co. Ltd.....	7,100	94,024
ABC-Mart, Inc.....	1,100	60,904
* Access Co. Ltd.....	5,100	32,608
Achilles Corp.....	3,200	34,265
Acom Co. Ltd.....	65,800	161,767
AD Works Group Co. Ltd.....	7,200	9,675
Adastria Co. Ltd.....	5,980	121,885
ADEKA Corp.....	19,700	399,414
Ad-sol Nissin Corp.....	1,300	15,277
# Adtec Plasma Technology Co. Ltd.....	900	10,316
Advan Group Co. Ltd.....	4,200	29,328
Advance Create Co. Ltd.....	2,800	24,315
# Advanced Media, Inc.....	2,400	29,921
Advantest Corp.....	10,500	1,452,253
Aeon Co. Ltd.....	40,065	867,764
Aeon Delight Co. Ltd.....	3,900	80,815
Aeon Fantasy Co. Ltd.....	2,300	46,075
AEON Financial Service Co. Ltd.....	27,900	250,690
Aeon Hokkaido Corp.....	10,400	63,238
Aeon Kyushu Co. Ltd.....	700	11,843
Aeon Mall Co. Ltd.....	11,600	143,370
AFC-HD AMS Life Science Co. Ltd.....	2,200	13,342
AGC, Inc.....	38,300	1,383,918
Agro-Kanesho Co. Ltd.....	2,200	23,297
Ahresty Corp.....	8,100	41,568
Ai Holdings Corp.....	4,000	63,067
Aica Kogyo Co. Ltd.....	6,800	161,575
Aichi Corp.....	10,500	66,304
Aichi Financial Group, Inc.....	10,226	176,523
Aichi Steel Corp.....	2,600	68,320
Aichi Tokei Denki Co. Ltd.....	2,400	26,605
Aida Engineering Ltd.....	13,100	93,609
Aiful Corp.....	67,900	170,626
Ain Holdings, Inc.....	6,800	241,779
Aiphone Co. Ltd.....	3,100	54,578
Air Water, Inc.....	43,700	615,457
Airport Facilities Co. Ltd.....	6,100	24,160
Airtech Japan Ltd.....	2,100	18,767
Airtrip Corp.....	3,100	56,462
Aisan Industry Co. Ltd.....	10,100	83,559
Aisin Corp.....	24,318	790,216

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,000	\$ 26,201
	9,400	54,792
	1,100	18,482
	8,400	22,734
	1,500	22,303
*	28,700	29,492
	4,100	53,076
	1,400	24,230
	7,100	71,736
	31,000	494,379
#	3,800	29,205
	1,700	12,103
	4,700	65,257
	700	16,795
	46,230	408,625
	4,100	45,338
	4,530	90,037
	62,800	618,047
	11,000	249,964
	600	14,303
	2,000	24,735
	9,400	190,827
*	9,100	218,164
	1,000	15,301
	6,600	54,485
	7,400	32,918
	29,200	229,911
	1,500	19,002
	9,700	62,749
	12,200	111,420
	3,600	25,253
#	20,400	419,540
	4,300	30,999
	3,400	117,642
#	3,000	63,929
	1,000	11,518
	11,300	197,169
#	2,510	6,585
	21,200	284,596
	1,900	36,302
	1,900	46,848
	10,600	81,116
	5,000	27,508
*	510	3,623
	5,000	198,796
	4,900	43,246
	13,694	86,715
	13,200	270,881
	127,200	866,836
	2,152	37,197
	3,500	16,184
	1,200	7,088
	3,400	105,469
	2,600	63,821
	2,400	10,902
	6,300	28,074
	12,500	394,315
	11,900	166,034
	9,400	29,357

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Asteria Corp.....	4,000	\$ 23,790
Ateam, Inc.....	4,500	21,800
Aucnet, Inc.....	2,500	31,459
Autobacs Seven Co. Ltd.....	17,900	196,548
Avant Group Corp.....	4,800	51,061
Avantia Co. Ltd.....	2,500	15,839
Avex, Inc.....	6,300	66,480
Awa Bank Ltd.....	9,000	136,182
Axial Retailing, Inc.....	4,149	110,817
#* Axxzia, Inc.....	1,200	10,520
Azbil Corp.....	7,000	220,887
AZ-COM MARUWA Holdings, Inc.....	9,200	126,501
Bandai Namco Holdings, Inc.....	29,700	671,949
Bando Chemical Industries Ltd.....	9,300	95,687
Bank of Iwate Ltd.....	4,200	66,749
Bank of Kyoto Ltd.....	10,599	625,550
# Bank of Nagoya Ltd.....	3,399	93,258
Bank of Saga Ltd.....	4,700	60,327
Bank of the Ryukyus Ltd.....	11,900	85,185
Base Co. Ltd.....	1,200	46,020
BayCurrent Consulting, Inc.....	13,000	419,831
Beauty Garage, Inc.....	400	13,206
Belc Co. Ltd.....	2,900	137,382
Bell System24 Holdings, Inc.....	8,100	79,204
Belluna Co. Ltd.....	15,900	79,888
Benefit One, Inc.....	18,700	193,208
Benesse Holdings, Inc.....	16,857	220,244
#* Bengo4.com, Inc.....	1,800	53,923
# Bic Camera, Inc.....	17,200	129,204
BIPROGY, Inc.....	16,300	400,068
BML, Inc.....	5,204	109,987
# Bookoff Group Holdings Ltd.....	3,100	26,162
Bourbon Corp.....	2,500	37,512
# Br Holdings Corp.....	8,100	22,911
BrainPad, Inc.....	3,500	22,998
Bridgestone Corp.....	52,600	2,182,658
Brother Industries Ltd.....	46,800	729,514
Bull-Dog Sauce Co. Ltd.....	2,700	39,454
# Bunka Shutter Co. Ltd.....	12,000	93,094
Bushiroad, Inc.....	6,700	35,465
Business Brain Showa-Ota, Inc.....	2,700	42,916
Business Engineering Corp.....	1,400	29,960
BuySell Technologies Co. Ltd.....	500	18,023
C Uyemura & Co. Ltd.....	2,600	172,088
CAC Holdings Corp.....	3,200	38,773
Calbee, Inc.....	8,000	155,116
Canon Electronics, Inc.....	2,900	36,860
Canon Marketing Japan, Inc.....	9,600	251,945
Canon, Inc.....	33,700	870,989
Capcom Co. Ltd.....	16,600	746,452
Career Design Center Co. Ltd.....	1,000	12,484
Careerlink Co. Ltd.....	1,300	26,994
# Carenet, Inc.....	3,500	23,007
Carlit Holdings Co. Ltd.....	5,200	30,348
Casio Computer Co. Ltd.....	23,400	199,945
Cawachi Ltd.....	3,900	62,021
CDS Co. Ltd.....	1,000	12,351
#* CellSource Co. Ltd.....	1,300	20,332
# Celsys, Inc.....	6,800	32,858

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,200	\$ 80,486
	9,100	197,511
	3,900	496,990
	2,200	45,294
	1,200	20,236
#	2,900	38,331
	3,000	28,890
	52,300	367,740
	12,300	57,974
	1,900	27,008
	5,400	50,122
	2,100	33,614
	4,500	31,758
*	31,500	76,506
	2,800	48,350
	5,500	96,751
	3,300	67,968
	6,500	50,082
	7,800	127,863
#	2,300	22,433
	1,400	20,243
	20,400	136,998
	8,500	73,681
	5,000	24,631
	2,300	18,004
	10,600	43,040
	71,300	466,000
	12,100	184,025
	700	21,064
	4,700	24,476
	2,400	33,252
	12,600	45,371
	28,455	327,702
	8,000	37,449
#	3,300	39,787
	7,200	28,365
	12,417	248,199
	6,300	89,572
	135,732	620,841
*	3,000	3,356
	1,800	21,938
	3,800	24,382
	6,600	56,904
	21,600	669,711
	2,100	9,216
	3,600	415,970
	4,270	49,279
	3,400	33,155
	29,200	223,382
	5,600	138,344
	33,071	528,821
	2,900	41,294
	4,200	61,248
	3,300	81,963
	8,400	44,513
	1,200	10,204
	11,900	67,370
*	1,900	37,152
	59,100	373,615

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Cybozu, Inc.....	7,300	\$ 114,349
Dai Nippon Printing Co. Ltd.....	17,800	505,982
Dai Nippon Toryo Co. Ltd.....	5,000	33,806
Dai-Dan Co. Ltd.....	3,700	77,448
Daido Metal Co. Ltd.....	5,800	21,723
Daido Steel Co. Ltd.....	6,600	282,959
Daifuku Co. Ltd.....	21,300	455,546
Daihatsu Diesel Manufacturing Co. Ltd.....	4,800	26,019
Daihen Corp.....	4,200	162,066
Daiho Corp.....	3,400	95,061
Dai-Ichi Cutter Kogyo KK.....	2,000	20,254
Daiichi Jitsugyo Co. Ltd.....	2,500	94,295
Daiichi Kensetsu Corp.....	3,200	34,932
Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	5,600	38,388
Dai-ichi Life Holdings, Inc.....	51,400	1,050,190
Daichikoshu Co. Ltd.....	5,900	119,177
Daiken Corp.....	3,600	59,391
Daiken Medical Co. Ltd.....	2,900	10,624
Daiki Aluminium Industry Co. Ltd.....	9,000	98,193
Daikin Industries Ltd.....	7,600	1,536,710
Daikokutenbussan Co. Ltd.....	1,700	72,183
Daikyonishikawa Corp.....	11,800	65,729
Dainichi Co. Ltd.....	4,300	22,629
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	3,800	59,465
Daio Paper Corp.....	22,400	192,567
Daiseki Co. Ltd.....	8,880	299,275
Daishi Hokuetsu Financial Group, Inc.....	11,700	292,468
# Daishinku Corp.....	7,600	33,876
Daisue Construction Co. Ltd.....	2,500	24,575
Daito Pharmaceutical Co. Ltd.....	3,400	55,973
Daito Trust Construction Co. Ltd.....	6,400	688,438
Daitron Co. Ltd.....	2,500	55,187
Daiwa House Industry Co. Ltd.....	52,400	1,424,175
Daiwa Industries Ltd.....	9,100	92,768
Daiwa Securities Group, Inc.....	128,904	698,776
Daiwabo Holdings Co. Ltd.....	24,600	476,743
DCM Holdings Co. Ltd.....	31,600	267,605
Dear Life Co. Ltd.....	7,200	44,741
DeNA Co. Ltd.....	15,500	190,018
Denka Co. Ltd.....	20,400	402,999
Densan System Holdings Co. Ltd.....	1,800	41,545
Denso Corp.....	12,400	863,381
Dentsu Group, Inc.....	24,400	816,458
Denyo Co. Ltd.....	4,200	64,513
Dexerials Corp.....	14,400	326,905
DIC Corp.....	19,765	373,096
Digital Arts, Inc.....	3,100	122,677
Digital Hearts Holdings Co. Ltd.....	3,400	33,409
# Digital Holdings, Inc.....	4,300	32,338
Digital Information Technologies Corp.....	2,300	29,194
Dip Corp.....	8,700	219,625
Direct Marketing MiX, Inc.....	4,000	22,360
Disco Corp.....	5,100	958,677
DKK Co. Ltd.....	3,400	57,799
DKK-Toa Corp.....	1,400	8,979
DKS Co. Ltd.....	2,300	28,422
DMG Mori Co. Ltd.....	29,400	500,267
Doshisha Co. Ltd.....	6,800	112,107
Double Standard, Inc.....	1,600	26,695

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Doutor Nichires Holdings Co. Ltd.....	8,000	\$ 125,633
Dowa Holdings Co. Ltd.....	13,800	445,683
Drecom Co. Ltd.....	3,100	10,823
DTS Corp.....	6,900	163,114
Duskin Co. Ltd.....	8,600	194,168
DyDo Group Holdings, Inc.....	1,700	61,774
Eagle Industry Co. Ltd.....	6,900	85,688
Earth Corp.....	1,400	50,045
EAT & Holdings Co. Ltd.....	900	13,458
Ebara Corp.....	21,000	992,418
Ebara Foods Industry, Inc.....	1,600	33,257
Ebara Jitsugyo Co. Ltd.....	1,900	38,237
Ebase Co. Ltd.....	3,000	15,273
Eco's Co. Ltd.....	2,100	29,826
# EDION Corp.....	19,900	204,618
eGuarantee, Inc.....	6,800	100,904
E-Guardian, Inc.....	2,200	31,946
Ehime Bank Ltd.....	8,700	53,976
Eiken Chemical Co. Ltd.....	9,900	105,057
Eizo Corp.....	4,200	149,248
EJ Holdings, Inc.....	2,000	23,064
Elan Corp.....	6,500	40,353
Elecom Co. Ltd.....	9,500	102,258
Elematec Corp.....	4,200	52,747
EM Systems Co. Ltd.....	5,900	35,334
en Japan, Inc.....	6,500	128,478
Endo Lighting Corp.....	3,700	33,470
Enomoto Co. Ltd.....	2,600	32,433
Enplas Corp.....	1,200	51,390
eRex Co. Ltd.....	5,300	42,302
ERI Holdings Co. Ltd.....	900	12,704
ES-Con Japan Ltd.....	8,500	48,097
Eslead Corp.....	2,600	55,337
ESPEC Corp.....	4,900	81,583
Exedy Corp.....	8,000	139,987
EXEO Group, Inc.....	21,619	449,501
Ezaki Glico Co. Ltd.....	11,300	298,608
# F&M Co. Ltd.....	1,500	31,411
FALCO HOLDINGS Co. Ltd.....	1,900	25,117
FANUC Corp.....	15,500	474,183
Fast Fitness Japan, Inc.....	1,500	15,457
Fast Retailing Co. Ltd.....	7,500	1,878,845
FCC Co. Ltd.....	10,100	132,387
Feed One Co. Ltd.....	7,600	41,030
Ferrotec Holdings Corp.....	9,500	229,864
Fibergate, Inc.....	1,300	12,853
FIDEA Holdings Co. Ltd.....	4,770	49,958
Financial Partners Group Co. Ltd.....	12,600	121,629
FINDEX, Inc.....	2,900	12,634
Fintech Global, Inc.....	18,900	9,176
First Bank of Toyama Ltd.....	13,200	70,430
# First Juken Co. Ltd.....	2,200	17,224
Fixstars Corp.....	4,900	47,951
FJ Next Holdings Co. Ltd.....	3,700	27,094
Focus Systems Corp.....	1,800	13,082
Food & Life Cos. Ltd.....	20,900	411,247
Forum Engineering, Inc.....	2,700	24,437
Foster Electric Co. Ltd.....	7,000	44,556
FP Corp.....	10,600	223,417

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
France Bed Holdings Co. Ltd.....	6,600	\$ 55,433
Freebit Co. Ltd.....	2,300	19,092
FTGroup Co. Ltd.....	1,500	11,290
Fudo Tetra Corp.....	4,390	58,401
Fuji Corp.....	18,000	329,561
Fuji Corp.....	3,600	44,252
Fuji Corp. Ltd.....	7,000	34,431
Fuji Electric Co. Ltd.....	12,800	578,683
Fuji Furukawa Engineering & Construction Co. Ltd.....	1,100	32,978
Fuji Kyuko Co. Ltd.....	5,699	227,387
Fuji Media Holdings, Inc.....	8,800	97,440
Fuji Oil Co. Ltd.....	5,300	11,157
Fuji Oil Holdings, Inc.....	9,400	132,618
Fuji Seal International, Inc.....	12,800	143,362
Fuji Soft, Inc.....	10,000	333,184
Fujiibo Holdings, Inc.....	3,000	79,468
Fujicco Co. Ltd.....	4,700	62,523
FUJIFILM Holdings Corp.....	11,400	661,948
Fujikura Composites, Inc.....	4,800	33,497
Fujikura Kasei Co. Ltd.....	8,100	26,340
Fujikura Ltd.....	66,700	557,691
Fujimi, Inc.....	9,300	225,522
Fujimori Kogyo Co. Ltd.....	3,800	95,547
Fujisash Co. Ltd.....	16,743	10,711
Fujitsu General Ltd.....	4,700	98,159
Fujitsu Ltd.....	11,500	1,489,132
Fujiya Co. Ltd.....	2,300	38,714
FuKoKu Co. Ltd.....	2,600	29,313
Fukuda Corp.....	1,600	56,096
Fukuda Denshi Co. Ltd.....	5,100	161,674
Fukui Bank Ltd.....	5,600	62,492
Fukui Computer Holdings, Inc.....	4,000	73,834
Fukuoka Financial Group, Inc.....	25,128	605,476
Fukushima Galilei Co. Ltd.....	2,600	92,283
Fukuyama Transporting Co. Ltd.....	5,100	144,144
FULLCAST Holdings Co. Ltd.....	4,700	76,080
Fumakilla Ltd.....	1,300	10,825
Funai Soken Holdings, Inc.....	10,180	188,996
Furukawa Battery Co. Ltd.....	4,000	28,618
Furukawa Co. Ltd.....	7,400	84,974
Furukawa Electric Co. Ltd.....	17,000	326,394
Furuno Electric Co. Ltd.....	7,300	66,287
# Furuya Metal Co. Ltd.....	900	69,968
Furyu Corp.....	5,800	60,252
Fuso Chemical Co. Ltd.....	4,500	141,896
Fuso Pharmaceutical Industries Ltd.....	1,700	24,672
Futaba Corp.....	12,100	42,259
Futaba Industrial Co. Ltd.....	13,900	61,180
Future Corp.....	10,400	113,455
Fuyo General Lease Co. Ltd.....	5,200	429,100
G-7 Holdings, Inc.....	7,500	65,997
* GA Technologies Co. Ltd.....	3,900	35,830
Gakken Holdings Co. Ltd.....	6,400	40,120
Gakkyusha Co. Ltd.....	1,500	22,049
Gecoss Corp.....	3,900	25,704
Genki Sushi Co. Ltd.....	1,200	38,749
Genky DrugStores Co. Ltd.....	2,400	84,945
Geo Holdings Corp.....	9,500	131,784
Gift Holdings, Inc.....	2,200	34,826

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,300	\$ 48,754
	1,400	24,020
	6,400	105,754
	11,200	230,438
	5,300	16,302
	700	58,047
	10,400	53,363
	500	10,707
	13,200	262,130
	3,600	274,640
	3,100	86,905
	4,600	62,475
	3,100	254,550
#	2,500	13,788
	4,000	23,554
	3,100	13,240
	3,100	13,702
	2,000	38,623
	17,699	356,139
	3,000	43,671
	6,700	87,225
	1,500	32,438
	11,570	227,093
	81,500	344,936
	4,000	125,762
	14,000	276,410
	21,460	230,988
	88,700	456,995
	3,400	36,866
	2,500	56,588
	1,900	31,465
	35,200	404,955
#	3,600	141,969
	2,800	72,894
	5,100	140,958
	8,400	404,724
	1,500	11,218
	17,700	588,045
	7,000	239,447
	4,100	64,518
	2,800	30,041
	3,800	22,629
	4,900	134,955
	60,900	792,844
	1,600	13,628
	47,800	382,440
	7,000	195,591
	7,202	122,646
	3,500	11,615
#*	2,600	16,173
	4,400	69,675
	1,200	178,064
	5,900	49,154
	1,400	14,122
*	57,895	232,205
	2,200	125,756
	2,600	32,328
#	1,800	28,351
#	2,600	145,827

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hirogin Holdings, Inc.....	62,500	\$ 386,546
Hirose Electric Co. Ltd.....	2,100	265,981
Hirose Tusyo, Inc.....	900	19,146
Hiroshima Gas Co. Ltd.....	7,500	20,210
Hisaka Works Ltd.....	5,000	32,677
Hisamitsu Pharmaceutical Co., Inc.....	6,000	191,742
Hitachi Construction Machinery Co. Ltd.....	18,400	552,157
Hitachi Zosen Corp.....	50,700	334,072
Hito Communications Holdings, Inc.....	1,700	18,517
Hochiki Corp.....	3,900	49,515
Hodogaya Chemical Co. Ltd.....	1,800	43,453
Hogy Medical Co. Ltd.....	4,000	87,635
Hokkaido Coca-Cola Bottling Co. Ltd.....	1,800	31,772
Hokkaido Gas Co. Ltd.....	2,000	34,203
Hokkan Holdings Ltd.....	2,500	24,735
Hokko Chemical Industry Co. Ltd.....	6,000	37,362
Hokkoku Financial Holdings, Inc.....	6,400	217,567
# Hokuetsu Corp.....	34,700	210,434
Hokuetsu Industries Co. Ltd.....	6,000	79,237
Hokuhoku Financial Group, Inc.....	41,600	372,468
# Hokuriku Electric Industry Co. Ltd.....	2,400	21,457
Hokuriku Electrical Construction Co. Ltd.....	3,480	22,608
Hokuto Corp.....	3,900	51,076
Honda Motor Co. Ltd., Sponsored ADR.....	8,470	270,362
Honda Motor Co. Ltd.....	56,500	1,801,298
H-One Co. Ltd.....	5,000	29,423
Honeys Holdings Co. Ltd.....	4,450	49,047
Hoosiers Holdings Co. Ltd.....	7,100	52,818
Horiba Ltd.....	9,200	542,737
Hoshizaki Corp.....	4,000	153,403
Hosiden Corp.....	13,000	168,098
Hosokawa Micron Corp.....	3,600	89,487
Hotland Co. Ltd.....	3,400	40,731
House Foods Group, Inc.....	9,100	210,087
Hoya Corp.....	15,800	1,840,057
HS Holdings Co. Ltd.....	4,600	33,091
Hulic Co. Ltd.....	60,169	512,291
Hyakugo Bank Ltd.....	59,200	197,890
Hyakujushi Bank Ltd.....	6,400	96,318
# I K K Holdings, Inc.....	2,200	9,521
Ibiden Co. Ltd.....	16,600	1,008,936
IBJ, Inc.....	3,800	19,029
Ichigo, Inc.....	46,500	88,451
Ichiken Co. Ltd.....	1,200	17,266
Ichikoh Industries Ltd.....	11,300	42,597
Ichinen Holdings Co. Ltd.....	5,400	52,288
Ichiyoshi Securities Co. Ltd.....	10,100	47,418
# Icom, Inc.....	1,900	37,913
ID Holdings Corp.....	3,750	35,551
Idec Corp.....	7,300	155,326
IDOM, Inc.....	15,000	87,990
IHI Corp.....	34,000	835,971
Iida Group Holdings Co. Ltd.....	13,440	235,771
Iino Kaiun Kaisha Ltd.....	20,000	129,148
IJTT Co. Ltd.....	7,800	33,307
I'll, Inc.....	2,100	38,400
Imagica Group, Inc.....	5,700	25,585
Imasen Electric Industrial.....	2,600	11,382
i-mobile Co. Ltd.....	1,300	11,296

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Imuraya Group Co. Ltd.....	1,800	\$ 28,883
Inaba Denki Sangyo Co. Ltd.....	10,700	237,687
# Inaba Seisakusho Co. Ltd.....	2,800	30,189
Inabata & Co. Ltd.....	12,000	279,731
Inageya Co. Ltd.....	1,800	18,994
* I-NE Co. Ltd.....	1,100	20,536
Ines Corp.....	4,700	47,694
I-Net Corp.....	3,730	43,825
Infocom Corp.....	6,100	103,501
Information Services International-Dentsu Ltd.....	4,100	145,400
INFRONEER Holdings, Inc.....	49,440	481,449
Innotech Corp.....	4,100	48,860
Insource Co. Ltd.....	11,100	98,110
Intage Holdings, Inc.....	8,600	102,759
Integrated Design & Engineering Holdings Co. Ltd.....	3,800	91,315
Intelligent Wave, Inc.....	2,300	13,264
# Inter Action Corp.....	2,400	18,837
Internet Initiative Japan, Inc.....	16,800	312,807
Inui Global Logistics Co. Ltd.....	2,900	26,757
I-PEX, Inc.....	3,800	35,681
# IPS, Inc.....	1,100	17,670
IR Japan Holdings Ltd.....	2,200	25,570
Iriso Electronics Co. Ltd.....	5,000	138,952
ISB Corp.....	3,100	34,384
Ise Chemicals Corp.....	400	22,958
Iseki & Co. Ltd.....	5,200	45,995
Isetan Mitsukoshi Holdings Ltd.....	44,500	482,775
Ishihara Chemical Co. Ltd.....	3,400	39,124
Ishihara Sangyo Kaisha Ltd.....	8,500	82,094
* Istyle, Inc.....	9,200	31,549
Isuzu Motors Ltd.....	98,900	1,284,785
* ITbook Holdings Co. Ltd.....	3,200	8,444
Itfor, Inc.....	5,500	42,571
ITmedia, Inc.....	2,300	22,255
Ito En Ltd.....	8,419	240,295
Itochu Enex Co. Ltd.....	17,400	170,806
Itochu Techno-Solutions Corp.....	7,800	197,684
Itoham Yonekyu Holdings, Inc.....	36,300	184,215
Itoki Corp.....	9,400	77,855
IwaiCosmo Holdings, Inc.....	5,600	64,409
Iwaki Co. Ltd.....	1,700	17,345
Iwatani Corp.....	11,500	613,862
Iwatsuka Confectionery Co. Ltd.....	900	32,719
Iyogin Holdings, Inc.....	43,800	309,379
Izumi Co. Ltd.....	8,000	201,585
J Front Retailing Co. Ltd.....	52,600	511,981
JAC Recruitment Co. Ltd.....	4,000	79,460
Jaccs Co. Ltd.....	6,700	245,811
* Jade Group, Inc.....	1,400	16,833
JAFCO Group Co. Ltd.....	19,800	258,875
JANOME Corp.....	7,199	32,781
Japan Airlines Co. Ltd.....	19,000	411,362
Japan Airport Terminal Co. Ltd.....	1,500	69,901
Japan Aviation Electronics Industry Ltd.....	15,000	304,661
Japan Best Rescue System Co. Ltd.....	3,600	19,781
* Japan Communications, Inc.....	41,300	70,620
Japan Electronic Materials Corp.....	2,700	33,620
Japan Elevator Service Holdings Co. Ltd.....	15,600	192,931
Japan Exchange Group, Inc.....	45,100	785,786

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Japan Foundation Engineering Co. Ltd.....	6,500	\$ 22,863
*	Japan Hospice Holdings, Inc.....	600	11,823
	Japan Lifeline Co. Ltd.....	14,400	100,901
	Japan Material Co. Ltd.....	16,500	291,776
	Japan Medical Dynamic Marketing, Inc.....	3,200	22,096
	Japan Petroleum Exploration Co. Ltd.....	4,600	158,104
	Japan Post Bank Co. Ltd.....	38,100	316,975
	Japan Post Holdings Co. Ltd.....	85,200	622,180
	Japan Post Insurance Co. Ltd.....	15,600	252,099
	Japan Property Management Center Co. Ltd.....	3,600	27,751
	Japan Pulp & Paper Co. Ltd.....	3,400	110,586
	Japan Securities Finance Co. Ltd.....	27,400	232,707
	Japan Steel Works Ltd.....	6,500	135,404
#	Japan System Techniques Co. Ltd.....	700	12,058
	Japan Transcity Corp.....	8,700	39,155
	Japan Wool Textile Co. Ltd.....	14,300	121,400
	Jastec Co. Ltd.....	1,400	13,485
	JBCC Holdings, Inc.....	3,800	69,356
	JCU Corp.....	4,600	109,597
	JDC Corp.....	7,800	33,465
	Jeol Ltd.....	10,980	376,613
	JFE Systems, Inc.....	1,300	26,406
	JGC Holdings Corp.....	31,000	434,637
#*	JIG-SAW, Inc.....	900	33,432
	JINS Holdings, Inc.....	3,200	79,381
	JINUSHI Co. Ltd.....	3,100	41,573
	JK Holdings Co. Ltd.....	3,200	22,850
#	J-Lease Co. Ltd.....	1,300	21,822
#	JM Holdings Co. Ltd.....	3,300	45,018
	JMS Co. Ltd.....	5,000	20,481
	J-Oil Mills, Inc.....	5,400	64,325
	Joshin Denki Co. Ltd.....	5,100	73,369
	Joyful Honda Co. Ltd.....	11,900	137,849
	JP-Holdings, Inc.....	13,200	30,377
	JSB Co. Ltd.....	600	22,503
	JSP Corp.....	1,900	25,139
	JTEKT Corp.....	40,800	384,849
#	Juki Corp.....	9,000	36,505
	Juroku Financial Group, Inc.....	7,700	190,451
	Justsystems Corp.....	9,100	258,994
	JVCKenwood Corp.....	55,200	182,199
	K&O Energy Group, Inc.....	3,800	63,173
	Kadokawa Corp.....	6,869	170,262
	Kadoya Sesame Mills, Inc.....	900	21,828
	Kaga Electronics Co. Ltd.....	4,200	188,143
	Kagome Co. Ltd.....	6,200	138,223
	Kajima Corp.....	42,000	663,703
	Kakaku.com, Inc.....	19,000	284,011
	Kakiyasu Honten Co. Ltd.....	2,400	39,526
#	Kamakura Shinsho Ltd.....	4,900	24,348
	Kameda Seika Co. Ltd.....	2,400	73,680
	Kamei Corp.....	6,100	63,981
	Kamigumi Co. Ltd.....	16,600	385,059
	Kanaden Corp.....	4,800	45,126
	Kanagawa Chuo Kotsu Co. Ltd.....	1,800	41,904
	Kanamic Network Co. Ltd.....	5,700	18,741
	Kanamoto Co. Ltd.....	8,356	147,378
	Kandenko Co. Ltd.....	25,600	224,556
	Kaneko Seeds Co. Ltd.....	2,900	29,543

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	19,970	\$ 292,950
	1,000	21,088
	1,200	15,515
	41,300	542,570
	1,100	11,204
	14,400	236,035
	13,300	88,838
	24,400	926,995
*	600	8,750
	700	6,274
	6,600	75,026
	12,300	226,242
	2,500	20,052
	1,400	57,137
	2,200	56,123
	35,900	915,566
	103,300	3,040,294
	3,200	141,369
	17,000	481,485
	5,500	48,914
	23,100	219,558
	10,200	339,054
	7,074	293,608
	3,800	29,706
	28,100	117,965
	8,600	51,673
#	1,000	13,331
	4,600	42,620
	12,723	206,156
	5,100	2,288,584
	3,200	66,930
	8,400	137,497
	1,600	12,164
	5,400	27,828
#	2,400	21,786
	22,500	310,312
	1,300	8,099
	900	10,454
	1,400	24,126
	8,800	295,210
	8,000	169,378
	2,500	91,154
	2,400	20,013
	3,200	48,938
	500	10,848
	6,800	11,582
	20,200	150,331
	16,100	172,884
*	1,900	3,996
*	2,900	29,346
	8,600	106,489
#	2,000	9,664
	6,900	37,598
	3,000	164,914
	13,100	348,926
#*	1,300	27,931
	59,620	652,084
	2,880	49,280
	6,800	166,464

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,000	\$ 30,079
	14,545	267,445
#	7,900	36,796
	17,400	279,138
	80,500	2,255,162
	7,000	36,903
	2,000	40,569
	9,900	191,877
	1,800	60,122
	8,300	173,971
	11,900	92,805
	6,800	381,457
	4,900	41,650
	118,800	440,349
	6,700	107,492
	6,500	81,487
#	1,600	18,512
	4,300	67,003
	400	39,170
	8,900	74,074
	3,900	296,847
	1,500	24,990
	1,000	24,221
	11,500	51,301
	1,400	106,918
	3,000	19,824
	35,800	328,583
	3,800	33,038
	33,600	507,561
*	2,700	7,840
	7,977	180,666
	12,810	96,189
	2,600	18,655
	4,400	72,661
	65,528	659,379
	3,600	215,233
	2,100	36,171
	11,100	446,388
	2,700	18,074
	900	9,740
	4,200	241,157
	5,400	191,351
	11,900	640,364
#	6,700	21,601
	2,100	47,798
	5,500	82,781
	3,000	37,708
	7,500	96,299
	5,500	29,847
	3,000	79,195
	8,400	329,190
	10,000	37,231
	6,600	126,031
	9,600	276,849
*	38,200	259,379
	85,550	416,452
	13,500	296,026
	1,300	42,850
	1,800	9,512

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,700	\$ 23,654
	4,300	650,942
	6,300	316,101
	7,300	46,084
#*	45,800	98,722
	6,100	153,018
	19,200	41,375
	1,800	20,894
	2,200	12,223
#	10,500	31,677
	10,700	176,592
	44,000	420,423
	5,600	88,095
	60,100	768,067
	2,000	38,363
*	3,500	71,783
	20,000	462,476
	10,066	289,051
	12,550	525,995
	13,000	72,410
	4,200	92,835
	3,600	23,233
#	3,600	38,738
	4,200	34,831
	6,200	248,568
	14,366	403,412
	2,600	74,540
	8,800	88,350
	10,200	131,167
	2,700	50,342
	3,300	28,008
	5,000	54,121
	10,500	182,136
	33,000	591,169
	14,800	350,777
	4,392	82,453
#	1,200	15,470
	16,100	59,822
	2,300	381,976
#	3,900	9,408
	1,300	19,345
	3,100	90,220
	8,400	41,534
	3,100	50,813
	6,000	31,891
	28,100	158,778
	3,060	179,076
	5,000	93,662
	9,400	106,787
	2,300	45,077
	61,206	607,193
	5,000	196,828
	23,800	188,882
	162,850	432,642
	4,200	104,503
*	1,800	17,192
	6,200	30,394
	7,000	18,958
	700	12,422

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Medipal Holdings Corp.....	32,800	\$ 562,407
Medius Holdings Co. Ltd.....	1,500	8,345
Megachips Corp.....	4,800	143,661
Megmilk Snow Brand Co. Ltd.....	12,200	168,068
Meidensha Corp.....	8,800	131,176
Meiji Electric Industries Co. Ltd.....	1,500	16,291
Meiko Electronics Co. Ltd.....	6,600	131,303
Meisei Industrial Co. Ltd.....	10,800	74,567
Meitec Corp.....	18,400	335,438
Meito Sangyo Co. Ltd.....	2,500	29,072
Meiwa Corp.....	5,000	24,027
Meiwa Estate Co. Ltd.....	2,100	16,827
Melco Holdings, Inc.....	1,500	33,703
# Members Co. Ltd.....	2,300	26,805
Menicon Co. Ltd.....	16,100	288,775
* Mercari, Inc.....	10,200	258,390
Mercuria Holdings Co. Ltd.....	1,900	10,453
* MetaReal Corp.....	900	10,106
METAWATER Co. Ltd.....	4,500	58,026
Micronics Japan Co. Ltd.....	7,900	126,014
Midac Holdings Co. Ltd.....	2,400	27,330
Mie Kotsu Group Holdings, Inc.....	12,100	48,352
Milbon Co. Ltd.....	4,780	171,989
MIMAKI ENGINEERING Co. Ltd.....	1,500	10,070
Mimasu Semiconductor Industry Co. Ltd.....	4,500	94,163
Minebea Mitsumi, Inc.....	35,490	657,373
# Ministop Co. Ltd.....	3,800	39,365
# Mipox Corp.....	3,200	14,141
Mirai Industry Co. Ltd.....	1,400	29,410
# Miraial Co. Ltd.....	1,700	18,515
Mirait One Corp.....	23,410	300,537
Mirarth Holdings, Inc.....	21,900	74,440
Miroku Jyoho Service Co. Ltd.....	4,500	53,467
MISUMI Group, Inc.....	23,500	429,912
Mitani Corp.....	8,000	77,750
Mitani Sangyo Co. Ltd.....	7,800	17,825
Mito Securities Co. Ltd.....	16,800	45,991
Mitsuba Corp.....	11,200	65,522
Mitsubishi Electric Corp.....	56,700	818,245
Mitsubishi Estate Co. Ltd.....	50,400	617,687
Mitsubishi Gas Chemical Co., Inc.....	30,100	451,456
Mitsubishi HC Capital, Inc.....	148,570	982,845
Mitsubishi Heavy Industries Ltd.....	15,800	749,616
Mitsubishi Kakoki Kaisha Ltd.....	1,800	34,926
Mitsubishi Logisnext Co. Ltd.....	8,300	74,668
Mitsubishi Logistics Corp.....	12,000	301,429
Mitsubishi Motors Corp.....	145,000	585,586
# Mitsubishi Paper Mills Ltd.....	4,100	17,653
Mitsubishi Pencil Co. Ltd.....	8,500	111,274
Mitsubishi Research Institute, Inc.....	1,900	71,938
Mitsubishi UFJ Financial Group, Inc.....	488,200	3,931,107
Mitsuboshi Belting Ltd.....	5,800	183,829
Mitsui Chemicals, Inc.....	39,466	1,134,816
Mitsui DM Sugar Holdings Co. Ltd.....	4,500	90,258
Mitsui E&S Co. Ltd.....	6,500	21,830
Mitsui Fudosan Co. Ltd.....	33,900	696,473
Mitsui High-Tec, Inc.....	4,300	300,790
Mitsui Mining & Smelting Co. Ltd.....	14,099	333,255
# Mitsui OSK Lines Ltd.....	19,900	514,451

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Mitsui-Soko Holdings Co. Ltd.....	5,400	\$ 137,717
Mitsuuroko Group Holdings Co. Ltd.....	8,300	78,579
Miura Co. Ltd.....	7,100	179,133
MIXI, Inc.....	7,400	139,773
Miyaji Engineering Group, Inc.....	1,500	46,628
Miyazaki Bank Ltd.....	4,300	79,468
Miyoshi Oil & Fat Co. Ltd.....	1,700	12,431
Mizuho Financial Group, Inc.....	98,380	1,669,051
Mizuho Leasing Co. Ltd.....	7,700	264,435
Mizuho Medy Co. Ltd.....	1,800	26,608
Mizuno Corp.....	5,500	144,184
* Modec, Inc.....	2,400	25,254
Monex Group, Inc.....	45,600	177,725
Monogatari Corp.....	6,200	151,803
# MonotaRO Co. Ltd.....	22,800	278,270
Morinaga & Co. Ltd.....	8,500	275,927
Morinaga Milk Industry Co. Ltd.....	10,500	353,645
Moriroku Holdings Co. Ltd.....	2,200	32,466
Morita Holdings Corp.....	8,100	88,330
Morito Co. Ltd.....	5,100	43,668
Morozoff Ltd.....	1,000	25,660
MrMax Holdings Ltd.....	8,700	37,100
MS&AD Insurance Group Holdings, Inc.....	17,600	654,602
m-up Holdings, Inc.....	7,600	60,058
Murakami Corp.....	1,400	28,515
Murata Manufacturing Co. Ltd.....	29,300	1,740,470
Musashi Seimitsu Industry Co. Ltd.....	12,300	153,379
Musashino Bank Ltd.....	7,800	137,704
Muto Seiko Co.....	1,000	10,850
Nabtesco Corp.....	12,100	256,658
NAC Co. Ltd.....	2,700	18,719
Nachi-Fujikoshi Corp.....	3,698	99,921
Nafco Co. Ltd.....	2,900	38,459
Nagano Keiki Co. Ltd.....	4,100	59,783
Nagase & Co. Ltd.....	26,100	448,760
Nagase Brothers, Inc.....	800	11,704
Nagatanien Holdings Co. Ltd.....	2,700	41,131
Nagawa Co. Ltd.....	900	45,341
Nagoya Railroad Co. Ltd.....	19,400	312,385
Naigai Trans Line Ltd.....	1,300	25,387
Nakabayashi Co. Ltd.....	4,900	18,345
Nakamoto Packs Co. Ltd.....	1,600	18,436
Nakamura Co. Ltd.....	900	19,619
Nakanishi, Inc.....	15,100	347,925
# Namura Shipbuilding Co. Ltd.....	12,300	47,430
Nankai Electric Railway Co. Ltd.....	11,300	239,485
Nanto Bank Ltd.....	7,200	131,905
Narasaki Sangyo Co. Ltd.....	700	11,655
Natori Co. Ltd.....	2,900	40,053
NEC Capital Solutions Ltd.....	2,400	54,807
NEC Corp.....	28,600	1,447,029
NEC Networks & System Integration Corp.....	11,500	151,640
NET One Systems Co. Ltd.....	19,184	421,509
New Art Holdings Co. Ltd.....	2,100	25,122
Nexon Co. Ltd.....	4,300	82,041
# Nextage Co. Ltd.....	10,600	278,416
* NexTone, Inc.....	1,300	18,569
NGK Insulators Ltd.....	56,600	694,157
NH Foods Ltd.....	14,300	412,595

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
NHK Spring Co. Ltd.....	47,900	\$ 383,808
Nicca Chemical Co. Ltd.....	1,900	11,093
Nice Corp.....	1,400	15,406
Nichias Corp.....	15,700	322,768
Nichiban Co. Ltd.....	2,800	39,959
Nichicon Corp.....	9,200	91,001
Nichiden Corp.....	3,400	58,729
Nichiha Corp.....	6,200	142,631
Nichimo Co. Ltd.....	400	11,470
Nichirei Corp.....	21,000	479,092
Nichireki Co. Ltd.....	1,400	21,302
Nichirin Co. Ltd.....	2,810	57,330
NIDEC Corp.....	18,200	1,086,994
Nifco, Inc.....	17,300	515,640
Nihon Chouzai Co. Ltd.....	2,800	23,717
Nihon Dempa Kogyo Co. Ltd.....	7,100	60,252
Nihon Dengi Co. Ltd.....	900	28,618
Nihon Denkei Co. Ltd.....	1,350	20,286
Nihon Flush Co. Ltd.....	5,100	34,766
# Nihon House Holdings Co. Ltd.....	11,100	28,910
Nihon Kagaku Sangyo Co. Ltd.....	2,900	23,049
Nihon Kohden Corp.....	7,200	189,789
Nihon M&A Center Holdings, Inc.....	30,600	175,241
Nihon Nohyaku Co. Ltd.....	9,800	51,166
Nihon Parkerizing Co. Ltd.....	19,400	151,739
Nihon Tokushu Toryo Co. Ltd.....	2,700	21,503
Nihon Trim Co. Ltd.....	700	16,002
Nikkiso Co. Ltd.....	12,700	80,974
Nikko Co. Ltd.....	8,000	38,677
Nikkon Holdings Co. Ltd.....	14,900	313,189
Nikon Corp.....	51,300	678,071
Nintendo Co. Ltd.....	44,000	1,990,328
Nippon Corp.....	13,100	171,848
Nippon Air Conditioning Services Co. Ltd.....	3,800	21,168
Nippon Aqua Co. Ltd.....	1,900	12,088
Nippon Beet Sugar Manufacturing Co. Ltd.....	3,000	41,126
Nippon Carbide Industries Co., Inc.....	1,700	18,168
Nippon Carbon Co. Ltd.....	2,400	72,780
Nippon Chemical Industrial Co. Ltd.....	1,799	24,793
* Nippon Chemi-Con Corp.....	5,200	52,318
Nippon Concept Corp.....	2,200	30,508
Nippon Densetsu Kogyo Co. Ltd.....	9,600	145,159
Nippon Dry-Chemical Co. Ltd.....	1,600	19,446
Nippon Electric Glass Co. Ltd.....	19,200	348,742
Nippon Express Holdings, Inc.....	15,400	902,921
Nippon Fine Chemical Co. Ltd.....	2,700	55,584
Nippon Gas Co. Ltd.....	29,300	431,167
Nippon Hume Corp.....	6,600	35,382
Nippon Kodoshi Corp.....	1,600	23,980
Nippon Light Metal Holdings Co. Ltd.....	15,081	161,027
Nippon Paint Holdings Co. Ltd.....	8,500	77,879
* Nippon Paper Industries Co. Ltd.....	23,978	233,032
# Nippon Parking Development Co. Ltd.....	51,500	77,612
Nippon Pillar Packing Co. Ltd.....	5,000	156,695
Nippon Piston Ring Co. Ltd.....	2,300	27,677
# Nippon Rietec Co. Ltd.....	4,000	40,062
Nippon Road Co. Ltd.....	1,000	67,645
Nippon Seiki Co. Ltd.....	13,400	93,825
Nippon Seisen Co. Ltd.....	600	20,185

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Sharyo Ltd.....	2,200	\$ 31,473
* Nippon Sheet Glass Co. Ltd.....	24,600	112,134
Nippon Shinyaku Co. Ltd.....	5,700	230,506
Nippon Shokubai Co. Ltd.....	5,300	204,032
Nippon Signal Company Ltd.....	11,500	82,433
Nippon Soda Co. Ltd.....	6,500	244,414
Nippon Telegraph & Telephone Corp.....	907,500	1,040,647
Nippon Thompson Co. Ltd.....	14,800	59,878
# Nippon Yusen KK.....	61,200	1,488,761
Nishikawa Rubber Co. Ltd.....	2,100	21,353
Nishimatsu Construction Co. Ltd.....	9,200	239,663
Nishimatsuya Chain Co. Ltd.....	9,200	110,501
Nishimoto Co. Ltd.....	700	23,213
Nishi-Nippon Financial Holdings, Inc.....	33,700	358,985
Nishi-Nippon Railroad Co. Ltd.....	9,200	166,173
Nishio Holdings Co. Ltd.....	4,700	119,415
Nissan Motor Co. Ltd.....	135,600	597,338
Nissan Shatai Co. Ltd.....	17,700	112,788
Nissan Tokyo Sales Holdings Co. Ltd.....	4,900	13,834
Nissei ASB Machine Co. Ltd.....	2,100	60,593
Nissei Plastic Industrial Co. Ltd.....	4,600	32,663
Nissha Co. Ltd.....	9,515	115,106
Nisshin Group Holdings Co. Ltd.....	9,400	34,387
Nisshin Oillio Group Ltd.....	6,200	166,421
Nisshin Seifun Group, Inc.....	23,640	293,160
Nisshinbo Holdings, Inc.....	36,875	316,908
Nissin Corp.....	3,500	64,656
Nissin Foods Holdings Co. Ltd.....	2,600	219,220
Nisso Corp.....	2,800	17,315
Nissui Corp.....	79,600	379,079
Niterra Co. Ltd.....	33,300	704,129
Nitori Holdings Co. Ltd.....	4,300	526,546
Nitta Corp.....	5,800	132,496
# Nitta Gelatin, Inc.....	3,200	16,989
Nitto Boseki Co. Ltd.....	6,500	126,925
Nitto Denko Corp.....	19,800	1,407,998
Nitto Fuji Flour Milling Co. Ltd.....	600	20,683
Nitto Kogyo Corp.....	7,300	186,784
Nitto Kohki Co. Ltd.....	3,400	46,280
Nitto Seiko Co. Ltd.....	6,900	29,397
Nittoc Construction Co. Ltd.....	6,700	54,044
NJS Co. Ltd.....	1,500	31,961
Noda Corp.....	2,000	16,701
Noevir Holdings Co. Ltd.....	3,600	137,211
Nojima Corp.....	17,000	165,941
NOK Corp.....	19,600	295,126
Nomura Holdings, Inc.....	169,900	702,872
Nomura Holdings, Inc., Sponsored ADR.....	61,247	256,012
Nomura Micro Science Co. Ltd.....	1,400	62,049
Nomura Real Estate Holdings, Inc.....	22,700	563,029
Nomura Research Institute Ltd.....	15,989	454,326
Noritake Co. Ltd.....	2,700	105,292
Noritsu Koki Co. Ltd.....	5,600	97,109
Noritz Corp.....	8,000	98,229
North Pacific Bank Ltd.....	66,400	145,037
NS Solutions Corp.....	2,700	70,863
NS Tool Co. Ltd.....	3,500	27,881
NSD Co. Ltd.....	14,000	274,214
NSK Ltd.....	64,202	415,553

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,800	\$ 31,445
	107,821	242,269
	42,500	591,226
	1,200	17,026
	2,300	67,190
	63,100	583,412
#	1,400	58,800
	1,300	212,732
	1,000	9,461
	16,899	246,902
	9,300	128,068
	1,700	16,797
#	3,300	37,050
	1,700	10,837
	2,100	99,986
	6,940	94,603
#*	2,100	34,524
	3,900	67,353
	170,300	672,395
	10,200	51,930
#	800	13,108
	1,100	44,408
	12,400	177,925
	37,200	148,220
	22,348	141,183
	7,400	156,326
	5,080	79,975
	5,100	258,725
	8,000	239,266
	2,600	43,751
	5,900	36,123
	49,200	802,793
	6,400	343,528
	4,000	47,823
	18,000	72,636
	900	26,454
	11,800	449,017
	10,700	167,833
	7,100	93,166
*	3,400	23,364
	6,300	104,608
#	3,400	238,335
	7,200	208,681
	2,300	16,127
	14,980	117,214
	500	11,025
	9,500	364,359
	31,900	69,780
	89,400	1,719,745
	1,400	18,489
	20,800	327,285
	4,200	77,920
	2,700	109,958
	3,400	39,252
#	3,700	93,395
	11,100	44,772
	15,600	207,934
	9,600	399,776
#	1,000	17,298

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	28,700	\$ 293,624
	5,800	107,357
#	700	7,824
	10,876	104,689
	3,200	74,765
	5,000	146,736
	4,800	161,274
	40,700	804,704
	222,801	2,750,118
	1,500	21,401
	10,200	167,072
*	28,800	379,946
	3,000	15,602
	6,100	72,292
	1,100	8,703
#	5,300	21,351
	60,200	326,761
	1,400	17,632
*	22,000	280,066
	17,300	342,205
	6,400	67,873
*	1,400	33,287
	2,400	21,099
	26,575	358,938
	6,600	217,483
	7,100	110,615
#	2,700	53,170
	3,900	57,199
	8,400	39,805
*	1,900	30,521
	8,700	109,823
	700	13,457
	23,000	103,035
	2,600	37,024
	20,100	82,024
	5,699	88,844
	8,008	119,341
	5,200	38,673
#	1,900	18,267
	6,700	60,007
	10,100	56,433
#	4,300	14,199
	5,900	70,388
	2,100	35,999
	4,100	20,589
	8,000	115,890
	7,900	80,949
*	2,600	25,694
	11,000	186,730
	35,900	140,612
*	2,800	13,911
	1,700	18,196
	2,100	31,765
	636	13,491
	59,900	2,074,675
	26,000	359,040
	2,000	12,808
*	71,100	1,371,791
	47,500	302,535

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#*	RENOVA, Inc.....	8,300	\$ 87,667
	Resol Holdings Co. Ltd.....	500	16,804
	Resona Holdings, Inc.....	180,163	980,820
	Resonac Holdings Corp.....	41,400	678,205
	Resorttrust, Inc.....	15,000	237,175
	Restar Holdings Corp.....	4,900	81,801
	Retail Partners Co. Ltd.....	6,800	74,160
	Rheon Automatic Machinery Co. Ltd.....	3,400	34,751
	Rhythm Co. Ltd.....	1,100	12,570
	Ricoh Co. Ltd.....	61,200	544,415
	Ricoh Leasing Co. Ltd.....	3,900	120,925
	Ride On Express Holdings Co. Ltd.....	1,500	11,218
	Riken Corp.....	2,100	49,299
	Riken Keiki Co. Ltd.....	2,600	98,366
	Riken Technos Corp.....	12,300	59,253
	Riken Vitamin Co. Ltd.....	4,400	64,272
	Rinnai Corp.....	12,100	263,444
	Rion Co. Ltd.....	2,800	43,916
	Riso Kyoiku Co. Ltd.....	30,900	57,164
	Rix Corp.....	800	18,074
	Rohm Co. Ltd.....	7,100	665,328
	Rohto Pharmaceutical Co. Ltd.....	17,000	362,348
	Rokko Butter Co. Ltd.....	3,500	32,609
	Roland Corp.....	3,300	94,084
	Roland DG Corp.....	3,200	80,272
	Rorze Corp.....	2,700	211,180
	Round One Corp.....	48,900	195,742
#	Royal Holdings Co. Ltd.....	5,300	98,935
	RS Technologies Co. Ltd.....	3,300	70,787
	Ryobi Ltd.....	6,600	137,354
	RYODEN Corp.....	3,500	55,814
	Ryohin Keikaku Co. Ltd.....	51,800	672,632
	Ryosan Co. Ltd.....	5,400	170,938
	S Foods, Inc.....	4,600	108,522
	S&B Foods, Inc.....	1,300	33,545
	Sac's Bar Holdings, Inc.....	4,300	30,768
	Saibu Gas Holdings Co. Ltd.....	4,800	70,433
	Saison Information Systems Co. Ltd.....	1,400	18,518
	Sakai Chemical Industry Co. Ltd.....	3,500	48,857
	Sakai Heavy Industries Ltd.....	500	18,299
	Sakai Moving Service Co. Ltd.....	2,300	86,472
	Sakata INX Corp.....	11,900	102,573
#	Sakura Internet, Inc.....	4,600	34,994
	Sala Corp.....	14,300	73,366
	SAMTY Co. Ltd.....	4,700	75,078
	San Holdings, Inc.....	2,600	41,820
	San ju San Financial Group, Inc.....	6,050	73,946
	San-A Co. Ltd.....	3,400	112,686
	San-Ai Obbli Co. Ltd.....	15,800	179,917
	Sanei Architecture Planning Co. Ltd.....	2,700	29,139
	Sangetsu Corp.....	8,700	159,712
	San-In Godo Bank Ltd.....	32,976	213,455
	Sanken Electric Co. Ltd.....	4,700	480,192
	Sanki Engineering Co. Ltd.....	9,000	97,798
	Sanko Gosei Ltd.....	4,500	19,910
	Sanko Metal Industrial Co. Ltd.....	800	25,716
	Sankyo Frontier Co. Ltd.....	1,100	29,579
	Sankyo Seiko Co. Ltd.....	8,500	41,223
	Sankyo Tateyama, Inc.....	6,600	44,663

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sankyu, Inc.....	12,300	\$ 426,530
Sanoh Industrial Co. Ltd.....	8,500	51,610
Sanrio Co. Ltd.....	4,700	218,847
Sansei Technologies, Inc.....	2,400	21,073
Sansha Electric Manufacturing Co. Ltd.....	2,800	29,161
Sanshin Electronics Co. Ltd.....	2,600	39,719
Santen Pharmaceutical Co. Ltd.....	50,000	436,917
Sanwa Holdings Corp.....	39,800	541,285
Sanyo Chemical Industries Ltd.....	3,100	94,357
Sanyo Denki Co. Ltd.....	2,500	126,806
Sanyo Shokai Ltd.....	3,599	51,878
Sanyo Special Steel Co. Ltd.....	6,500	130,580
Sanyo Trading Co. Ltd.....	4,800	46,048
Sata Construction Co. Ltd.....	3,000	9,855
Sato Foods Co. Ltd.....	300	10,867
Sato Holdings Corp.....	6,600	92,427
Sato Shoji Corp.....	3,600	38,868
Satori Electric Co. Ltd.....	3,200	33,441
SB Technology Corp.....	2,100	38,238
SBI Global Asset Management Co. Ltd.....	6,900	26,518
SBI Holdings, Inc.....	28,400	599,731
SBS Holdings, Inc.....	6,000	142,326
SCREEN Holdings Co. Ltd.....	6,100	659,101
Scroll Corp.....	9,300	63,409
SCSK Corp.....	17,100	284,288
SEC Carbon Ltd.....	500	37,436
Seibu Electric & Machinery Co. Ltd.....	1,200	12,226
Seibu Holdings, Inc.....	19,600	217,941
Seika Corp.....	2,100	29,756
Seikagaku Corp.....	8,300	45,189
Seikitokyu Kogyo Co. Ltd.....	9,100	92,463
Seiko Epson Corp.....	52,500	862,140
Seiko Group Corp.....	7,299	134,936
Seino Holdings Co. Ltd.....	32,500	511,502
# Seiren Co. Ltd.....	7,900	136,501
Sekisui Chemical Co. Ltd.....	50,200	762,513
# Sekisui House Ltd.....	35,500	724,260
Sekisui Jushi Corp.....	5,900	92,709
Sekisui Kasei Co. Ltd.....	7,400	23,583
# SEMITEC Corp.....	1,200	19,333
Senko Group Holdings Co. Ltd.....	31,000	224,401
Senshu Electric Co. Ltd.....	3,200	90,273
Senshu Ikeda Holdings, Inc.....	61,400	112,842
* Senshukai Co. Ltd.....	8,300	23,293
Septeni Holdings Co. Ltd.....	8,000	22,822
SERAKU Co. Ltd.....	1,400	13,466
Seria Co. Ltd.....	9,800	164,380
Seven & I Holdings Co. Ltd.....	80,900	3,356,143
Seven Bank Ltd.....	123,800	268,890
SG Holdings Co. Ltd.....	28,800	420,293
* Sharingtechnology, Inc.....	6,400	26,575
#* Sharp Corp.....	47,457	282,187
Shibaura Electronics Co. Ltd.....	2,300	115,964
Shibaura Machine Co. Ltd.....	3,900	124,683
Shibaura Mechatronics Corp.....	1,000	167,393
Shibusawa Warehouse Co. Ltd.....	2,600	56,429
Shibuya Corp.....	3,900	72,185
# Shidax Corp.....	11,600	52,058
* SHIFT, Inc.....	1,800	425,803

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,700	\$ 229,229
	2,900	21,154
	9,300	60,944
	11,400	113,692
	7,600	104,028
	3,600	356,529
	4,093	616,926
	3,400	36,625
	70,900	488,468
	2,400	18,496
	1,300	10,840
	2,800	46,972
#	5,300	78,200
	1,600	70,957
	2,200	50,729
	107,000	3,525,098
	10,400	103,294
	600	14,422
	10,400	420,481
	6,300	50,301
	14,700	148,429
	8,500	75,815
	3,800	15,048
	1,400	14,569
	1,400	60,235
	2,600	41,034
	1,900	10,520
	17,100	276,960
#	3,200	12,090
	62,600	522,842
	14,300	110,543
#	5,100	207,136
	11,000	199,987
	2,200	66,949
	2,600	43,495
	4,700	90,755
	6,500	60,806
	7,900	85,506
*	3,100	62,590
	1,900	52,410
	6,900	83,731
	4,500	62,257
	10,000	73,603
	1,000	51,680
	2,100	23,649
	38,100	159,099
#*	44,100	570,631
	1,000	522,563
	1,100	20,656
	16,400	348,342
#	6,200	77,044
	4,200	25,446
	13,900	71,099
#	3,800	36,238
	121,900	1,353,638
	36,800	1,871,736
	2,600	31,090
	600	43,361
	70,500	431,034

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Soken Chemical & Engineering Co. Ltd.....	2,200	\$ 29,688
Solasto Corp.....	16,700	81,974
Soliton Systems KK.....	2,100	18,351
Sompo Holdings, Inc.....	11,500	508,424
Sony Group Corp.....	75,100	7,034,334
Sotetsu Holdings, Inc.....	11,642	225,294
Souken Ace Co. Ltd.....	31,300	7,941
Space Co. Ltd.....	4,390	34,095
Sparx Group Co. Ltd.....	4,840	51,486
SPK Corp.....	2,200	28,468
S-Pool, Inc.....	16,400	63,319
Square Enix Holdings Co. Ltd.....	3,700	171,381
SRA Holdings.....	2,600	59,010
#* SRE Holdings Corp.....	1,500	38,733
ST Corp.....	2,000	21,428
St. Marc Holdings Co. Ltd.....	800	10,903
Stanley Electric Co. Ltd.....	12,300	227,295
Star Mica Holdings Co. Ltd.....	6,400	27,798
Star Micronics Co. Ltd.....	8,300	103,396
Starts Corp., Inc.....	9,300	192,848
Starzen Co. Ltd.....	4,200	68,752
St-Care Holding Corp.....	2,700	14,890
Stella Chemifa Corp.....	2,900	63,788
Step Co. Ltd.....	2,300	28,641
STI Foods Holdings, Inc.....	500	12,151
Strike Co. Ltd.....	1,700	35,903
# Studio Alice Co. Ltd.....	3,200	48,612
Subaru Corp.....	111,800	2,119,009
Subaru Enterprise Co. Ltd.....	400	28,527
Sugi Holdings Co. Ltd.....	6,600	294,232
Sugimoto & Co. Ltd.....	2,600	38,674
SUMCO Corp.....	62,900	916,574
Sumida Corp.....	8,500	87,654
Sumitomo Densetsu Co. Ltd.....	4,100	91,373
Sumitomo Electric Industries Ltd.....	71,400	915,488
Sumitomo Forestry Co. Ltd.....	34,900	842,134
Sumitomo Heavy Industries Ltd.....	21,800	536,581
Sumitomo Metal Mining Co. Ltd.....	49,400	1,706,039
Sumitomo Mitsui Construction Co. Ltd.....	37,320	99,004
Sumitomo Mitsui Financial Group, Inc., Sponsored ADR.....	11,351	105,791
Sumitomo Mitsui Financial Group, Inc.....	49,800	2,333,212
Sumitomo Mitsui Trust Holdings, Inc.....	29,700	1,155,381
Sumitomo Realty & Development Co. Ltd.....	30,000	803,982
Sumitomo Riko Co. Ltd.....	5,500	31,678
Sumitomo Rubber Industries Ltd.....	35,125	359,150
Sumitomo Seika Chemicals Co. Ltd.....	2,400	78,582
Sumitomo Warehouse Co. Ltd.....	14,500	249,183
Sun Corp.....	2,100	28,800
Sun Frontier Fudousan Co. Ltd.....	9,900	105,111
Suncall Corp.....	3,600	13,713
Sundrug Co. Ltd.....	14,300	422,127
Suntory Beverage & Food Ltd.....	14,300	509,037
Sun-Wa Technos Corp.....	3,300	52,705
Suruga Bank Ltd.....	39,300	165,372
Suzuden Corp.....	1,500	23,278
Suzuken Co. Ltd.....	13,750	401,468
Suzuki Co. Ltd.....	4,100	26,696
Suzuki Motor Corp.....	31,600	1,269,232
SWCC Corp.....	5,900	81,214

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#*	Symbio Pharmaceuticals Ltd.....	5,100	\$ 15,005
	Synchro Food Co. Ltd.....	2,100	10,693
	System Information Co. Ltd.....	4,200	21,670
	System Research Co. Ltd.....	1,200	21,681
	System Support, Inc.....	900	12,445
	Systems Engineering Consultants Co. Ltd.....	500	10,493
	Systema Corp.....	64,600	123,739
	Syuppin Co. Ltd.....	3,700	28,373
	T Hasegawa Co. Ltd.....	6,900	164,803
	T RAD Co. Ltd.....	1,500	19,427
	T&D Holdings, Inc.....	44,300	720,265
	T&K Toka Co. Ltd.....	6,000	50,318
	Tachibana Eletech Co. Ltd.....	4,880	94,066
	Tachikawa Corp.....	2,800	24,947
	Tachi-S Co. Ltd.....	7,100	77,797
	Tadano Ltd.....	26,800	210,313
	Taihei Dengyo Kaisha Ltd.....	4,200	131,388
	Taiho Kogyo Co. Ltd.....	4,700	27,676
	Taikisha Ltd.....	5,100	151,853
	Taisei Corp.....	11,900	450,967
	Taisei Lamick Co. Ltd.....	1,500	32,049
	Taisho Pharmaceutical Holdings Co. Ltd.....	7,050	271,829
	Taiyo Holdings Co. Ltd.....	8,400	157,202
	Taiyo Yuden Co. Ltd.....	27,700	825,995
	Takamatsu Construction Group Co. Ltd.....	4,400	83,571
	Takamiya Co. Ltd.....	4,700	17,501
	Takaoka Toko Co. Ltd.....	3,000	44,835
	Takara & Co. Ltd.....	3,000	49,094
	Takara Standard Co. Ltd.....	9,200	120,534
	Takasago International Corp.....	3,600	72,374
	Takasago Thermal Engineering Co. Ltd.....	9,400	169,723
	Takashima & Co. Ltd.....	600	15,421
	Takashimaya Co. Ltd.....	35,800	520,406
	Takasho Co. Ltd.....	3,000	13,969
	Take & Give Needs Co. Ltd.....	3,900	32,943
	TAKEBISHI Corp.....	2,200	27,786
	Takeuchi Manufacturing Co. Ltd.....	7,500	235,034
	Taki Chemical Co. Ltd.....	400	11,643
	Takuma Co. Ltd.....	8,100	88,633
#	Tama Home Co. Ltd.....	4,700	115,928
	Tamron Co. Ltd.....	4,300	136,333
	Tamura Corp.....	16,000	69,420
#	Tanseisha Co. Ltd.....	9,100	50,138
	Tatsuta Electric Wire & Cable Co. Ltd.....	10,600	53,295
	Tay Two Co. Ltd.....	17,800	26,797
	Tayca Corp.....	4,200	44,160
	Tazmo Co. Ltd.....	2,800	49,229
	TBS Holdings, Inc.....	7,500	140,341
	TDC Soft, Inc.....	2,800	38,339
	TDK Corp.....	55,400	2,122,277
	TechMatrix Corp.....	9,900	108,614
	Techno Medica Co. Ltd.....	900	13,450
	Techno Quartz, Inc.....	800	23,772
	Techno Ryowa Ltd.....	1,600	12,139
	Techno Smart Corp.....	2,600	29,700
	Technoflex Corp.....	700	5,352
#	TechnoPro Holdings, Inc.....	17,400	450,487
	Tecnos Japan, Inc.....	1,700	7,540
	Teikoku Electric Manufacturing Co. Ltd.....	2,400	44,666

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,600	\$ 54,924
	1,600	18,720
	3,300	47,414
#	400	11,101
	4,400	81,658
	600	10,521
	800	21,559
	600	5,781
	10,800	353,690
#	1,300	30,150
	3,400	13,758
	4,400	55,555
	22,900	459,099
	21,000	532,640
	5,200	135,209
*	3,300	66,010
	6,200	44,188
	4,100	93,586
	2,400	81,075
	29,500	279,793
	500	11,740
	5,970	57,693
	9,700	256,682
	9,500	40,938
	13,600	138,220
	29,200	58,621
	49,600	276,255
*	700	10,760
#	800	72,564
	200	25,428
	1,900	10,101
	2,000	52,845
	57,400	99,737
	2,600	101,356
	2,500	47,408
	10,700	200,480
#	13,300	259,319
#	8,500	121,406
	3,500	43,619
	1,800	13,626
	5,700	41,880
	48,300	429,704
	4,900	66,065
	24,539	156,332
	13,600	215,184
	51,400	158,460
	1,110	58,497
	130,400	2,998,546
	2,300	54,692
	4,600	11,047
	9,300	364,258
	1,800	129,589
	19,200	2,881,669
	4,500	31,443
	20,900	473,930
	7,600	25,284
	2,000	18,331
	7,022	185,823
	5,700	360,021

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Tokyo Rakutenchi Co. Ltd.....	900	\$ 26,042
Tokyo Sangyo Co. Ltd.....	6,600	40,562
Tokyo Seimitsu Co. Ltd.....	8,700	481,916
Tokyo Steel Manufacturing Co. Ltd.....	13,700	165,727
Tokyo Tatemono Co. Ltd.....	46,900	626,748
Tokyu Construction Co. Ltd.....	21,564	116,690
Tokyu Corp.....	27,700	351,449
Tokyu Fudosan Holdings Corp.....	153,943	915,182
Toli Corp.....	10,700	26,801
Tomoe Corp.....	5,400	20,221
Tomoe Engineering Co. Ltd.....	2,000	41,105
Tomoku Co. Ltd.....	3,500	54,695
TOMONY Holdings, Inc.....	38,500	109,211
Tomy Co. Ltd.....	21,600	292,220
Tonami Holdings Co. Ltd.....	1,300	46,994
Topcon Corp.....	24,400	296,935
Toppan, Inc.....	23,300	548,447
Topre Corp.....	10,400	119,857
Topy Industries Ltd.....	1,000	17,397
Toray Industries, Inc.....	152,700	855,030
Torex Semiconductor Ltd.....	1,600	27,292
Toridoll Holdings Corp.....	11,600	286,523
Torigoe Co. Ltd.....	4,100	18,197
Torii Pharmaceutical Co. Ltd.....	3,700	93,967
Torishima Pump Manufacturing Co. Ltd.....	4,500	59,873
Tosei Corp.....	8,900	110,352
Toshiba Corp.....	8,200	264,747
Toshiba TEC Corp.....	5,800	168,468
Tosho Co. Ltd.....	1,600	16,158
Tosoh Corp.....	52,300	683,596
Totech Corp.....	2,100	78,358
Totetsu Kogyo Co. Ltd.....	6,300	120,628
TOTO Ltd.....	10,999	338,132
# Tottori Bank Ltd.....	2,400	20,712
Toukei Computer Co. Ltd.....	700	30,878
Towa Bank Ltd.....	9,200	38,013
Towa Corp.....	5,200	98,112
Towa Pharmaceutical Co. Ltd.....	8,100	102,481
Toyo Construction Co. Ltd.....	24,800	188,433
Toyo Corp.....	5,600	55,460
* Toyo Engineering Corp.....	7,500	34,321
Toyo Gosei Co. Ltd.....	1,400	83,928
Toyo Ink SC Holdings Co. Ltd.....	9,100	140,290
Toyo Kanetsu KK.....	2,200	57,482
# Toyo Machinery & Metal Co. Ltd.....	4,900	23,860
Toyo Securities Co. Ltd.....	14,000	33,712
Toyo Seikan Group Holdings Ltd.....	25,200	409,649
Toyo Suisan Kaisha Ltd.....	2,600	107,542
Toyo Tanso Co. Ltd.....	3,500	140,320
Toyo Tire Corp.....	29,500	399,438
Toyobo Co. Ltd.....	20,600	157,196
Toyoda Gosei Co. Ltd.....	15,400	328,702
Toyota Boshoku Corp.....	16,900	308,339
Toyota Industries Corp.....	5,600	404,696
TPR Co. Ltd.....	6,600	83,899
Traders Holdings Co. Ltd.....	4,900	22,317
Trancom Co. Ltd.....	2,400	118,930
Transaction Co. Ltd.....	3,200	39,857
Transcosmos, Inc.....	6,900	169,153

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,200	\$ 97,292
	3,800	37,493
	11,500	543,326
	2,500	46,424
	10,900	167,937
	22,400	289,401
	13,100	66,474
#	11,229	65,000
	7,100	189,300
	1,200	40,172
	10,600	93,033
	6,600	59,547
#	28,700	44,641
	14,882	276,950
	8,000	614,370
	4,800	87,397
	1,500	25,160
	1,700	25,451
	6,600	83,281
	2,500	60,980
	8,900	178,231
	6,800	124,115
	1,100	11,065
	2,300	89,335
#	400	4,005
	600	16,110
	1,300	34,677
	2,000	32,963
	12,300	528,174
	15,000	554,980
	1,200	27,793
	10,300	82,234
	3,400	57,384
	15,300	120,420
	4,800	29,011
*	18,800	30,970
	9,100	21,434
	3,900	90,208
	1,200	18,651
	22,700	314,490
*	28,600	495,926
	7,400	149,574
#*	2,800	13,244
	2,900	50,514
	9,451	141,942
	4,800	131,285
*	600	15,813
#	2,800	25,761
	5,100	48,788
#	1,100	21,689
#	4,000	12,901
	6,200	57,197
	6,180	67,626
*	1,200	9,110
	1,100	10,020
*	7,100	87,996
*	5,100	280,598
	10,000	69,815
	22,700	85,155

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,300	\$ 245,877
	25,500	108,638
	2,500	54,797
	11,200	101,189
	3,800	73,201
	2,000	19,751
	3,100	29,578
	3,400	15,277
	1,900	28,107
	1,300	58,217
	16,260	306,074
	2,900	11,709
#	5,757	112,691
	3,100	24,584
*	3,900	75,087
#	1,900	16,423
#	2,300	83,954
	5,800	71,760
	2,600	48,828
#*	2,800	30,324
	6,300	50,406
	1,500	14,592
	6,700	63,171
	4,600	255,235
	3,000	53,388
	11,400	124,582
	2,400	27,139
	98,491	297,555
	2,600	60,685
	7,399	59,180
	54,000	419,925
	4,500	174,367
	54,600	1,601,358
	5,300	85,118
#	7,400	53,020
	7,300	72,799
	5,000	10,779
	2,600	33,977
	4,700	30,302
	21,900	410,143
	9,800	468,629
	2,200	18,162
	25,100	361,223
	15,300	130,182
	4,400	232,101
	14,900	647,707
	4,800	34,076
	8,100	106,426
	5,700	136,696
	11,400	205,090
	6,900	129,574
	27,600	618,887
	12,100	103,857
	3,925	50,738
	2,200	36,181
	3,700	50,463
	10,800	105,561
	800	13,043
	5,900	38,931

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yoshinoya Holdings Co. Ltd.....	8,385	\$ 165,866
Yotai Refractories Co. Ltd.....	3,800	41,695
Yuasa Trading Co. Ltd.....	4,400	140,937
Yukiguni Maitake Co. Ltd.....	3,400	22,114
Yurtec Corp.....	10,600	65,906
Yushin Precision Equipment Co. Ltd.....	4,600	23,794
Yushiro Chemical Industry Co. Ltd.....	2,000	16,949
Z Holdings Corp.....	93,500	260,679
Zaoh Co. Ltd.....	800	14,090
Zenitaka Corp.....	600	13,634
Zenkoku Hoshō Co. Ltd.....	11,300	396,680
Zenrin Co. Ltd.....	6,800	42,693
Zensho Holdings Co. Ltd.....	11,600	618,121
Zeon Corp.....	32,100	346,207
ZERIA Pharmaceutical Co. Ltd.....	4,400	72,066
ZIGExN Co. Ltd.....	15,100	83,466
ZOZO, Inc.....	12,500	244,025
# Zuiko Corp.....	4,100	36,648
TOTAL JAPAN.....		329,641,874
NETHERLANDS — (3.9%)		
Aalberts NV.....	27,035	1,219,941
Ω ABN AMRO Bank NV, CVA.....	49,173	836,099
Acomo NV.....	4,752	107,724
*Ω Adyen NV.....	357	662,597
Aegon NV.....	238,917	1,296,909
# Aegon NV, Class NY.....	79,373	427,820
Akzo Nobel NV.....	22,289	1,906,799
#*Ω Alfen NV.....	3,346	232,190
Allfunds Group PLC.....	25,763	167,973
AMG Critical Materials NV.....	7,773	317,799
APERAM SA.....	13,195	416,422
Arcadis NV.....	17,587	771,048
ASM International NV.....	3,871	1,839,036
ASML Holding NV.....	1,474	1,055,780
ASML Holding NV.....	16,394	11,744,747
ASR Nederland NV.....	38,823	1,759,824
#*Ω Basic-Fit NV.....	7,406	249,984
BE Semiconductor Industries NV.....	15,961	1,905,721
Beter Bed Holding NV.....	3,857	24,415
Brunel International NV.....	4,722	65,734
Coca-Cola Europacific Partners PLC.....	17,777	1,121,171
Corbion NV.....	13,805	324,420
Ω CTP NV.....	7,721	105,793
Flow Traders Ltd.....	8,675	188,725
ForFarmers NV.....	11,164	35,040
* Fugro NV.....	29,351	523,365
Heijmans NV, CVA.....	7,436	102,850
IMCD NV.....	10,716	1,623,789
ING Groep NV.....	157,316	2,296,289
* InPost SA.....	32,710	390,878
JDE Peet's NV.....	9,799	295,729
Kendrion NV.....	4,504	84,082
Koninklijke Ahold Delhaize NV.....	127,593	4,397,945
Koninklijke BAM Groep NV.....	75,512	175,705
Koninklijke KPN NV.....	588,089	2,127,856
* Koninklijke Philips NV.....	18,871	392,019
* Koninklijke Philips NV.....	52,827	1,094,047
* Koninklijke Vopak NV.....	17,235	649,791

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
Nedap NV.....	1,644	\$ 109,947
NN Group NV.....	42,054	1,612,137
* NX Filtration NV.....	941	10,036
Ordina NV.....	25,878	162,184
* Pharming Group NV.....	110,090	138,955
# PostNL NV.....	69,986	142,119
Prosus NV.....	19,535	1,545,362
Randstad NV.....	25,460	1,491,586
SBM Offshore NV.....	33,923	492,832
#* SIF Holding NV.....	1,516	21,498
Ω Signify NV.....	32,292	1,015,308
Sligro Food Group NV.....	4,988	96,300
TKH Group NV.....	9,161	477,988
* TomTom NV.....	12,235	106,888
Universal Music Group NV.....	39,613	1,016,070
Van Lanschot Kempen NV.....	8,153	267,150
Wolters Kluwer NV.....	35,291	4,431,703
TOTAL NETHERLANDS.....		<u>56,076,119</u>
NEW ZEALAND — (0.4%)		
* a2 Milk Co. Ltd.....	49,435	169,609
* Air New Zealand Ltd.....	475,328	233,384
Arvida Group Ltd.....	107,454	83,514
* Auckland International Airport Ltd.....	46,633	243,435
# Briscoe Group Ltd.....	7,212	20,649
Chorus Ltd.....	108,198	578,047
# Comvita Ltd.....	3,438	6,804
Contact Energy Ltd.....	41,045	211,937
EBOS Group Ltd.....	6,829	163,652
Fisher & Paykel Healthcare Corp. Ltd.....	16,366	249,860
Fletcher Building Ltd.....	136,032	471,649
# Fonterra Co-operative Group Ltd.....	11,157	24,461
Freightways Group Ltd.....	36,203	192,580
#* Gentrack Group Ltd.....	5,468	15,227
# Hallenstein Glasson Holdings Ltd.....	9,781	38,887
Heartland Group Holdings Ltd.....	162,662	181,897
Infratil Ltd.....	36,887	228,156
# Investore Property Ltd.....	32,045	29,678
KMD Brands Ltd.....	154,764	87,510
Mainfreight Ltd.....	4,778	201,511
# Manawa Energy Ltd.....	11,068	33,022
Mercury NZ Ltd.....	13,583	55,624
Meridian Energy Ltd.....	29,394	103,169
Napier Port Holdings Ltd.....	14,915	22,242
NZME Ltd.....	18,597	11,428
NZX Ltd.....	88,197	67,377
Oceania Healthcare Ltd.....	146,390	69,089
# PGG Wrightson Ltd.....	9,143	23,816
# Port of Tauranga Ltd.....	20,843	80,306
* Rakon Ltd.....	16,169	7,335
Restaurant Brands New Zealand Ltd.....	9,175	37,003
Ryman Healthcare Ltd.....	37,853	160,328
Sanford Ltd.....	10,430	26,981
Scales Corp. Ltd.....	27,860	57,304
* Serko Ltd.....	6,176	15,360
Skellerup Holdings Ltd.....	33,721	93,466
SKY Network Television Ltd.....	48,329	75,022
Spark New Zealand Ltd.....	107,912	347,428
Summerset Group Holdings Ltd.....	52,429	335,478

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
* Synlait Milk Ltd.....	16,946	\$ 17,106
TOWER Ltd.....	119,202	46,666
Turners Automotive Group Ltd.....	12,070	26,531
Vector Ltd.....	17,959	45,180
* Vista Group International Ltd.....	27,115	31,010
Warehouse Group Ltd.....	33,331	37,279
TOTAL NEW ZEALAND.....		<u>5,257,997</u>
NORWAY — (1.0%)		
2020 Bulkers Ltd.....	3,297	33,969
ABG Sundal Collier Holding ASA.....	87,249	48,391
* Adevinta ASA.....	11,288	83,498
AF Gruppen ASA.....	5,957	79,924
* Akastor ASA.....	34,023	36,653
Aker ASA, Class A.....	1,556	98,942
Aker BP ASA.....	30,730	860,826
* Aker Carbon Capture ASA.....	15,045	22,820
Aker Solutions ASA.....	50,781	225,730
* AKVA Group ASA.....	848	4,762
* ArcticZymes Technologies ASA.....	2,840	10,500
Arendals Fossekompagni ASA.....	429	7,140
Atea ASA.....	17,327	235,314
#* Atlantic Sapphire ASA.....	2,920	1,775
Austevoll Seafood ASA.....	16,912	126,981
* Axactor ASA.....	31,466	17,289
B2Holding ASA.....	73,842	50,896
Bakkafrost P/F.....	2,038	118,599
Belships ASA.....	22,994	41,132
* BLUENORD ASA.....	5,508	242,199
Bonheur ASA.....	5,011	125,942
* Borr Drilling Ltd.....	23,175	203,476
Borregaard ASA.....	14,300	233,381
Bouvet ASA.....	14,828	91,220
* BW Energy Ltd.....	19,475	57,870
#* Cadeler AS.....	14,333	59,488
* Cloudberry Clean Energy ASA.....	27,991	32,618
*Ω Crayon Group Holding ASA.....	5,858	62,374
Ω DNB Bank ASA.....	43,499	896,405
Ω Elkem ASA.....	63,053	149,574
Ω Elmera Group ASA.....	8,635	17,326
Ω Entra ASA.....	6,404	62,464
Ω Equinor ASA.....	66,114	2,022,326
Ω Europris ASA.....	32,530	197,346
Gjensidige Forsikring ASA.....	3,028	47,801
Grieg Seafood ASA.....	10,865	78,290
* Hexagon Composites ASA.....	19,122	57,051
#* Hexagon Purus ASA.....	6,563	13,361
* Kahoot! ASA.....	25,419	87,439
Ω Kid ASA.....	6,507	52,210
Kitron ASA.....	37,227	137,586
* Kongsberg Automotive ASA.....	228,468	57,024
Leroy Seafood Group ASA.....	37,577	156,337
* LINK Mobility Group Holding ASA.....	17,662	24,664
Medistim ASA.....	2,115	54,199
Mowi ASA.....	18,847	331,330
Ω Multiconsult ASA.....	3,394	51,538
#* NEL ASA.....	97,037	131,609
* Nordic Semiconductor ASA.....	9,664	142,320
Norsk Hydro ASA.....	81,489	533,706

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
*Ω Norske Skog ASA.....	15,581	\$ 69,856
* Northern Ocean Ltd.....	20,657	28,268
* Norwegian Air Shuttle ASA.....	29,638	29,584
* NRC Group ASA.....	12,819	13,773
* Odfjell Drilling Ltd.....	26,164	74,394
* Odfjell Technology Ltd.....	4,361	22,208
* OKEA ASA.....	13,270	50,067
Ω Okeanis Eco Tankers Corp.....	3,348	81,291
Olav Thon Eiendomsselskap ASA.....	2,062	34,507
Orkla ASA.....	24,737	195,195
# Otello Corp. ASA.....	11,673	10,596
Panoro Energy ASA.....	15,063	45,893
Pareto Bank ASA.....	9,248	49,045
* Pexip Holding ASA.....	13,572	24,725
* PGS ASA.....	192,430	135,317
* PhotoCure ASA.....	1,701	8,329
Protector Forsikring ASA.....	15,499	253,161
Rana Gruber ASA, Class A.....	2,493	14,268
# Salmar ASA.....	2,515	116,212
Sandnes Sparebank.....	2,270	19,467
Ω Scatec ASA.....	17,000	142,086
Schibsted ASA, Class A.....	6,556	140,451
Schibsted ASA, Class B.....	4,752	93,184
* SD Standard ETC PLC.....	56,048	10,402
* Self Storage Group ASA.....	7,358	17,187
Selvaag Bolig ASA.....	9,716	30,852
#*Ω Shelf Drilling Ltd.....	39,235	96,375
* Siem Offshore, Inc.....	16,167	33,284
Sparebank 1 Oestlandet.....	8,533	107,231
SpareBank 1 Sorost-Norge.....	8,339	41,113
SpareBank 1 SR-Bank ASA.....	16,681	215,293
Sparebanken More.....	5,260	39,732
Stolt-Nielsen Ltd.....	7,288	180,200
Storebrand ASA.....	34,238	299,275
Subsea 7 SA.....	34,627	465,357
Telenor ASA.....	32,699	350,041
# TGS ASA.....	24,441	326,224
TOMRA Systems ASA.....	12,776	196,888
# Var Energi ASA.....	36,827	112,696
Veidekke ASA.....	22,947	258,725
Wallenius Wilhelmsen ASA.....	19,459	135,117
Wilh Wilhelmsen Holding ASA, Class A.....	3,074	83,907
# Yara International ASA.....	15,126	617,776
TOTAL NORWAY.....		13,785,177
PORTUGAL — (0.4%)		
# Altri SGPS SA.....	17,850	83,934
* Banco Comercial Portugues SA, Class R.....	3,016,807	823,905
Corticeira Amorim SGPS SA.....	9,467	107,299
CTT-Correios de Portugal SA.....	12,268	48,425
EDP - Energias de Portugal SA.....	142,884	667,531
EDP Renovaveis SA.....	14,848	283,610
Galp Energia SGPS SA.....	144,100	1,915,033
#* Greenvolt-Energias Renovaveis SA.....	6,021	42,063
Ibersol SGPS SA.....	6,294	47,899
Jeronimo Martins SGPS SA.....	21,470	584,537
Mota-Engil SGPS SA.....	14,558	40,069
# Navigator Co. SA.....	43,542	152,623
NOS SGPS SA.....	51,391	195,134

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)		
REN - Redes Energeticas Nacionais SGPS SA	56,809	\$ 155,125
Sonae SGPS SA	248,597	270,290
TOTAL PORTUGAL		<u>5,417,477</u>
SINGAPORE — (1.1%)		
AEM Holdings Ltd.....	56,600	160,559
* Avarga Ltd.....	33,400	5,008
Aztech Global Ltd.....	57,700	31,894
* Banyan Tree Holdings Ltd.....	72,700	22,959
*†† Best World International Ltd.....	13,000	15,858
Boustead Singapore Ltd.....	79,500	53,239
BRC Asia Ltd.....	25,400	31,907
Bukit Sembawang Estates Ltd.....	43,600	134,494
Capitaland India Trust	158,786	136,130
Capitaland Investment Ltd.....	144,700	370,357
Centurion Corp. Ltd.....	37,000	12,387
China Aviation Oil Singapore Corp. Ltd.....	71,400	49,710
China Sunsine Chemical Holdings Ltd.....	101,000	31,174
Chuan Hup Holdings Ltd.....	81,300	10,815
City Developments Ltd.....	100,900	561,437
Civmec Ltd.....	20,400	12,577
ComfortDelGro Corp. Ltd.....	279,300	264,900
* COSCO Shipping International Singapore Co. Ltd.....	312,900	36,025
CSE Global Ltd.....	79,800	28,795
DBS Group Holdings Ltd.....	100,059	2,581,226
Del Monte Pacific Ltd.....	107,848	13,774
Delfi Ltd.....	70,200	63,896
DFI Retail Group Holdings Ltd.....	52,300	140,788
Dyna-Mac Holdings Ltd.....	127,500	39,832
*†† Ezion Holdings Ltd.....	982,352	0
#*†† Ezra Holdings Ltd.....	190,010	0
Far East Orchard Ltd.....	40,710	31,819
First Resources Ltd.....	125,500	142,589
Food Empire Holdings Ltd.....	42,400	34,464
Fraser & Neave Ltd.....	43,400	35,887
Frasers Property Ltd.....	72,300	45,967
Frencken Group Ltd.....	94,100	61,229
Fu Yu Corp. Ltd.....	102,100	12,927
* Gallant Venture Ltd.....	52,000	5,100
Golden Agri-Resources Ltd.....	1,364,100	256,872
Grand Venture Technology Ltd.....	13,700	6,444
Great Eastern Holdings Ltd.....	10,400	145,062
GuocoLand Ltd.....	59,500	69,367
Haw Par Corp. Ltd.....	23,800	172,080
Ho Bee Land Ltd.....	39,400	58,407
Hong Fok Corp. Ltd.....	84,400	62,859
Hong Leong Asia Ltd.....	76,800	37,260
Hong Leong Finance Ltd.....	79,500	152,451
Hongkong Land Holdings Ltd.....	86,900	309,687
Hotel Grand Central Ltd.....	29,489	19,736
Hour Glass Ltd.....	49,200	76,934
HRnetgroup Ltd.....	22,900	12,589
Hutchison Port Holdings Trust	1,134,700	210,042
*†† Hyflux Ltd.....	78,700	0
iFAST Corp. Ltd.....	29,000	123,445
ISDN Holdings Ltd.....	76,900	25,497
Japfa Ltd.....	156,030	27,012
Keppel Corp. Ltd.....	105,400	585,311
* Mandarin Oriental International Ltd.....	25,100	42,143

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
* Marco Polo Marine Ltd.....	92,400	\$ 3,674
Metro Holdings Ltd.....	98,700	44,147
Micro-Mechanics Holdings Ltd.....	10,500	14,922
#*†† Midas Holdings Ltd.....	218,800	0
Nanofilm Technologies International Ltd.....	51,200	43,916
Netlink NBN Trust.....	318,000	205,696
* Oceanus Group Ltd.....	1,247,200	10,378
Olam Group Ltd.....	113,185	111,672
Oversea-Chinese Banking Corp. Ltd.....	118,549	1,186,409
Oxley Holdings Ltd.....	203,909	19,000
Pan-United Corp. Ltd.....	47,875	14,245
Propnex Ltd.....	43,800	33,602
PSC Corp. Ltd.....	88,400	21,972
Q&M Dental Group Singapore Ltd.....	53,640	12,490
QAF Ltd.....	44,382	26,705
Riverstone Holdings Ltd.....	96,800	45,561
Samudera Shipping Line Ltd.....	27,000	16,977
* SATS Ltd.....	42,732	89,989
SBS Transit Ltd.....	11,800	23,081
* Seatrium Ltd.....	6,214,662	658,663
Sheng Siong Group Ltd.....	138,000	170,224
* SIA Engineering Co. Ltd.....	20,500	37,793
Silverlake Axis Ltd.....	131,900	28,779
Sinarmas Land Ltd.....	175,900	25,797
Sing Holdings Ltd.....	67,700	17,815
Singapore Exchange Ltd.....	114,300	835,509
Singapore Land Group Ltd.....	18,100	28,638
Singapore Post Ltd.....	371,500	139,716
Singapore Telecommunications Ltd.....	133,100	266,884
Stamford Land Corp. Ltd.....	199,807	60,862
StarHub Ltd.....	129,600	101,347
Straits Trading Co. Ltd.....	33,040	52,432
*†† Swiber Holdings Ltd.....	23,999	0
*†† Swiber Holdings Ltd.....	23,999	0
Tuan Sing Holdings Ltd.....	142,475	34,330
UMS Holdings Ltd.....	138,643	114,738
United Overseas Bank Ltd.....	61,870	1,403,427
UOB-Kay Hian Holdings Ltd.....	79,317	81,735
UOL Group Ltd.....	61,051	323,031
Valuetronics Holdings Ltd.....	117,650	48,680
Venture Corp. Ltd.....	49,000	552,422
Vicom Ltd.....	10,800	13,813
Wee Hur Holdings Ltd.....	81,000	11,424
Wilmar International Ltd.....	364,500	1,059,140
Wing Tai Holdings Ltd.....	103,200	110,969
Yangzijiang Shipbuilding Holdings Ltd.....	602,100	697,510
TOTAL SINGAPORE.....		16,373,035
SPAIN — (2.9%)		
Acciona SA.....	6,672	1,000,124
Acerinox SA.....	46,654	491,146
# ACS Actividades de Construccion y Servicios SA.....	35,589	1,244,858
Ω Aedas Homes SA.....	2,448	43,799
Ω Aena SME SA.....	5,791	924,777
Alantra Partners SA.....	3,441	38,252
Almirall SA.....	11,282	108,225
* Amadeus IT Group SA.....	29,291	2,101,222
* Amper SA.....	166,633	19,379
Applus Services SA.....	37,672	404,127

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	26,412	\$ 109,484
	654,459	5,187,487
	80,172	636,566
	1,395,502	1,719,779
	849,458	3,442,243
	130,372	843,512
	224,150	906,732
Ω	15,648	639,050
	12,573	394,045
	4,660	158,910
*	2,593,317	43,560
	15,660	288,687
*	6,176	45,336
	9,837	150,871
	40,504	718,805
	24,877	75,761
	29,283	627,618
	28,572	100,315
	103,012	356,947
	24,729	819,494
	10,996	243,179
Ω	49,617	240,890
Ω	20,282	85,374
#*	1,444	43,589
*	34,329	504,304
	8,262	276,208
	5,655	24,251
	144,844	1,807,876
	1,804	31,766
	35,697	519,164
	49,633	1,899,843
	150,679	146,119
#	200,384	416,490
*	30,644	224,968
	13,848	422,235
Ω	7,095	70,243
*	101,127	54,610
	1,440	54,140
	748	9,080
*	63,603	27,283
Ω	95,298	66,681
	51,711	95,103
*	45,114	50,277
	42,373	708,716
	273,915	4,181,975
	105,427	360,423
*	14,719	230,224
*Ω	6,346	26,228
	181	746
*	3,786	36,482
	948,346	4,040,678
Ω	313,905	366,381
	5,457	555,586
	10,349	671,867
TOTAL SPAIN.....		<u>42,134,090</u>
SWEDEN — (3.0%)		
	4,792	92,108
Ω	24,266	117,007

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	22,015	\$ 179,285
	22,472	171,804
	20,999	391,207
	16,667	231,299
	4,353	162,948
Ω	12,301	89,455
	20,317	88,255
	4,954	53,592
Ω	16,818	54,503
*	11,599	20,597
#	2,513	106,944
	46,802	200,242
	20,072	482,589
	116,779	1,658,949
	68,658	847,852
	5,609	110,009
*Ω	23,033	70,009
#	20,935	474,081
	9,517	242,622
	11,022	201,639
	14,072	191,358
	6,396	94,787
*	3,105	7,959
*	26,207	48,647
	24,321	255,597
	36,381	310,244
	9,555	94,720
*	5,887	9,940
	7,458	92,059
	48,410	1,423,701
	21,002	39,516
Ω	35,681	286,772
	6,703	196,205
	2,966	22,667
	14,915	317,321
*	7,744	24,335
*	17,498	57,382
#	19,726	224,642
	11,852	33,099
	4,122	158,348
*	8,277	10,783
	2,034	42,432
	3,462	38,930
#	9,411	76,653
	60,701	108,665
*	13,334	43,230
	9,782	174,370
Ω	24,001	110,393
#	78,647	53,048
	592	8,596
	1,306	26,937
	1,325	11,948
	16,550	112,851
#Ω	68,713	511,996
	9,006	80,724
*Ω	2,590	6,756
	4,136	43,624
	3,364	32,243
	15,191	187,628

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	39,232	\$221,025
	44,475	360,302
*Ω	14,557	10,834
*	4,184	21,259
	3,142	22,397
	37,195	742,622
	21,437	364,195
	790	19,579
	13,847	343,354
	1,237	15,269
#	23,498	203,502
	11,874	60,693
*	28,152	131,370
*	3,168	5,104
	5,997	26,961
	737	44,015
	50,769	311,611
	1,981	38,876
	14,931	278,210
	32,211	329,000
*Ω	2,230	15,811
	38,377	645,492
	4,087	32,978
	5,434	14,344
	5,505	97,518
	42,325	410,375
	24,715	187,281
	32,580	353,444
	6,297	254,279
*Ω	17,540	53,451
	8,874	341,833
	10,574	129,447
	4,789	47,291
	47,753	468,388
	876	7,627
	22,602	474,333
	38,758	152,496
#	14,527	113,183
	2,383	49,594
	16,779	185,155
	2,085	1,972
	14,801	232,552
	405	8,935
*	14,405	68,075
#*	6,202	11,850
	5,488	77,529
	33,877	408,033
	16,631	335,312
	2,073	54,459
	13,064	202,540
	17,059	497,655
#*	6,393	5,284
*	2,064	61,876
	9,791	102,197
	4,122	20,331
*	42,292	656,676
	4,323	195,723
*	25,722	167,300
	4,954	50,333

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWEDEN — (Continued)			
Ω	Munters Group AB.....	21,898	\$ 277,938
	Mycronic AB.....	11,325	243,711
	NCAB Group AB.....	27,550	164,869
	NCC AB, Class B.....	19,075	205,416
	Nederman Holding AB.....	4,601	90,105
*	Net Insight AB, Class B.....	65,449	28,080
#	New Wave Group AB, Class B.....	22,744	206,263
	Nibe Industrier AB, Class B.....	20,134	181,362
*	Nobia AB.....	32,265	34,881
	Nordic Paper Holding AB.....	7,183	21,114
	Nordic Waterproofing Holding AB.....	7,292	101,030
	Nordnet AB publ.....	17,294	256,596
*	Note AB.....	4,162	70,491
	NP3 Fastigheter AB.....	6,024	101,132
	Nyfosa AB.....	22,614	143,460
	OEM International AB, Class B.....	15,928	129,071
*	Ovzon AB.....	6,827	15,511
*	OX2 AB, Class A.....	12,353	77,281
	Pandox AB.....	15,356	181,071
	Peab AB, Class B.....	46,706	206,611
	Platzer Fastigheter Holding AB, Class B.....	8,730	66,352
	Prevas AB, Class B.....	1,295	14,328
	Proact IT Group AB.....	5,913	43,595
#	Probi AB.....	444	7,769
	Ratos AB, Class B.....	43,921	146,011
*	RaySearch Laboratories AB.....	3,756	25,475
	Rejlers AB.....	2,814	34,882
Ω	Resurs Holding AB.....	28,631	69,395
	Rottneros AB.....	22,228	23,011
	Rvrc Holding AB.....	6,534	21,094
	Sagax AB, Class B.....	9,081	201,650
#	Samhallsbyggnadsbolaget i Norden AB.....	68,347	29,552
#	Samhallsbyggnadsbolaget i Norden AB, Class D.....	6,917	2,857
	Sandvik AB.....	60,331	1,225,475
	Scandi Standard AB.....	16,388	79,548
*Ω	Scandic Hotels Group AB.....	40,203	158,540
*	Sdiptech AB, Class B.....	5,184	142,957
	Sectra AB, Class B.....	19,906	318,746
	Securitas AB, Class B.....	48,114	409,535
	Sensys Gatso Group AB.....	1,664	11,758
*	Serneke Group AB.....	2,074	5,566
#*Ω	Sinch AB.....	87,421	226,581
*	Sivers Semiconductors AB.....	39,076	25,047
	Skandinaviska Enskilda Banken AB, Class A.....	70,104	849,817
	Skandinaviska Enskilda Banken AB, Class C.....	1,001	12,746
	Skanska AB, Class B.....	31,134	496,568
	SKF AB, Class A.....	3,129	59,949
	SKF AB, Class B.....	43,109	821,331
	SkiStar AB.....	10,487	113,868
	Solid Forsakring AB.....	2,863	17,429
	SSAB AB, Class A.....	42,826	271,908
	SSAB AB, Class B.....	165,836	1,014,475
*	Stendorren Fastigheter AB.....	1,726	29,353
*	Stillfront Group AB.....	110,603	204,684
	Storskogen Group AB, Class B.....	75,969	78,197
	Svenska Cellulosa AB SCA, Class A.....	2,088	27,707
	Svenska Cellulosa AB SCA, Class B.....	31,348	416,536
	Svenska Handelsbanken AB, Class A.....	53,922	473,433
#	Svenska Handelsbanken AB, Class B.....	1,480	16,148

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Sweco AB, Class B.	17,307	\$ 178,226
Swedbank AB, Class A.	31,847	584,128
Synsam AB.	2,857	11,672
Systemair AB.	21,375	151,748
Tele2 AB, Class B.	77,393	582,350
Telefonaktiebolaget LM Ericsson, Class A.	6,819	36,971
Telefonaktiebolaget LM Ericsson, Class B.	274,598	1,381,358
# Telia Co. AB.	421,705	906,236
Tethys Oil AB.	7,238	36,486
* TF Bank AB.	1,358	19,486
Ω Thule Group AB.	18,610	581,124
* Tobii AB.	17,835	32,796
Trelleborg AB, Class B.	26,473	704,781
Trox Group AB.	8,537	153,760
#* Truecaller AB, Class B.	4,198	16,629
VBG Group AB, Class B.	3,950	73,758
#* Viaplay Group AB.	10,586	45,959
Vitec Software Group AB, Class B.	3,467	197,489
Volati AB.	5,178	48,751
Volvo AB, Class A.	23,046	522,590
Volvo AB, Class B.	159,032	3,508,026
#* Volvo Car AB, Class B.	48,610	240,279
Wallenstam AB, Class B.	32,746	127,659
Wihlborgs Fastigheter AB.	30,534	238,771
XANO Industri AB, Class B.	1,406	14,988
TOTAL SWEDEN.		<u>43,687,119</u>
SWITZERLAND — (6.1%)		
ABB Ltd.	63,380	2,543,282
Accelleron Industries AG.	15,863	417,920
Adecco Group AG.	38,933	1,586,688
Alcon, Inc.	43,142	3,664,678
Allreal Holding AG.	4,218	774,924
ALSO Holding AG.	1,733	396,567
* Aluflexpack AG.	751	13,876
* ams-OSRAM AG.	67,763	599,807
APG SGA SA.	309	64,091
Arbonia AG.	13,910	161,369
* Aryzta AG.	254,915	435,673
Ascom Holding AG.	7,386	100,833
* Autoneum Holding AG.	701	120,801
Baloise Holding AG.	11,819	1,829,449
Banque Cantonale de Geneve.	572	142,898
Banque Cantonale Vaudoise.	6,683	750,109
* Basilea Pharmaceutica AG.	1,686	85,001
Belimo Holding AG.	1,677	903,819
Bell Food Group AG.	588	173,790
Bellevue Group AG.	2,601	79,196
Berner Kantonalbank AG.	1,225	330,203
BKW AG.	3,526	630,957
Bossard Holding AG, Class A.	1,540	359,910
Bucher Industries AG.	1,940	864,489
Burckhardt Compression Holding AG.	746	439,648
Burkhalter Holding AG.	843	90,055
Bystronic AG.	351	245,925
Calida Holding AG.	1,402	57,888
Carlo Gavazzi Holding AG.	117	49,163
Cembra Money Bank AG.	7,525	571,165
#* Cicor Technologies Ltd.	650	33,095

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	54,828	\$ 898,421
	985	79,581
	1,700	447,226
	1,556	79,913
	1,570	310,559
	9,959	803,621
#*	425	26,009
	713	347,646
*	12,583	1,387,012
	26,058	325,082
	550	538,259
	490	408,978
	1,358	65,251
	89	423
	2,163	58,831
	5,552	1,175,343
	269	386,976
	2,077	39,758
Ω	13,018	1,047,690
#*	40,315	23,997
	2,995	1,699,668
	19,911	1,359,846
	634	2,140,048
#*	1,110	118,765
	10,494	1,552,934
	811	70,722
	4,651	401,723
	14	69,548
	3,739	182,119
	397	508,967
	152	486,204
	192	132,535
	821	87,841
	71	9,487
	39,287	2,782,601
	1,339	237,124
	1,672	418,364
	1,037	254,933
*	5,386	10,753
	5,313	1,662,416
	6,063	526,446
	140	336,699
	3,467	240,487
	32,472	2,267,740
	5,296	455,238
Ω	1,739	252,581
	1,442	79,016
	57	103,412
	3,174	47,310
	10,259	170,976
	1,960	579,605
	204	8,304
	46,164	251,019
#	122	10,184
	1,837	158,237
	2,198	2,467,549
	139	56,251
	201	72,796
	7,189	847,152

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	631	\$ 70,186
	975	57,620
	178	58,646
	2,122	492,010
	262	201,675
*Ω	2,064	180,880
	4,562	542,320
	14,000	1,359,330
	55,429	1,481,820
	11,591	3,607,554
	22,125	473,531
	5,138	1,432,192
	842	481,570
#	7,497	301,062
	6,093	1,008,226
	5,190	509,511
	3,347	1,071,175
	6,340	380,734
	3,161	2,009,935
	18,534	1,794,265
	26,418	2,756,436
*	98,106	15,742
	5,450	3,504,653
	2,430	550,377
	14,425	1,240,590
	103	14,296
	707	80,449
	1,154	129,237
#*	148,728	3,297,602
	4,404	484,585
	255	11,074
Ω	4,084	1,735,892
	285	149,314
	3,434	173,052
#*	5,887	5,321
	7,839	528,095
	977	101,312
	3,197	297,641
*	608	49,593
	547	70,361
	23	52,631
	528	155,016
	2,871	210,275
	58	108,717
	29	257,271
	8,538	4,128,110
TOTAL SWITZERLAND.....		<u>87,707,329</u>
UNITED KINGDOM — (10.6%)		
	124,580	3,160,739
	6,185	352,394
	327,899	975,816
*	4,676	45,105
	46,334	21,460
	30,183	824,086
	12,504	39,909
	15,984	96,686
Ω	222,869	333,252
	51,595	217,799

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
UNITED KINGDOM — (Continued)			
Ω	Alfa Financial Software Holdings PLC.....	17,672	\$ 35,409
	Alliance Pharma PLC.....	86,713	56,762
	Antofagasta PLC.....	32,123	690,958
	Argentex Group PLC.....	13,996	21,084
*	Ascential PLC.....	68,320	183,619
	Ashmore Group PLC.....	65,852	174,630
	Ashthead Group PLC.....	40,996	3,033,039
	Ashthead Technology Holdings PLC.....	2,973	14,946
#*	ASOS PLC.....	16,333	88,221
	Associated British Foods PLC.....	24,575	646,740
	Atalaya Mining PLC.....	3,031	12,825
*	Auction Technology Group PLC.....	6,245	56,901
Ω	Auto Trader Group PLC.....	135,263	1,121,813
	Aviva PLC.....	228,561	1,138,728
	Avon Protection PLC.....	5,053	53,211
	B&M European Value Retail SA.....	180,653	1,283,162
	Balfour Beatty PLC.....	134,293	603,083
	Bank of Georgia Group PLC.....	10,615	443,823
	Barclays PLC, Sponsored ADR.....	175,307	1,400,703
	Barclays PLC.....	561,593	1,114,375
	Barratt Developments PLC.....	190,199	1,113,350
	Beazley PLC.....	81,922	577,194
	Begbies Traynor Group PLC.....	24,378	41,432
	Bellway PLC.....	29,671	843,740
	Berkeley Group Holdings PLC.....	15,973	890,643
	Bloomsbury Publishing PLC.....	22,292	123,711
	Bodycote PLC.....	39,651	352,045
*	boohoo Group PLC.....	195,553	97,503
	BRAEMAR PLC.....	6,415	19,182
Ω	Bridgepoint Group PLC.....	8,238	19,986
	Britvic PLC.....	67,866	753,303
	Brooks Macdonald Group PLC.....	872	23,654
	BT Group PLC.....	1,444,783	2,263,953
	Bunzl PLC.....	17,110	634,232
	Burberry Group PLC.....	39,731	1,134,131
	Burford Capital Ltd.....	34,386	464,729
	Bytes Technology Group PLC.....	48,389	320,982
*	Capita PLC.....	246,986	87,581
	Capital Ltd.....	16,318	16,629
	Capricorn Energy PLC.....	51,034	116,099
*	Card Factory PLC.....	72,181	83,501
#*	Cazoo Group Ltd.....	598	1,095
	Centamin PLC.....	288,687	356,457
	Central Asia Metals PLC.....	34,294	80,763
	CentralNic Group PLC.....	10,824	17,782
	Centrica PLC.....	1,548,758	2,744,632
	Chesnara PLC.....	27,424	95,112
	City of London Investment Group PLC.....	4,016	20,273
	Clarkson PLC.....	3,948	141,286
	Close Brothers Group PLC.....	40,339	477,338
Ω	CMC Markets PLC.....	18,203	32,789
	Coats Group PLC.....	290,877	261,552
	Coca-Cola HBC AG.....	14,108	415,099
	Compass Group PLC.....	42,040	1,093,776
	Computacenter PLC.....	18,532	522,837
Ω	ConvaTec Group PLC.....	130,605	349,909
*	Costain Group PLC.....	44,472	28,522
	Cranswick PLC.....	10,939	469,307
	Crest Nicholson Holdings PLC.....	64,970	178,061

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	6,951	\$ 526,266
	307,153	210,739
	10,309	272,386
*	30,988	19,088
	5,588	266,393
*Ω	148,363	250,177
	59,849	92,588
	16,335	679,409
	296,536	572,626
	11,680	119,853
	65,706	292,996
	39,477	46,821
*	227,159	359,416
	6,728	13,161
	119,759	929,780
	281,740	1,120,155
	28,460	420,524
Ω	55,152	68,802
*	25,688	149,200
	13,524	4,649
*	141,142	200,185
	11,715	218,328
*	81,743	18,725
*	2,670	37,087
	68,659	2,653,366
	19,916	139,833
	1,843	4,938
	180,566	338,178
Ω	41,775	92,138
	72,752	37,158
*	34,478	359,355
	31,468	249,392
*	4,338	32,711
*Ω	25,584	15,891
	13,350	143,363
	23,713	60,276
	7,680	1,148,207
	10,673	152,266
	25,699	82,552
	30,899	124,245
	3,221	23,729
	41,212	463,522
	174,110	562,628
*	111,256	125,210
	27,506	975,465
*	19,064	19,246
*Ω	27,636	37,168
	5,751	31,858
	124,398	536,954
	56,734	160,985
	14,515	416,840
	58,409	199,961
	76,603	838,129
	20,417	29,659
	218,720	300,934
	17,304	49,457
	31,554	108,856
*	157,264	182,116
	23,100	64,364

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	11,986	\$ 242,854
	16,062	133,383
	53,110	735,117
	81,816	81,070
	37,277	107,364
*Ω	14,765	24,673
	137,094	1,298,137
#	160,754	6,716,302
	41,131	139,565
Ω	88,680	171,202
	36,520	29,421
	70,696	642,385
	55,855	1,167,789
	13,139	92,643
	93,402	982,310
*	42,059	947,252
	99,345	966,616
	40,607	127,623
#	6,252	471,387
	4,909	362,808
	34,792	627,933
*	181,077	618,518
	63,650	94,995
	25,086	1,405,279
	142,732	896,380
	19,352	46,590
	270,619	207,564
#*	161,132	40,896
	749,500	696,048
*	183,666	360,525
	349,426	1,244,126
*	11,386	59,414
	26,077	69,611
	364,591	738,527
*	170,191	323,499
	37,464	866,440
	88,685	127,858
	134,713	197,756
*Ω	13,697	245,230
	273,845	289,339
	19,117	321,681
	16,133	177,199
*	83,241	93,736
*	20,775	18,038
	398,610	1,256,964
	2,826	11,636
	48,717	372,876
	457,399	1,370,763
*	707	13,129
*	4,143	81,866
	12,563	104,208
	3,112,345	1,798,149
	172,643	395,352
	9,095	987,699
	51,118	82,046
	22,137	76,727
Ω	10,473	17,142
	394,366	1,015,847
	21,157	29,901

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	357,987	\$1,097,442
*	398,282	1,055,011
	13,299	45,812
	91,911	184,143
	28,866	101,224
	227,159	1,545,944
	28,971	43,986
	5,962	32,912
	11,531	61,911
	144,273	172,975
	58,162	1,020,196
	118,046	416,034
	68,658	240,880
	10,265	251,775
	1,931	15,449
*	15,378	20,992
	2	283
*	54,752	16,209
	6,989	92,639
#	18,410	1,240,499
	287,827	903,500
	49,853	316,567
	28,823	35,682
	19,039	155,294
	10,782	975,133
	73,638	162,999
	20,097	41,809
	16,969	72,481
*	29,630	356,703
*Ω	12,306	14,076
	100,403	474,526
	8,305	255,867
	83,568	478,526
	399,636	73,954
	68,444	464,589
	17,555	115,318
	73,704	815,281
	33,717	371,898
*	281,205	61,467
	41,086	371,026
	62,444	928,350
*	33,481	31,187
*	84,491	85,222
	100,508	505,072
	70,803	21,940
	107,034	756,208
	6,073	15,102
	23,923	462,263
	14,707	91,555
	6,060	49,852
	2,964	39,022
	243,135	394,960
#	15,084	421,145
	14,561	202,199
*	36,657	105,164
	48,354	103,001
Ω	278,523	279,575
	12,413	287,181
*††	60,364	0

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Reach PLC.....	80,240	\$ 87,535
Record PLC.....	16,493	17,858
Redde Northgate PLC.....	54,525	241,010
Redrow PLC.....	68,878	457,891
RELX PLC, Sponsored ADR.....	55,354	1,863,204
RELX PLC.....	22,194	745,751
Renew Holdings PLC.....	8,548	79,963
* Renewi PLC.....	22,215	148,439
Renishaw PLC.....	4,837	242,350
* Renold PLC.....	42,813	16,128
Rentokil Initial PLC.....	124,942	1,018,797
RHI Magnesita NV.....	9,655	371,717
Ricardo PLC.....	2,956	22,207
Rightmove PLC.....	121,093	887,247
Rio Tinto PLC.....	59,752	3,949,471
Rio Tinto PLC, Sponsored ADR.....	62,597	4,165,830
Robert Walters PLC.....	12,249	64,791
* Rolls-Royce Holdings PLC.....	459,734	1,090,092
Rotork PLC.....	125,868	498,566
RS Group PLC.....	57,181	575,983
RWS Holdings PLC.....	30,836	102,971
S&U PLC.....	934	29,070
* S4 Capital PLC.....	33,714	45,633
Ω Sabre Insurance Group PLC.....	28,035	49,711
* Saga PLC.....	26,877	42,736
Sage Group PLC.....	48,354	581,630
*†† Savannah Energy PLC.....	40,848	10,123
Savills PLC.....	32,429	404,945
Schroders PLC.....	75,944	448,054
ScS Group PLC.....	2,043	4,456
Secure Trust Bank PLC.....	1,375	10,202
Senior PLC.....	65,958	141,349
Severfield PLC.....	70,159	63,504
Severn Trent PLC.....	25,872	847,925
* SIG PLC.....	196,538	73,157
Sigmaroc PLC.....	14,330	10,955
Sirius Real Estate Ltd.....	169,621	180,248
Smart Metering Systems PLC.....	17,450	156,291
# Smith & Nephew PLC, Sponsored ADR.....	16,569	503,366
Smith & Nephew PLC.....	16,919	257,389
Smiths Group PLC.....	44,180	963,550
Smiths News PLC.....	21,046	12,016
Softcat PLC.....	30,774	592,941
* SolGold PLC.....	180,358	36,646
Spectris PLC.....	9,560	431,419
Speedy Hire PLC.....	139,589	65,938
Spirax-Sarco Engineering PLC.....	3,837	547,999
Spirent Communications PLC.....	86,201	187,346
SSE PLC.....	37,518	811,257
* SSP Group PLC.....	170,434	550,243
St. James's Place PLC.....	28,313	341,770
Standard Chartered PLC.....	221,197	2,124,718
SThree PLC.....	31,635	143,234
Strix Group PLC.....	34,225	43,247
*†† Studio Retail Group PLC.....	18,658	0
STV Group PLC.....	5,073	13,728
* Superdry PLC.....	9,884	9,988
* Synthomer PLC.....	70,622	75,652
Tate & Lyle PLC.....	47,880	458,844

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Tatton Asset Management PLC.....	2,837	\$ 17,274
Taylor Wimpey PLC.....	768,748	1,128,414
TBC Bank Group PLC.....	9,175	293,252
TClarke PLC.....	6,189	10,594
Telecom Plus PLC.....	14,570	311,031
Tesco PLC.....	602,611	1,995,891
* THG PLC.....	122,924	162,703
Ω TI Fluid Systems PLC.....	60,585	104,193
Topps Tiles PLC.....	31,329	20,898
TP ICAP Group PLC.....	205,831	420,129
Travis Perkins PLC.....	58,881	658,598
* Tremor International Ltd.....	1,896	7,246
#* Tremor International Ltd., ADR.....	1,480	11,189
TT Electronics PLC.....	45,560	91,860
Tyman PLC.....	29,255	117,324
# Unilever PLC, Sponsored ADR.....	118,960	6,391,721
Unilever PLC.....	7,125	383,214
United Utilities Group PLC.....	66,340	850,714
UP Global Sourcing Holdings PLC.....	3,773	6,101
Vanquis Banking Group PLC.....	62,452	100,870
* Verici Dx PLC.....	736	99
Vertu Motors PLC.....	95,932	86,173
Vesuvius PLC.....	53,175	301,085
Victrex PLC.....	6,458	128,225
Videndum PLC.....	7,382	56,746
Virgin Money UK PLC.....	299,016	678,289
Vistry Group PLC.....	81,640	828,055
Vodafone Group PLC.....	2,305,566	2,193,192
Volex PLC.....	16,823	62,375
Volusion Group PLC.....	25,931	133,666
Vp PLC.....	2,866	20,683
*Ω Watches of Switzerland Group PLC.....	50,848	493,435
Watkin Jones PLC.....	35,437	21,824
Weir Group PLC.....	24,209	570,164
WH Smith PLC.....	29,451	564,598
Whitbread PLC.....	27,241	1,223,696
Wickes Group PLC.....	62,720	109,976
Wilmington PLC.....	1,608	6,223
Wincanton PLC.....	30,464	94,784
* Wise PLC, Class A.....	15,944	159,023
WPP PLC, Sponsored ADR.....	416	22,772
WPP PLC.....	43,767	477,880
* Xaar PLC.....	15,586	38,082
XPS Pensions Group PLC.....	14,341	35,203
Zotefoams PLC.....	1,696	8,704
TOTAL UNITED KINGDOM.....		<u>154,246,399</u>
UNITED STATES — (0.2%)		
ADTRAN Holdings, Inc.....	12,232	119,911
Ferguson PLC.....	15,219	2,447,529
* Noble Corp. PLC.....	3,743	195,603
TOTAL UNITED STATES.....		<u>2,763,043</u>
TOTAL COMMON STOCKS.....		<u>1,391,480,526</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
Bayerische Motoren Werke AG, 8.345%.....	5,681	638,266

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Ω Dr Ing hc F Porsche AG, 0.907%	4,622	\$ 565,190
Draegerwerk AG & Co. KGaA, 0.419%	2,600	130,596
Einhell Germany AG, 1.933%	170	28,526
FUCHS SE, 2.846%	16,167	669,212
Henkel AG & Co. KGaA, 2.638%	9,657	745,195
Jungheinrich AG, 2.001%	13,726	513,541
Porsche Automobil Holding SE, 4.753%	13,278	783,480
Sixt SE, 9.109%	4,468	331,785
STO SE & Co. KGaA, 3.329%	686	113,231
Volkswagen AG, 23.026%	20,448	2,708,861
TOTAL GERMANY		<u>7,227,883</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd. Warrants 09/06/23	2,317	0
* Highfield Resources Ltd. Warrants 06/19/24	738	0
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights	10,722	0
*†† S Immo AG Rights 08/11/23	8,446	0
DENMARK — (0.0%)		
* NKT AS Rights	1	5
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/30	1,055	0
JAPAN — (0.0%)		
* Tess Holdings Co. Ltd. Rights 08/24/23	3,400	4,015
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants	155,491	0
TOTAL RIGHTS/WARRANTS		<u>4,020</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,163,800,327)		1,398,712,429
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.4%)		
@§ The DFA Short Term Investment Fund	4,313,345	49,892,458
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,213,689,083)^		<u>\$1,448,604,887</u>

Summary of the Portfolio's investments as of July 31, 2023, 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	\$ 194,658	\$ 88,242,653	\$ 1,884	\$ 88,439,195
Austria	—	8,947,703	—	8,947,703
Belgium	229,538	16,466,511	—	16,696,049
Canada	152,937,673	341,183	—	153,278,856
China	228,401	96,018	—	324,419
Denmark	—	24,741,890	—	24,741,890

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Finland.....	\$ 488,859	\$ 23,037,595	—	\$ 23,526,454
France.....	829,034	119,567,014	—	120,396,048
Germany.....	2,043,490	96,873,049	—	98,916,539
Hong Kong.....	—	31,047,368	\$ 2,526	31,049,894
Ireland.....	14,290,430	—	—	14,290,430
Israel.....	249,644	12,245,834	—	12,495,478
Italy.....	371,540	40,916,372	—	41,287,912
Japan.....	632,165	329,009,709	—	329,641,874
Netherlands.....	13,266,614	42,809,505	—	56,076,119
New Zealand.....	—	5,257,997	—	5,257,997
Norway.....	203,476	13,581,701	—	13,785,177
Portugal.....	—	5,417,477	—	5,417,477
Singapore.....	—	16,357,177	15,858	16,373,035
Spain.....	1,456,060	40,678,030	—	42,134,090
Sweden.....	—	43,687,119	—	43,687,119
Switzerland.....	7,556,595	80,150,734	—	87,707,329
United Kingdom.....	24,388,025	129,848,251	10,123	154,246,399
United States.....	—	2,763,043	—	2,763,043
Preferred Stocks				
Germany.....	—	7,227,883	—	7,227,883
Rights/Warrants				
Denmark.....	—	5	—	5
Japan.....	—	4,015	—	4,015
Securities Lending Collateral.....	—	49,892,458	—	49,892,458
TOTAL.....	\$219,366,202	\$1,229,208,294	\$30,391[^]	\$1,448,604,887

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

GLOBAL SOCIAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Social Core Equity 2 Portfolio of DFA Investment Dimensions Group, Inc.	1,385,262	\$31,750,206
Investment in International Social Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	1,053,610	14,718,932
Investment in Emerging Markets Social Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	429,457	<u>6,132,639</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$46,760,573)		<u>\$52,601,777</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$23,220)	23,220	<u>23,220</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$46,783,793)^		<u>\$52,624,997</u>

Summary of the Portfolio's investments as of July 31, 2023, 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	\$52,601,777	—	—	\$52,601,777
Temporary Cash Investments	23,220	—	—	23,220
TOTAL	\$52,624,997	—	—	\$52,624,997

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.3%)		
BRAZIL — (3.5%)		
AES Brasil Energia SA.....	60,955	\$ 153,137
Allied Tecnologia SA.....	1,400	2,028
Alper Consultoria e Corretora de Seguros SA.....	5,400	35,035
Alupar Investimento SA.....	57,552	354,531
Ambipar Participacoes e Empreendimentos SA.....	14,700	65,406
* Anima Holding SA.....	123,723	125,849
Arezzo Industria e Comercio SA.....	15,570	271,312
Atacadao SA.....	146,597	425,337
Auren Energia SA.....	73,712	218,232
B3 SA - Brasil Bolsa Balcao.....	485,522	1,529,850
Banco Bradesco SA.....	86,304	271,026
Banco BTG Pactual SA.....	91,130	655,423
Banco do Brasil SA.....	206,614	2,105,573
Banco Santander Brasil SA.....	42,188	254,801
BB Seguridade Participacoes SA.....	107,244	705,775
Bemobi Mobile Tech SA.....	25,300	72,228
Boa Safra Sementes SA.....	11,700	28,751
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	24,270	132,981
* Braskem SA, ADR, Class A.....	6,986	74,191
* BRF SA.....	456,033	941,239
Brisanet Participacoes SA.....	14,800	9,452
* C&A Modas SA.....	53,100	64,006
Caixa Seguridade Participacoes SA.....	76,298	174,096
Camil Alimentos SA.....	65,153	100,304
CCR SA.....	284,537	799,682
Centrais Eletricas Brasileiras SA.....	159,201	1,301,215
Cia Brasileira de Aluminio.....	90,600	101,545
* Cia Brasileira de Distribuicao.....	87,133	381,423
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	50,436	619,684
Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR.....	10,066	122,906
Cia de Saneamento de Minas Gerais Copasa MG.....	67,860	290,454
Cia de Saneamento do Parana.....	101,409	449,491
Cia de Saneamento do Parana.....	86,400	74,364
Cia Energetica de Minas Gerais.....	68,848	268,478
Cia Paranaense de Energia.....	51,300	88,741
Cia Paranaense de Energia, Class B.....	14,600	127,421
Cia Siderurgica Nacional SA, Sponsored ADR.....	226,512	668,210
Cia Siderurgica Nacional SA.....	142,726	417,727
Cielo SA.....	576,831	575,763
* Clear Sale SA.....	22,400	26,385
CM Hospitalar SA.....	3,800	17,036
* Cogna Educacao SA.....	966,055	684,385
* Construtora Tenda SA.....	36,123	91,592
Cosan SA.....	149,534	630,549
CPFL Energia SA.....	32,700	247,424
Cruzeiro do Sul Educacional SA.....	76,700	73,476
CSU Digital SA.....	3,700	12,417
Cury Construtora e Incorporadora SA.....	41,911	157,496
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	154,378	777,644
Ω Desktop - Sigmanet Comunicacao Multimidia SA.....	28,000	82,897
Dexco SA.....	206,851	366,131
Diagnosticos da America SA.....	17,109	48,663
Dimed SA Distribuidora da Medicamentos.....	42,400	118,447
Direcional Engenharia SA.....	26,965	120,320
EcoRodovias Infraestrutura e Logistica SA.....	92,287	160,228

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Eletromidia SA.....	14,800	\$ 46,039
* Embraer SA.....	293,644	1,149,427
* Embraer SA, Sponsored ADR.....	20,647	322,919
Empreendimentos Pague Menos SA.....	79,169	70,652
Energisa SA.....	62,655	665,008
Engie Brasil Energia SA.....	31,811	296,264
Equatorial Energia SA.....	158,545	1,124,525
Eternit SA.....	33,900	76,851
Even Construtora e Incorporadora SA.....	50,000	78,139
Ez Tec Empreendimentos e Participacoes SA.....	58,500	268,825
Fleury SA.....	133,097	453,437
Fras-Le SA.....	27,444	78,001
* Gafisa SA.....	16,300	20,751
Gerdau SA, Sponsored ADR.....	181,225	1,114,532
Ω GPS Participacoes e Empreendimentos SA.....	99,960	368,449
Graziotin SA.....	154	930
Grendene SA.....	93,836	149,225
Grupo De Moda Soma SA.....	200,610	476,840
* Grupo Mateus SA.....	127,765	213,989
Grupo SBF SA.....	35,900	100,288
Guararapes Confeccoes SA.....	48,436	74,875
* Hidrovias do Brasil SA.....	169,187	142,398
*†† Hua Han Health Industry Holdings Ltd.....	928,000	0
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira.....	11,100	55,796
* International Meal Co. Alimentacao SA, Class A.....	88,416	49,549
lochpe-Maxion SA.....	80,879	236,886
Irani Papel e Embalagem SA.....	54,700	117,989
* IRB-Brasil Resseguros SA.....	35,852	311,762
Itau Unibanco Holding SA.....	54,962	287,668
Jalles Machado SA.....	71,400	133,929
JBS SA.....	275,549	1,094,329
JHSF Participacoes SA.....	181,166	216,077
JSL SA.....	29,824	62,124
Kepler Weber SA.....	65,832	130,724
Klabin SA.....	448,243	2,180,193
* Kora Saude Participacoes SA.....	42,201	12,762
Lavvi Empreendimentos Imobiliarios SA.....	44,000	78,532
Localiza Rent a Car SA.....	55,551	789,663
Ω Locaweb Servicos de Internet SA.....	126,777	198,661
LOG Commercial Properties e Participacoes SA.....	15,776	71,394
* Log-in Logistica Intermodal SA.....	10,833	114,911
* Lojas Quero Quero SA.....	90,743	128,187
Lojas Renner SA.....	141,402	560,674
M Dias Branco SA.....	18,498	163,240
* Magazine Luiza SA.....	327,035	231,682
Mahle Metal Leve SA.....	20,837	200,009
Marcopolo SA.....	67,500	58,810
*Ω Meliuz SA.....	29,579	62,114
Melnick Even Desenvolvimento Imobiliario SA.....	29,600	30,046
Mills Estruturas e Servicos de Engenharia SA.....	70,540	185,571
Minerva SA.....	111,500	237,914
Ω Mitre Realty Empreendimentos E Participacoes LTDA.....	8,800	12,822
* Moura Dubeux Engenharia SA.....	28,600	66,106
Movida Participacoes SA.....	79,274	191,280
* MPM Corporeos SA.....	33,900	11,542
MRV Engenharia e Participacoes SA.....	187,880	552,267
* Multilaser Industrial SA.....	73,000	51,716
Multiplan Empreendimentos Imobiliarios SA.....	56,300	314,435
* Natura & Co. Holding SA.....	174,421	673,893

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	58,349	\$ 241,231
*	34,450	38,976
	97,245	252,122
*	66,853	165,550
*	8,783	71,453
	107,298	158,834
	17,038	41,003
	59,082	357,709
	34,800	61,744
	59,800	104,330
*	169,613	1,636,324
	54,281	49,245
	240,281	1,472,047
	33,326	100,639
	46,558	228,813
	153,188	311,316
*	8,500	46,016
	87,042	616,082
#	14,190	203,768
	195,105	555,763
	165,200	341,667
	13,000	73,265
	51,417	474,620
*	19,600	94,752
	238,550	2,424,975
	11,988	56,812
	52,769	469,913
#	10,963	98,448
	313,581	950,939
	95,358	596,296
	118,153	899,499
	38,033	101,743
	36,300	47,133
	40,100	230,403
	277,666	1,109,196
	12,400	48,980
	38,000	32,947
	13,846	219,311
	45,290	70,300
	44,392	142,317
	122,315	308,843
*	625,943	285,918
	164,351	595,365
	9,700	25,272
	22,000	136,780
	51,709	214,545
	125,908	1,062,913
	81,636	228,572
	24,800	33,040
*	4,505	121,269
*	100,761	472,828
*	109,000	101,883
TOTAL BRAZIL.....		
		54,624,087
CHILE — (0.6%)		
	905,121	317,191
	282,034	31,399
	25,742	575,340

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Banco de Credito e Inversiones SA.....	12,366	\$ 371,447
Banco Santander Chile, ADR.....	10,678	225,306
Banco Santander Chile.....	1,554,446	82,990
Besalco SA.....	205,938	122,098
Camanchaca SA.....	88,516	5,357
CAP SA.....	37,382	285,173
Cencosud SA.....	319,610	686,883
Cencosud Shopping SA.....	103,877	189,442
Cia Sud Americana de Vapores SA.....	2,679,959	202,847
Embotelladora Andina SA, ADR, Class B.....	16,015	263,126
Empresa Nacional de Telecomunicaciones SA.....	89,792	360,904
Empresas CMPC SA.....	316,473	624,688
Empresas COPEC SA.....	42,802	328,306
* Enel Americas SA.....	804,146	108,696
Enel Chile SA.....	4,795,626	330,914
Falabella SA.....	96,056	265,631
Forus SA.....	32,824	64,318
Grupo Security SA.....	842,858	242,626
Inversiones Aguas Metropolitanas SA.....	217,510	178,632
Masisa SA.....	791,131	23,009
Molibdenos y Metales SA.....	3,068	13,531
Multiexport Foods SA.....	291,740	70,905
Parque Arauco SA.....	172,785	277,010
PAZ Corp. SA.....	82,712	56,388
Plaza SA.....	56,599	91,077
Ripley Corp. SA.....	445,297	96,868
Salfacorp SA.....	311,425	170,345
Sigdo Koppers SA.....	163,912	249,108
SMU SA.....	1,397,771	264,078
Sociedad Matriz SAAM SA.....	2,690,477	291,835
# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	19,375	1,427,744
Socovesa SA.....	166,772	25,504
SONDA SA.....	271,865	144,853
TOTAL CHILE.....		<u>9,065,569</u>
CHINA — (25.9%)		
* 360 Security Technology, Inc., Class A.....	14,900	24,768
* 361 Degrees International Ltd.....	454,000	251,243
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	34,800	131,097
Ω 3SBio, Inc.....	795,000	765,860
* 515J Holding Group Co. Ltd., Class A.....	119,400	52,900
*†† A Metaverse Co.....	70,000	260
AAC Technologies Holdings, Inc.....	435,000	996,609
Accelink Technologies Co. Ltd., Class A.....	4,200	17,871
ADAMA Ltd., Class A.....	24,500	29,718
Addsino Co. Ltd., Class A.....	43,300	58,366
Advanced Technology & Materials Co. Ltd., Class A.....	41,100	53,124
AECC Aero-Engine Control Co. Ltd., Class A.....	15,600	50,655
Aerospace Hi-Tech Holdings Group Ltd., Class A.....	26,500	38,452
#* Agile Group Holdings Ltd.....	986,749	176,110
* Agora, Inc., ADR.....	29,510	95,317
Agricultural Bank of China Ltd., Class H.....	5,709,000	2,076,620
Aier Eye Hospital Group Co. Ltd., Class A.....	63,325	178,695
* Air China Ltd., Class H.....	94,000	77,085
Aisino Corp., Class A.....	32,500	60,337
Ajisen China Holdings Ltd.....	284,000	36,600
Ω Ak Medical Holdings Ltd.....	182,000	181,735
* Alibaba Group Holding Ltd., Sponsored ADR.....	144,635	14,775,912
* Alibaba Group Holding Ltd.....	1,990,300	25,434,794

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#*	Alibaba Health Information Technology Ltd.....	298,000 \$ 213,969
*	Alibaba Pictures Group Ltd.....	6,890,000 423,660
#Ω	A-Living Smart City Services Co. Ltd.....	499,250 358,654
*Ω	Alliance International Education Leasing Holdings Ltd.....	108,000 69,620
	Allmed Medical Products Co. Ltd., Class A.....	22,700 34,195
	Amoy Diagnostics Co. Ltd., Class A.....	8,440 28,531
	Angang Steel Co. Ltd., Class H.....	821,200 246,514
	Anhui Anke Biotechnology Group Co. Ltd., Class A.....	25,860 37,689
	Anhui Construction Engineering Group Co. Ltd., Class A.....	66,500 52,826
	Anhui Expressway Co. Ltd., Class H.....	148,000 149,062
	Anhui Guangxin Agrochemical Co. Ltd., Class A.....	37,163 100,614
	Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	22,360 103,332
	Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	38,700 42,189
	Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	120,960 89,629
	Anhui Jinhe Industrial Co. Ltd., Class A.....	29,705 100,317
*	Anhui Tatfook Technology Co. Ltd., Class A.....	23,100 31,145
	Anhui Transport Consulting & Design Institute Co. Ltd., Class A.....	14,880 22,649
	Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	56,200 58,241
	Anhui Xinhua Media Co. Ltd., Class A.....	27,300 30,311
	Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	28,300 53,633
	Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	2,215 46,105
	Anjoy Foods Group Co. Ltd., Class A.....	2,800 60,562
	Anker Innovations Technology Co. Ltd., Class A.....	5,200 59,153
	ANTA Sports Products Ltd.....	242,800 2,877,402
*	Anton Oilfield Services Group.....	1,610,000 92,950
*	Aoshikang Technology Co. Ltd., Class A.....	9,800 47,752
*	Aotecar New Energy Technology Co. Ltd., Class A.....	119,900 46,860
*	Aowei Holdings Ltd.....	78,000 6,609
*††	Aoyuan Healthy Life Group Co. Ltd.....	70,000 10,591
	Apeloa Pharmaceutical Co. Ltd., Class A.....	31,300 77,276
	ApicHope Pharmaceutical Co. Ltd., Class A.....	6,120 21,611
	APT Satellite Holdings Ltd.....	234,000 70,569
#*Ω	Archosaur Games, Inc.....	61,000 34,040
*Ω	Asclepis Pharma, Inc.....	156,000 39,709
*	Asia - Potash International Investment Guangzhou Co. Ltd., Class A.....	26,600 101,996
Ω	AsialInfo Technologies Ltd.....	91,600 129,288
	Asymchem Laboratories Tianjin Co. Ltd., Class A.....	6,700 116,977
	Autobio Diagnostics Co. Ltd., Class A.....	8,510 66,751
	Avary Holding Shenzhen Co. Ltd., Class A.....	51,700 177,386
	AVIC Industry-Finance Holdings Co. Ltd., Class A.....	97,000 55,882
	AviChina Industry & Technology Co. Ltd., Class H.....	1,288,000 645,266
	AVICOPTER PLC, Class A.....	6,300 35,888
	Bafang Electric Suzhou Co. Ltd., Class A.....	4,620 39,474
Ω	BAIC Motor Corp. Ltd., Class H.....	1,137,500 316,680
*	Baidu, Inc., Sponsored ADR.....	1,808 282,030
*	Baidu, Inc., Class A.....	176,100 3,442,894
Ω	BAIOO Family Interactive Ltd.....	594,000 27,913
	Bank of Beijing Co. Ltd., Class A.....	130,600 85,368
	Bank of Changsha Co. Ltd., Class A.....	82,696 95,238
	Bank of Chengdu Co. Ltd., Class A.....	78,900 156,385
	Bank of China Ltd., Class H.....	16,059,356 5,956,380
	Bank of Chongqing Co. Ltd., Class H.....	349,500 189,312
	Bank of Communications Co. Ltd., Class H.....	1,846,580 1,115,575
	Bank of Guiyang Co. Ltd., Class A.....	110,617 88,014
	Bank of Hangzhou Co. Ltd., Class A.....	68,800 118,205
	Bank of Jiangsu Co. Ltd., Class A.....	243,020 245,837
	Bank of Nanjing Co. Ltd., Class A.....	192,900 231,575
	Bank of Ningbo Co. Ltd., Class A.....	99,358 405,563
	Bank of Shanghai Co. Ltd., Class A.....	164,800 142,328

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	94,050	\$ 94,033
*	45,000	9,193
#*Ω	94,501	12,255
	371,500	334,086
*	98,000	50,479
*	15,148	78,164
#*	21,500	36,446
	5,300	51,304
	29,100	19,807
	64,100	73,671
	17,000	28,042
*	4,700	21,826
*	12,430	72,606
	84,000	55,539
	232,810	97,822
*	880,000	575,485
	10,300	54,024
	5,850	25,359
	18,750	36,254
*	6,300	50,352
	48,088	47,672
	12,201	21,726
	13,300	92,008
	1,888,000	50,302
	22,800	26,764
	2,286,000	557,796
	56,956	80,276
*	94,100	48,108
*	28,000	18,673
	1,635	36,124
*	116,600	92,241
	111,000	85,532
	1,228	69,886
	3,700	17,475
	29,454	116,854
*	420,000	48,642
*	90,100	31,143
*	44,600	61,917
	27,903	120,660
	59,567	46,632
*	37,600	21,699
	1,390	53,732
	4,400	10,946
*	8,418	16,403
	86,200	48,522
*	30,500	44,107
	37,800	51,337
	52,100	41,513
	18,900	52,607
	13,104	45,878
	143,000	255,005
	28,000	40,679
	19,518	104,681
Ω	125,000	36,718
	9,744	94,610
*	55,100	24,703

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,400	\$ 60,867
	34,040	57,716
	289,300	221,682
	3,600	14,439
*	100,200	59,600
	134,000	18,031
	40,000	26,491
	5,405	68,547
	5,000	38,125
	15,000	73,538
*	20,120	382,679
	54,000	11,431
	31,440	29,939
	4,323	59,064
Ω	210,500	109,469
	38,300	38,828
*	24,600	30,435
Ω	96,600	809,716
	37,900	60,265
*	331,000	113,059
	1,382,000	633,569
	59,269	91,210
	53,200	22,354
	8,539	24,564
†	1,238,000	663,433
	49,800	50,904
*	12,300	36,236
#*	20,849	37,528
	124,500	4,434,443
	163,500	631,202
	14,700	43,540
	726,187	149,168
	280,197	765,455
	39,900	61,930
	119,000	12,510
	60,550	70,767
	43,600	56,750
	59,800	38,772
	23,520	106,023
	25,500	31,777
#Ω	3,800	14,348
*	2,326,000	38,439
	11,300	40,431
	103,345	95,515
	189,500	97,103
	432,194	21,268
	213,000	74,729
*	823,870	15,474
	454,000	73,432
	4,200	15,664
	15,600	48,208
	15,500	49,816
*	200,000	22,688
	30,000	34,392
Ω	1,670,000	409,886
	26,300	32,521
	52,700	49,236
	3,100	62,132
*	10,500	5,941

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	317,000	\$ 62,071
	7,500	34,137
*	92,000	23,716
	45,500	58,616
	11,660	38,538
*	11,800	35,491
	19,540	43,171
	14,700	39,041
	8,100	16,422
	23,300	52,411
	5,250	43,441
	21,100	22,805
	64,615	87,534
	61,400	48,564
*	47,600	34,599
	15,800	37,986
	26,200	101,055
	970,000	49,792
	150,500	85,261
	16,800	55,212
	46,300	74,716
	4,800	10,750
	943,143	235,732
#*Ω	664,000	103,103
	23,900	40,123
	1,142,000	17,035
	2,102,000	1,016,516
	1,300,800	618,812
#*	787,000	239,738
	666,500	834,697
	19,000,990	11,074,888
	16,400	76,689
	690,000	224,893
	41,740	54,435
Ω	1,018,000	162,619
#*††	968,585	15,375
	1,590,000	66,552
#Ω	336,500	152,540
*	92,000	35,816
	578,000	535,007
	430,000	80,276
	956,000	39,359
	493,027	169,168
	382,000	49,089
	927,000	276,162
	1,126,000	449,319
#Ω	375,000	62,223
	458,000	300,519
Ω	2,559,000	1,568,203
	32,900	70,049
	574,000	216,901
	795,500	465,419
	1,155,800	1,294,722
*	386,000	43,261
	142,900	576,904
	48,400	60,305
	17,100	29,335
	42,600	74,451
*	184,000	4,935

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	359,000	\$ 34,631
# China Hanking Holdings Ltd.....	428,500	41,405
China Harmony Auto Holding Ltd.....	39,300	48,042
China Harzone Industry Corp. Ltd., Class A.....	99,600	34,156
* China High Speed Railway Technology Co. Ltd., Class A.....	240,000	81,669
* China High Speed Transmission Equipment Group Co. Ltd.....	84,000	11,429
China Huirong Financial Holdings Ltd.....	132,068	5,937
#†† China Huiyuan Juice Group Ltd.....	265,200	586,924
Ω China International Capital Corp. Ltd., Class H.....	496,350	295,531
China International Marine Containers Group Co. Ltd., Class H.....	2,738,715	450,073
China Jinmao Holdings Group Ltd.....	83,090	172,813
China Jushi Co. Ltd., Class A.....	278,000	93,456
China Kepei Education Group Ltd.....	18,410	65,022
China Kings Resources Group Co. Ltd., Class A.....	726,000	496,042
China Lesso Group Holdings Ltd.....	294,000	516,149
China Life Insurance Co. Ltd., Class H.....	257,000	136,312
China Lilang Ltd.....	177,400	808,207
*Ω China Literature Ltd.....	30,000	989
* China Longevity Group Co. Ltd.....	472,000	456,970
China Longyuan Power Group Corp. Ltd., Class H.....	848,000	7,285
*†† China Maple Leaf Educational Systems Ltd.....	728,000	1,225,918
China Medical System Holdings Ltd.....	36,520	67,284
China Meheco Co. Ltd., Class A.....	62,000	68,016
China Meidong Auto Holdings Ltd.....	485,000	1,842,121
China Mengniu Dairy Co. Ltd.....	1,080,098	5,371,036
China Merchants Bank Co. Ltd., Class H.....	218,700	195,619
China Merchants Energy Shipping Co. Ltd., Class A.....	652,000	36,839
China Merchants Land Ltd.....	702,503	966,468
China Merchants Port Holdings Co. Ltd.....	45,100	102,836
China Merchants Property Operation & Service Co. Ltd., Class A.....	75,340	76,364
Ω China Merchants Securities Co. Ltd., Class H.....	54,900	109,652
China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	130,581	0
*†† China Metal Recycling Holdings Ltd.....	1,029,020	392,226
China Minsheng Banking Corp. Ltd., Class H.....	1,461,000	157,717
China Modern Dairy Holdings Ltd.....	18,200	88,043
China National Accord Medicines Corp. Ltd., Class A.....	103,300	125,519
China National Chemical Engineering Co. Ltd., Class A.....	26,200	122,114
Ω China National Medicines Corp. Ltd., Class A.....	557,000	191,896
* China New Higher Education Group Ltd.....	55,800	39,550
China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	414,000	218,921
China Nonferrous Mining Corp. Ltd.....	57,710	199,698
* China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	418,000	20,680
* China Nuclear Energy Technology Corp. Ltd.....	2,890,000	91,160
China Oil & Gas Group Ltd.....	454,000	535,964
China Oilfield Services Ltd., Class H.....	630,000	98,827
China Oriental Group Co. Ltd.....	1,164,121	594,643
China Overseas Grand Oceans Group Ltd.....	605,000	1,435,162
China Overseas Land & Investment Ltd.....	612,000	719,017
China Overseas Property Holdings Ltd.....	549,400	1,481,138
*†† China Pacific Insurance Group Co. Ltd., Class H.....	128,000	1,277
China Properties Group Ltd.....	48,000	71,842
China Publishing & Media Co. Ltd., Class A.....	1,198,000	787,638
China Railway Group Ltd., Class H.....	17,400	24,850
China Railway Hi-tech Industry Co. Ltd., Class A.....	447,000	163,672
Ω China Railway Signal & Communication Corp. Ltd., Class H.....	51,400	45,158
China Railway Tielong Container Logistics Co. Ltd., Class A.....	717,200	41,537
* China Rare Earth Holdings Ltd.....	6,800	29,178
China Rare Earth Resources & Technology Co. Ltd., Class A.....	1,929,000	133,902
China Reinsurance Group Corp., Class H.....		

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#††Ω	China Renaissance Holdings Ltd.....	136,900	\$ 95,668
	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	25,041	59,253
	China Resources Gas Group Ltd.....	382,000	1,323,337
	China Resources Land Ltd.....	840,222	3,920,666
	China Resources Microelectronics Ltd., Class A.....	8,168	65,659
Ω	China Resources Mixc Lifestyle Services Ltd.....	121,400	587,542
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	13,881	97,393
	China Risun Group Ltd.....	881,000	410,580
*	China Ruyi Holdings Ltd.....	2,164,000	658,824
*	China Sanjiang Fine Chemicals Co. Ltd.....	448,000	65,529
	China Science Publishing & Media Ltd., Class A.....	13,800	56,643
Ω	China Shengmu Organic Milk Ltd.....	1,117,000	44,457
	China Shineway Pharmaceutical Group Ltd.....	164,000	180,395
*	China Shuifa Singyes Energy Holdings Ltd.....	224,000	15,903
*	China Silver Group Ltd.....	722,000	30,488
#*	China South City Holdings Ltd.....	2,314,000	151,817
	China South Publishing & Media Group Co. Ltd., Class A.....	24,000	38,134
*	China Southern Airlines Co. Ltd., Class H.....	140,000	87,749
	China Southern Power Grid Energy Efficiency & Clean Energy Co. Ltd., Class A.....	28,700	26,894
	China Starch Holdings Ltd.....	2,090,000	42,316
	China State Construction Development Holdings Ltd.....	290,000	109,310
	China State Construction Engineering Corp. Ltd., Class A.....	568,800	487,226
	China State Construction International Holdings Ltd.....	834,000	1,022,540
#*	China Sunshine Paper Holdings Co. Ltd.....	444,000	159,151
	China Suntien Green Energy Corp. Ltd., Class H.....	647,000	237,765
	China Taiping Insurance Holdings Co. Ltd.....	795,612	887,463
	China Testing & Certification International Group Co. Ltd., Class A.....	24,208	38,311
	China Tianying, Inc., Class A.....	128,200	97,127
	China Tourism Group Duty Free Corp. Ltd., Class A.....	12,444	219,965
Ω	China Tower Corp. Ltd., Class H.....	17,362,000	1,962,575
	China Traditional Chinese Medicine Holdings Co. Ltd.....	1,532,000	708,263
*	China TransInfo Technology Co. Ltd., Class A.....	24,900	45,518
*	China Travel International Investment Hong Kong Ltd.....	1,120,000	247,507
	China Tungsten & Hightech Materials Co. Ltd., Class A.....	48,750	70,138
	China Vanke Co. Ltd., Class H.....	619,638	878,244
	China Water Affairs Group Ltd.....	296,000	251,139
	China West Construction Group Co. Ltd., Class A.....	44,900	48,598
	China World Trade Center Co. Ltd., Class A.....	12,500	35,480
Ω	China Xinhua Education Group Ltd.....	149,000	14,693
	China Yangtze Power Co. Ltd., Class A.....	188,453	566,501
	China Yongda Automobiles Services Holdings Ltd.....	630,000	288,668
*Ω	China Yuhua Education Corp. Ltd.....	1,168,000	153,614
#*	China ZhengTong Auto Services Holdings Ltd.....	351,000	24,408
	China Zhenhua Group Science & Technology Co. Ltd., Class A.....	11,700	146,398
#	China Zheshang Bank Co. Ltd., Class H.....	328,899	96,694
*	China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A.....	41,500	16,848
	China Zhongwang Holdings Ltd.....	944,318	38,141
	China-Singapore Suzhou Industrial Park Development Group Co. Ltd., Class A.....	15,600	22,331
	Chinasoft International Ltd.....	1,280,000	801,783
*	Chindata Group Holdings Ltd., ADR.....	56,097	452,142
	Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	26,500	46,958
	Chongqing Changan Automobile Co. Ltd., Class A.....	108,012	242,958
	Chongqing Department Store Co. Ltd., Class A.....	21,300	106,143
	Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.....	27,532	66,025
	Chongqing Fuling Zhacai Group Co. Ltd., Class A.....	16,250	42,954
	Chongqing Gas Group Corp. Ltd., Class A.....	33,300	33,198
*	Chongqing Iron & Steel Co. Ltd., Class H.....	342,000	38,333

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	568,000	\$ 42,327
	1,288,000	476,458
	46,140	29,604
	39,000	255,066
	34,500	34,549
	36,400	32,122
	41,750	97,807
††	346,000	101,596
	396,000	399,307
Ω	43,000	43,028
	63,800	44,624
	14,000	28,692
	369,600	796,093
*	560,000	84,927
*	274,000	63,557
	483,000	323,218
	84,200	69,702
*	23,410	74,210
	6,500	56,328
	75,835	64,875
	162,200	70,618
	59,670	79,584
	4,200	14,885
	73,600	78,517
*	1,280,000	355,150
*††	156,088	10,607
	942,000	159,225
	4,164,648	342,452
#*	12,000	2,612
	217,000	158,989
	9,800	31,904
	43,170	1,439,329
*	1,469,171	16,673
	1,990,000	232,543
*	272,000	300,582
	1,186,900	1,256,229
	282,000	119,348
	920,510	581,592
*	152,000	22,217
#*	3,298,904	677,730
	379,287	434,264
	424,000	238,218
*	83,600	23,278
	53,800	46,791
*	1,774,000	37,982
	605,000	333,904
	23,526	35,694
Ω	118,000	139,695
	83,834	72,121
*	34,500	37,290
	36,900	67,661
	3,464,640	2,893,928
#	768,000	140,049
	55,500	73,744
*††	960,000	5,539
	30,000	6,177
	69,120	98,018
Ω	1,042,000	486,471
	5,460	8,577

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	85,600	\$ 60,527
	216,000	103,202
	131,288	131,552
	20,900	57,693
	21,493	83,742
	384,000	60,070
	39,100	18,006
	9,112	20,275
	36,100	53,715
	37,700	64,523
*	21,300	52,924
	61,600	58,635
	19,254	65,520
#*	1,236,000	13,204
	20,200	71,145
	409,250	162,249
	38,600	62,061
	34,780	95,417
	4,100	28,092
	58,000	77,672
	29,700	38,250
	1,324,000	619,669
	11,400	54,413
	31,100	42,853
*	80,800	24,292
	61,200	78,087
	1,000,000	986,563
*	65,268	78,322
#	233,000	78,796
#*Ω	160,000	782,405
	52,400	48,146
	119,583	269,845
	11,800	130,751
	12,100	22,386
	8,700	20,039
	226,549	75,107
#	137,000	231,234
	12,700	64,241
*	106,600	51,220
	140,200	1,704,102
	7,280	52,881
	39,000	32,764
	144,000	60,570
	49,000	36,987
	672,000	75,353
	10,215	84,830
*	39,300	18,520
Ω	61,600	47,690
#*Ω	82,000	230,106
*	73,149	63,519
*	123,996	87,817
*	11,560	82,307
*	34,900	45,314
	73,300	57,061
	14,400	35,742
	9,780	28,756
*	1,689,000	182,636
	86,800	62,723
	79,604	467,275

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	71,200	\$ 62,829
	126,000	62,967
	109,000	326,267
	253,100	264,220
	14,004	67,995
	33,611	218,295
	13,700	17,014
*	390,000	33,713
	89,300	90,637
*	150,000	12,235
	84,500	264,643
	214,000	23,633
	622,000	480,958
	1,005,000	547,300
#*††	51,000	0
	16,899	38,635
	30,100	74,945
	23,700	70,089
	21,900	65,563
	34,700	51,563
*	5,967,483	30,702
*	3,800	32,739
Ω	172,400	768,252
*	4,700	29,425
Ω	100,760	649,137
*	31,700	53,028
	44,600	65,234
	10,720	35,497
	900	54,342
	19,200	33,447
#*	157,799	12,243
*	44,400	19,090
#*	10,252	136,147
*	293,400	483,087
	1,392,000	2,031,253
	59,000	58,203
	49,400	59,823
	3,938,000	233,641
*	48,000	43,551
	2,562	17,546
	15,288	26,999
	168,200	269,125
	17,600	35,008
	2,160	34,739
*	4,700	62,277
	16,000	35,449
	25,400	63,688
	2,500	27,200
	8,900	16,834
Ω	20,500	6,948
	3,500	16,918
	25,200	34,364
	159,152	23,400
	138,000	26,921
	298,258	204,678
#*	3,510,940	36,229
*	381,000	28,048
	2,195	50,958
*	14,700	56,726

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Grand Baoxin Auto Group Ltd.	681,823	\$ 24,946
Grandblue Environment Co. Ltd., Class A.	18,190	47,940
* Grandjoy Holdings Group Co. Ltd., Class A.	63,800	39,585
Great Wall Motor Co. Ltd., Class H.	303,000	414,596
* Greatview Aseptic Packaging Co. Ltd.	435,000	127,626
Gree Electric Appliances, Inc. of Zhuhai, Class A.	41,700	226,456
Gree Real Estate Co. Ltd., Class A.	27,900	27,220
Greenland Hong Kong Holdings Ltd.	543,000	32,556
Greentown China Holdings Ltd.	493,500	567,312
Ω Greentown Management Holdings Co. Ltd.	289,000	256,549
# Greentown Service Group Co. Ltd.	656,000	344,439
GRG Banking Equipment Co. Ltd., Class A.	19,300	31,125
GRG Metrology & Test Group Co. Ltd., Class A.	18,900	43,301
Grinm Advanced Materials Co. Ltd., Class A.	29,000	54,218
Guangdong Advertising Group Co. Ltd., Class A.	59,500	52,571
Guangdong Aofei Data Technology Co. Ltd., Class A.	40,799	54,142
* Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.	73,400	70,861
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A.	32,800	25,128
Guangdong Dongpeng Holdings Co. Ltd., Class A.	28,000	47,276
Guangdong Dowstone Technology Co. Ltd., Class A.	17,400	31,337
Guangdong Ellington Electronics Technology Co. Ltd., Class A.	33,300	36,053
Guangdong Great River Smarter Logistics Co. Ltd., Class A.	12,700	41,294
Guangdong Haid Group Co. Ltd., Class A.	27,000	190,351
Guangdong HEC Technology Holding Co. Ltd., Class A.	77,103	77,143
Guangdong Hongda Holdings Group Co. Ltd., Class A.	13,700	51,480
* Guangdong Huatie Tongda High-speed Railway Equipment Corp., Class A.	85,100	24,792
Guangdong Hyrbio Biotech Co. Ltd., Class A.	38,175	55,399
Guangdong Investment Ltd.	854,000	739,322
Guangdong Kinlong Hardware Products Co. Ltd., Class A.	2,100	19,012
Guangdong Provincial Expressway Development Co. Ltd., Class A.	70,521	75,596
Guangdong Shirongzhaoye Co. Ltd., Class A.	10,600	10,751
Guangdong South New Media Co. Ltd., Class A.	8,000	46,469
Guangdong Tapai Group Co. Ltd., Class A.	52,698	65,140
Guangdong Topstar Technology Co. Ltd., Class A.	9,400	17,307
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.	28,900	74,414
Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.	123,500	53,257
Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A.	21,000	48,036
* Guangshen Railway Co. Ltd., Class H.	655,500	172,856
Guangxi Guiguan Electric Power Co. Ltd., Class A.	22,100	17,170
Guangxi Liugong Machinery Co. Ltd., Class A.	70,050	78,348
Guangxi LiuYao Group Co. Ltd., Class A.	11,600	34,587
Guangxi Wuzhou Communications Co. Ltd., Class A.	41,250	22,751
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.	143,400	51,592
Guangzhou Automobile Group Co. Ltd., Class H.	670,836	422,266
* Guangzhou Baiyun International Airport Co. Ltd., Class A.	38,600	77,836
* Guangzhou Great Power Energy & Technology Co. Ltd., Class A.	11,900	78,257
Guangzhou Haige Communications Group, Inc. Co., Class A.	27,700	38,658
* Guangzhou Hi-Target Navigation Tech Co. Ltd., Class A.	15,500	15,020
Guangzhou KDT Machinery Co. Ltd., Class A.	13,557	35,190
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.	11,200	113,025
Guangzhou Restaurant Group Co. Ltd., Class A.	12,120	44,487
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.	8,000	69,171
Guangzhou Tinci Materials Technology Co. Ltd., Class A.	19,060	98,368
Guangzhou Wondfo Biotech Co. Ltd., Class A.	14,980	56,591
Guangzhou Yuexiu Capital Holdings Group Co. Ltd., Class A.	37,746	39,405
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.	50,100	58,287
* Guizhou Gas Group Corp. Ltd., Class A.	27,100	33,968
Guizhou Zhenhua E-chem, Inc., Class A.	19,943	87,502

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Guolian Securities Co. Ltd., Class H.	110,500	\$ 53,465
Guomai Technologies, Inc., Class A.	25,900	28,226
Guosen Securities Co. Ltd., Class A.	47,012	63,819
* Guosheng Financial Holding, Inc., Class A.	44,630	58,856
Ω Guotai Junan Securities Co. Ltd., Class H.	61,600	76,936
Guoyuan Securities Co. Ltd., Class A.	50,550	52,278
* H World Group Ltd.	95,400	456,719
Haier Smart Home Co. Ltd., Class A.	40,200	139,234
Haier Smart Home Co. Ltd., Class H.	489,999	1,611,357
Hailir Pesticides & Chemicals Group Co. Ltd., Class A.	9,380	24,164
Hainan Drinda New Energy Technology Co. Ltd., Class A.	3,495	53,163
* Hainan Meilan International Airport Co. Ltd., Class H.	103,000	156,192
Hainan Poly Pharm Co. Ltd., Class A.	17,000	48,182
Hainan Strait Shipping Co. Ltd., Class A.	59,000	52,979
Haitian International Holdings Ltd.	305,000	763,931
Haitong Securities Co. Ltd., Class H.	454,000	317,632
Ω Haitong UniTrust International Leasing Co. Ltd., Class H.	622,000	70,109
Hand Enterprise Solutions Co. Ltd., Class A.	36,700	54,583
Hang Zhou Great Star Industrial Co. Ltd., Class A.	31,400	96,678
Hangcha Group Co. Ltd., Class A.	17,072	58,993
Hangxiao Steel Structure Co. Ltd., Class A.	101,700	60,404
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.	57,000	86,286
Hangzhou Chang Chuan Technology Co. Ltd., Class A.	3,500	20,630
Hangzhou Electronic Soul Network Technology Co. Ltd., Class A.	5,800	27,839
Hangzhou First Applied Material Co. Ltd., Class A.	13,566	66,493
Hangzhou Haoyue Personal Care Co. Ltd., Class A.	5,300	34,468
Hangzhou Lion Electronics Co. Ltd., Class A.	9,844	52,990
Hangzhou Onechance Tech Corp., Class A.	5,700	22,318
Hangzhou Oxygen Plant Group Co. Ltd., Class A.	18,800	89,729
Hangzhou Robam Appliances Co. Ltd., Class A.	17,700	72,360
Hangzhou Silan Microelectronics Co. Ltd., Class A.	22,000	94,461
Hangzhou Tigermed Consulting Co. Ltd., Class A.	1,733	16,703
Ω Hangzhou Tigermed Consulting Co. Ltd., Class H.	15,900	103,369
Han's Laser Technology Industry Group Co. Ltd., Class A.	25,800	88,574
Ω Hansoh Pharmaceutical Group Co. Ltd.	254,000	412,455
Haohua Chemical Science & Technology Co. Ltd., Class A.	6,900	34,846
*Ω Harbin Bank Co. Ltd., Class H.	480,000	15,390
Harbin Boshi Automation Co. Ltd., Class A.	14,461	35,591
HBIS Resources Co. Ltd., Class A.	18,300	38,450
Health & Happiness H&H International Holdings Ltd.	152,000	200,416
* Healthcare Co. Ltd., Class A.	15,400	25,055
* Hebei Construction Group Corp. Ltd., Class H.	180,000	18,440
Hefei Meiya Optoelectronic Technology, Inc., Class A.	17,800	65,785
Hefei Urban Construction Development Co. Ltd., Class A.	25,800	28,509
Heilongjiang Agriculture Co. Ltd., Class A.	29,600	60,857
# Hello Group, Inc., Sponsored ADR.	69,983	745,319
Henan Lingrui Pharmaceutical Co., Class A.	26,474	56,455
Henan Mingtai AI Industrial Co. Ltd., Class A.	30,700	67,827
Henan Pinggao Electric Co. Ltd., Class A.	40,800	67,131
Henan Shuanghui Investment & Development Co. Ltd., Class A.	66,159	233,901
Henan Thinker Automatic Equipment Co. Ltd., Class A.	11,480	26,869
* Henan Yicheng New Energy Co. Ltd., Class A.	53,900	39,552
Henan Yuguang Gold & Lead Co. Ltd., Class A.	59,600	58,012
Henan Zhongyuan Expressway Co. Ltd., Class A.	59,500	32,150
Hengan International Group Co. Ltd.	390,500	1,606,244
* Hengdeli Holdings Ltd.	911,200	16,950
Hengdian Group DMEGC Magnetics Co. Ltd., Class A.	38,000	92,710
* Hengli Petrochemical Co. Ltd., Class A.	75,000	163,514
Hengtong Optic-electric Co. Ltd., Class A.	25,000	53,854

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Hengyi Petrochemical Co. Ltd., Class A.....	47,720	\$ 48,797
Hesteel Co. Ltd., Class A.....	300,600	101,443
Hexing Electrical Co. Ltd., Class A.....	20,700	73,524
* Hi Sun Technology China Ltd.....	1,011,000	79,385
Hisense Home Appliances Group Co. Ltd., Class H.....	175,000	453,295
Hithink RoyalFlush Information Network Co. Ltd., Class A.....	5,188	137,459
* Holitech Technology Co. Ltd., Class A.....	89,400	41,052
Homeland Interactive Technology Ltd.....	136,000	31,281
* Hongda Xingye Co. Ltd., Class A.....	143,900	50,192
Hongfa Technology Co. Ltd., Class A.....	13,300	64,665
* Honghua Group Ltd.....	1,396,000	26,117
* Hongli Zhihui Group Co. Ltd., Class A.....	29,100	30,035
*††Ω Honworld Group Ltd.....	72,000	4,728
*Ω Hope Education Group Co. Ltd.....	2,376,000	180,810
* Hopefluent Group Holdings Ltd.....	96,000	19,517
Hopson Development Holdings Ltd.....	645,148	541,395
Hoyuan Green Energy Co. Ltd., Class A.....	16,990	120,750
*Ω Hua Hong Semiconductor Ltd.....	350,000	1,191,771
* Hua Yin International Holdings Ltd.....	115,000	6,209
Huaan Securities Co. Ltd., Class A.....	23,080	17,835
Huadong Medicine Co. Ltd., Class A.....	23,900	145,401
Huafon Chemical Co. Ltd., Class A.....	104,000	108,334
* Huafon Microfibre Shanghai Technology Co. Ltd., Class A.....	57,300	30,408
* Huafu Fashion Co. Ltd., Class A.....	77,300	35,387
Huagong Tech Co. Ltd., Class A.....	10,500	52,890
Hualan Biological Engineering, Inc., Class A.....	25,300	81,599
#* Huanxi Media Group Ltd.....	450,000	60,263
Huapont Life Sciences Co. Ltd., Class A.....	86,950	63,695
Ω Huatai Securities Co. Ltd., Class H.....	194,200	277,099
Huaxi Securities Co. Ltd., Class A.....	64,300	83,097
Huaxia Bank Co. Ltd., Class A.....	148,736	120,780
Huayu Automotive Systems Co. Ltd., Class A.....	70,100	193,842
# Huazhong In-Vehicle Holdings Co. Ltd.....	156,000	47,459
Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	92,800	44,468
Hubei Dinglong Co. Ltd., Class A.....	13,200	41,687
Hubei Feilihua Quartz Glass Co. Ltd., Class A.....	4,650	25,836
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	26,500	97,750
Hubei Xingfa Chemicals Group Co. Ltd., Class A.....	33,700	114,029
Huishang Bank Corp. Ltd., Class H.....	123,900	37,209
Huizhou Desay Sv Automotive Co. Ltd., Class A.....	2,800	61,054
Hunan Aihua Group Co. Ltd., Class A.....	14,000	45,684
Hunan Er-Kang Pharmaceutical Co. Ltd., Class A.....	49,400	22,956
Hunan Gold Corp. Ltd., Class A.....	31,100	54,247
Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	42,600	40,044
Hunan Valin Steel Co. Ltd., Class A.....	121,200	101,856
Hunan Zhongke Electric Co. Ltd., Class A.....	24,000	40,366
Hundsun Technologies, Inc., Class A.....	3,900	22,482
* HUYA, Inc., ADR.....	39,605	135,845
Ω Hygeia Healthcare Holdings Co. Ltd., Class C.....	70,000	455,073
* Hytera Communications Corp. Ltd., Class A.....	61,000	52,958
* HyUnion Holding Co. Ltd., Class A.....	44,700	43,864
* IAT Automobile Technology Co. Ltd., Class A.....	9,400	21,392
#* IBO Technology Co. Ltd.....	152,000	12,709
#*Ω iDreamSky Technology Holdings Ltd.....	357,200	165,495
Iflytek Co. Ltd., Class A.....	2,700	23,771
IKD Co. Ltd., Class A.....	11,600	37,686
#* I-Mab, Sponsored ADR.....	18,909	54,458
Ω IMAX China Holding, Inc.....	66,100	81,149
Imeik Technology Development Co. Ltd., Class A.....	700	46,688

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	11,377,017	\$5,555,710
	283,145	661,020
	115,760	113,151
	56,700	40,963
#Ω	313,000	53,618
	2,200	25,848
*	171,000	19,832
	27,900	27,363
*	345,920	91,588
*	29,800	38,834
	89,100	357,904
	108,359	113,842
*Ω	57,000	59,693
*Ω	53,000	236,986
	26,600	25,346
*	182,000	66,400
	10,500	67,148
	6,700	14,482
	20,880	64,098
	63,000	41,477
#*	144,800	918,032
	10,100	33,577
*	13,900	13,769
#	205,000	31,128
	51,801	241,295
	27,950	71,858
	11,000	36,492
	11,570	73,448
	34,800	160,916
*Ω	58,000	423,997
	195,797	4,053,698
	1,328	20,539
	198,000	29,139
	29,000	55,514
	21,700	59,529
*	39,600	61,156
*	2,842	21,513
	5,500	26,751
*	10,700	23,010
	39,800	40,013
*	10,700	21,424
	9,258	37,673
	14,900	26,212
	302,000	276,942
	19,880	52,901
	79,300	87,759
*	27,300	27,370
	2,800	26,885
	9,826	98,702
*	6,200	20,223
	20,400	31,264
	24,600	33,969
	119,800	66,941
	18,300	47,993
*	24,600	68,290
*	41,800	31,134
	12,614	35,115
	58,100	63,830
	4,900	21,798

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangsu Pacific Quartz Co. Ltd., Class A.....	4,400	\$ 63,292
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A..	48,000	84,795
Jiangsu Shagang Co. Ltd., Class A.....	107,600	63,880
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	49,800	73,373
Jiangsu Sidike New Material Science & Technology Co. Ltd., Class A.....	10,500	27,745
Jiangsu Sopo Chemical Co., Class A.....	27,700	27,415
Jiangsu ToLand Alloy Co. Ltd., Class A.....	11,440	51,066
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	11,040	109,753
Jiangsu Yoke Technology Co. Ltd., Class A.....	2,800	26,691
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	13,100	61,957
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	90,800	58,770
Jiangsu Zhongtian Technology Co. Ltd., Class A.....	35,400	78,038
Jiangxi Bank Co. Ltd., Class H.....	294,500	38,058
Jiangxi Copper Co. Ltd., Class H.....	260,000	436,789
* Jiangxi Fushine Pharmaceutical Co. Ltd., Class A.....	11,200	21,058
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	39,900	47,931
Jiangyin Hengrun Heavy Industries Co. Ltd., Class A.....	17,200	54,733
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	20,600	54,064
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	41,600	30,467
Jiayou International Logistics Co. Ltd., Class A.....	15,033	36,545
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	16,400	40,040
* Jilin Chemical Fibre, Class A.....	59,600	31,042
# Jinchuan Group International Resources Co. Ltd.....	2,068,000	117,031
Jinduicheng Molybdenum Co. Ltd., Class A.....	54,200	87,426
Jingjin Equipment, Inc., Class A.....	13,580	59,267
* Jingrui Holdings Ltd.....	221,000	1,979
#* JinkoSolar Holding Co. Ltd., ADR.....	18,225	773,651
* Jinlei Technology Co. Ltd., Class A.....	7,800	38,267
* Jinneng Holding Shanxi Electric Power Co. Ltd., Class A.....	91,400	43,504
Ω Jiumaojiu International Holdings Ltd.....	357,000	704,555
Jiuzhitang Co. Ltd., Class A.....	24,800	42,604
JL Mag Rare-Earth Co. Ltd., Class A.....	17,920	44,456
JNBY Design Ltd.....	107,000	125,793
Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	46,400	81,707
Joinn Laboratories China Co. Ltd., Class A.....	8,808	34,651
Jointown Pharmaceutical Group Co. Ltd., Class A.....	62,316	86,414
* Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	10,000	49,119
Joy City Property Ltd.....	2,264,000	85,971
Joyoung Co. Ltd., Class A.....	28,300	62,999
*Ω JS Global Lifestyle Co. Ltd.....	686,000	122,206
JSTI Group, Class A.....	36,800	34,054
Ju Teng International Holdings Ltd.....	412,000	61,135
Juewei Food Co. Ltd., Class A.....	8,200	44,079
* Juneyao Airlines Co. Ltd., Class A.....	13,400	34,177
Jushri Technologies, Inc., Class A.....	12,300	24,810
* Jutal Offshore Oil Services Ltd.....	216,000	15,799
*Ω JW Cayman Therapeutics Co. Ltd.....	32,000	11,652
JY Grandmark Holdings Ltd.....	13,000	2,043
* Kaishan Group Co. Ltd., Class A.....	24,500	49,936
*Ω Kangda International Environmental Co. Ltd.....	250,000	12,366
Kangji Medical Holdings Ltd.....	125,500	140,021
Keboda Technology Co. Ltd., Class A.....	1,700	19,289
* Keeson Technology Corp. Ltd., Class A.....	9,984	16,712
Kehua Data Co. Ltd., Class A.....	12,100	59,642
Keshun Waterproof Technologies Co. Ltd., Class A.....	40,400	58,135
* Kidswant Children Products Co. Ltd., Class A.....	22,600	36,398
Kingboard Holdings Ltd.....	414,900	1,154,523
Kingboard Laminates Holdings Ltd.....	709,973	728,448
KingClean Electric Co. Ltd., Class A.....	13,020	50,503

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#*	Kingsoft Cloud Holdings Ltd.....	106,000	\$ 49,080
	Kingsoft Corp. Ltd.....	216,200	930,559
*Ω	Kintor Pharmaceutical Ltd.....	89,000	45,763
*	Ko Yo Chemical Group Ltd.....	2,964,000	47,761
	Konfoong Materials International Co. Ltd., Class A.....	2,600	23,393
*	Kong Sun Holdings Ltd.....	650,000	4,691
*	Konka Group Co. Ltd., Class A.....	48,100	31,845
	KPC Pharmaceuticals, Inc., Class A.....	26,900	67,015
	Kuang-Chi Technologies Co. Ltd., Class A.....	15,700	32,986
	Kunlun Energy Co. Ltd.....	1,626,000	1,330,546
*	Kunlun Tech Co. Ltd., Class A.....	3,800	19,725
	Kunshan Dongwei Technology Co. Ltd., Class A.....	2,852	24,715
	Kunshan Kinglai Hygienic Materials Co. Ltd., Class A.....	10,800	45,972
#*	KWG Group Holdings Ltd.....	660,830	118,171
#*	KWG Living Group Holdings Ltd.....	396,915	50,880
*	Lakala Payment Co. Ltd., Class A.....	25,900	66,632
	Lao Feng Xiang Co. Ltd., Class A.....	12,900	112,804
	Laobaixing Pharmacy Chain JSC, Class A.....	22,412	89,359
*	Launch Tech Co. Ltd., Class H.....	53,500	15,040
	LB Group Co. Ltd., Class A.....	49,500	131,800
	Lee & Man Paper Manufacturing Ltd.....	764,000	265,167
	Lee's Pharmaceutical Holdings Ltd.....	163,500	30,561
Ω	Legend Holdings Corp., Class H.....	374,100	386,245
	Lenovo Group Ltd.....	3,042,000	3,501,915
	Lens Technology Co. Ltd., Class A.....	55,300	95,759
*	Leo Group Co. Ltd., Class A.....	189,800	63,809
	Leoch International Technology Ltd.....	111,000	22,934
	Lepu Medical Technology Beijing Co. Ltd., Class A.....	30,207	88,049
	Levima Advanced Materials Corp., Class A.....	14,200	48,620
*	LexinFintech Holdings Ltd., ADR.....	53,354	160,062
	Leyard Optoelectronic Co. Ltd., Class A.....	46,400	42,173
#*	Li Auto, Inc., ADR.....	5,130	219,564
*	Li Auto, Inc., Class A.....	26,700	573,169
	Li Ning Co. Ltd.....	581,500	3,545,073
	LianChuang Electronic Technology Co. Ltd., Class A.....	55,600	90,785
	Lianhe Chemical Technology Co. Ltd., Class A.....	42,500	61,191
*	Liao Ning Oxiranchem, Inc., Class A.....	23,500	26,301
	Liaoning Cheng Da Co. Ltd., Class A.....	8,900	18,073
	Liaoning Port Co. Ltd., Class H.....	580,000	53,569
	Lier Chemical Co. Ltd., Class A.....	43,792	89,065
*	Lifetech Scientific Corp.....	756,000	264,296
*	LingNan Eco&Culture-Tourism Co. Ltd., Class A.....	36,200	17,221
*	Lingyi iTech Guangdong Co., Class A.....	127,100	109,426
*	Liuzhou Iron & Steel Co. Ltd., Class A.....	71,240	45,208
	Livzon Pharmaceutical Group, Inc., Class H.....	65,571	224,654
	Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	22,600	83,511
	LK Technology Holdings Ltd.....	229,500	248,273
	Loncin Motor Co. Ltd., Class A.....	64,300	47,895
Ω	Longfor Group Holdings Ltd.....	754,500	2,041,246
	Longhua Technology Group Luoyang Co. Ltd., Class A.....	20,300	22,620
	LONGi Green Energy Technology Co. Ltd., Class A.....	97,500	408,569
	Longshine Technology Group Co. Ltd., Class A.....	9,500	29,037
	Lonking Holdings Ltd.....	1,008,000	180,275
	Luenmei Quantum Co. Ltd., Class A.....	59,000	55,740
	Luolai Lifestyle Technology Co. Ltd., Class A.....	45,500	73,083
	Luoniushan Co. Ltd., Class A.....	54,300	52,329
*	Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	29,100	23,268
	Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A.....	8,610	40,724
	Lushang Freda Pharmaceutical Co. Ltd., Class A.....	20,300	29,930

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	64,000	\$ 94,758
	120,218	544,688
*Ω	900,500	422,119
#*	258,000	55,278
	696,000	145,148
	28,400	60,500
	36,600	176,206
#*Ω	192,800	226,754
	1,400	23,619
	14,500	51,849
Ω	332,000	121,205
*Ω	80,160	1,530,264
	42,800	22,250
Ω	173,600	181,401
	4,800	64,135
	66,000	28,224
	31,678	80,061
#*	282,000	171,387
*	374,000	12,217
*	687,644	35,237
Ω	428,000	14,966
	404,000	1,293,220
	70,500	91,814
*	2,134,000	782,923
*Ω	83,000	41,444
	10,200	29,063
*Ω	40,000	12,228
	102,654	638,532
*	111,200	9,025
	32,200	15,631
*††	4,000,000	3,385
*	73,286	41,372
	10,500	50,865
	220,400	112,841
	32,191	61,209
*	67,000	36,390
	32,100	39,288
	44,800	57,055
	27,626	85,088
	26,300	70,455
	78,868	268,613
*	10,831	32,017
	2,000	79,559
*	25,800	40,519
	168,500	334,594
	153,100	3,334,567
	70,000	7,407
	247,500	717,757
	11,200	24,588
*	35,900	62,848
*	140,000	27,345
*	20,300	52,004
	577,000	427,544
	938,000	618,138
	15,891	74,543
	17,700	14,894
	10,600	46,809
	37,000	71,803
	35,893	95,737

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	8,600	\$ 55,992
	8,507	59,857
	8,000	82,367
	12,908	46,123
	21,900	24,672
	63,480	31,649
*	47,020	717,874
#*	20,055	88,041
	11,958	182,001
	24,180	55,116
	61,700	56,247
	32,000	36,334
	12,152	34,597
	18,700	31,602
*	1,151,000	13,804
	20,100	23,829
#*Ω	79,000	97,868
*	20,500	13,157
	103,100	90,463
	22,300	54,635
	9,163	138,055
	13,901	39,659
	109,700	72,487
*	151,400	52,131
	51,000	852,221
Ω	178,800	111,988
*	77,700	99,008
	55,600	62,331
*	24,300	18,900
	13,145	62,668
*	108,000	8,847
	173,000	14,773
*	125,700	70,428
	19,300	54,112
*	122,500	70,508
	414,000	336,127
*	71,280	57,508
*	8,138	730,955
*Ω	122,000	138,412
	534,000	9,308
*	235,900	68,714
	1,229,000	473,151
	14,600	30,699
	5,600	40,044
#Ω	66,825	174,999
	22,700	56,203
*	466,000	15,864
	1,697,582	1,991,133
	262,300	453,032
#*Ω	189,900	503,404
	1,234,500	8,995,476
	14,520	63,220
	86,700	173,004
	1,160,860	278,627
	62,200	332,450
	10,070	29,367
Ω	90,600	257,456
#Ω	1,678,000	1,034,483
*	1,282,687	119,403

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	217,100	\$ 182,467
	89,500	78,522
*	646,000	48,104
	4,312	68,182
*	223,000	19,521
*	298,000	131,095
	7,548	20,531
	51,759	1,033,110
	34,800	38,013
	20,000	43,152
	8,500	29,554
	7,665	51,212
	120,400	67,975
	13,860	36,907
Ω	72,000	38,192
*	202,900	85,208
*	12,300	59,747
*	8,500	23,515
	24,800	33,840
*	384,000	39,390
*	34,095	83,192
	12,720	19,942
	8,260	66,217
#*	320,000	178,135
	48,600	45,509
	6,400	6,984
*	34,300	18,095
	3,669	23,824
Ω	270,607	110,628
#*Ω	630,000	107,438
	57,900	53,834
	34,000	16,819
	10,100	56,524
	9,000	26,697
*	21,100	68,210
*	170,603	72,593
	9,600	24,437
*	91,000	34,393
	52,800	24,621
*	52,700	54,954
	13,500	34,068
	6,400	31,907
*	10,710	38,071
	73,900	160,430
	46,900	73,899
*	68,100	35,855
*	1,700	26,906
	42,104	97,176
	113,200	76,859
	28,803	72,842
	565,000	894,260
	35,700	88,817
	79,857	180,175
	112,300	67,162
*	1,277,333	287,650
*	21,400	49,415
#	173,000	116,673
	72,867	507,987
	3,295	38,945

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	72,900	\$ 69,718
	14,718	42,025
	17,300	38,565
	51,600	72,542
Ω	121,750	243,158
	11,700	31,398
	12,300	54,525
	35,300	32,756
	108,000	47,374
	81,500	79,441
	37,330	176,803
*	45,300	74,579
	20,000	57,891
	19,700	66,460
*	28,700	32,595
*	77,600	28,936
	15,300	6,947
	15,500	17,217
	10,500	38,256
	47,900	59,296
	85,761	144,335
	513,600	663,290
#	87,600	65,949
	116,900	50,148
	54,031	44,109
	19,880	62,541
	37,800	72,487
	7,700	60,530
	13,821	93,001
	24,200	59,975
	172,700	71,822
	16,065	41,562
	98,000	16,482
#	114,000	303,913
	81,000	28,790
	6,490	50,402
	8,232	34,640
	34,500	15,521
	20,300	73,408
Ω	9,800	45,381
	57,300	40,710
	237,000	351,817
	918,400	53,140
*	3,900	25,925
	45,100	34,230
	11,700	81,635
	28,900	54,076
	10,400	14,396
	24,000	83,513
*	33,000	31,058
	39,200	63,691
*	10,600	18,293
	23,100	41,908
	19,200	29,299
	13,700	85,846
	27,900	30,954
	23,800	53,686
	3,931	51,880
	1,784	44,279

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shanghai Moons' Electric Co. Ltd., Class A.....	3,900	\$ 33,099
Shanghai Pioneer Holding Ltd.....	119,000	36,646
Shanghai Pudong Construction Co. Ltd., Class A.....	44,500	42,007
Shanghai Pudong Development Bank Co. Ltd., Class A.....	269,500	287,023
Shanghai Putailai New Energy Technology Co. Ltd., Class A.....	33,353	184,018
Shanghai QiFan Cable Co. Ltd., Class A.....	8,500	53,263
Shanghai RAAS Blood Products Co. Ltd., Class A.....	60,900	60,826
* Shanghai Runda Medical Technology Co. Ltd., Class A.....	21,100	39,727
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	48,100	72,898
Shanghai Sinyang Semiconductor Materials Co. Ltd., Class A.....	9,800	50,946
Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.....	17,036	23,871
Shanghai Tunnel Engineering Co. Ltd., Class A.....	90,800	80,352
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	35,000	59,215
Shanghai Wanye Enterprises Co. Ltd., Class A.....	10,900	28,799
Shanghai Weaver Network Co. Ltd., Class A.....	6,620	67,470
Shanghai Yaoji Technology Co. Ltd., Class A.....	15,500	71,827
Shanghai Yongguan Adhesive Products Corp. Ltd., Class A.....	9,900	20,423
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.....	60,600	64,490
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	17,281	37,728
Shanghai Zijiang Enterprise Group Co. Ltd., Class A.....	63,400	47,328
Shanxi Coking Co. Ltd., Class A.....	102,580	75,289
Shanxi Securities Co. Ltd., Class A.....	59,800	54,520
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	83,500	50,289
* Shanying International Holding Co. Ltd., Class A.....	183,800	60,970
* Shengda Resources Co. Ltd., Class A.....	32,200	58,308
Shenghe Resources Holding Co. Ltd., Class A.....	23,500	41,589
*Ω Shengjing Bank Co. Ltd., Class H.....	128,000	92,795
Shengyi Technology Co. Ltd., Class A.....	38,000	84,788
Shengyuan Environmental Protection Co. Ltd., Class A.....	14,200	35,112
Shennan Circuits Co. Ltd., Class A.....	10,516	112,716
Ω Shenwan Hongyuan Group Co. Ltd., Class H.....	162,400	34,636
Shenyang Xingqi Pharmaceutical Co. Ltd., Class A.....	1,400	35,360
Shenzhen Agricultural Products Group Co. Ltd., Class A.....	62,000	61,539
Shenzhen Airport Co. Ltd., Class A.....	81,000	83,387
Shenzhen Aisidi Co. Ltd., Class A.....	47,700	53,214
* Shenzhen Bauing Construction Holding Group Co. Ltd., Class A.....	33,200	15,714
Shenzhen Capchem Technology Co. Ltd., Class A.....	10,080	68,842
Shenzhen Center Power Tech Co. Ltd., Class A.....	9,100	21,457
Shenzhen Cereals Holdings Co. Ltd., Class A.....	28,900	32,982
Shenzhen Changhong Technology Co. Ltd., Class A.....	9,600	23,654
Shenzhen Click Technology Co. Ltd., Class A.....	13,300	25,416
Shenzhen Colibri Technologies Co. Ltd., Class A.....	9,100	20,644
Shenzhen Das Intellitech Co. Ltd., Class A.....	81,600	39,995
Shenzhen Desay Battery Technology Co., Class A.....	13,225	64,807
Shenzhen Dynanonic Co. Ltd., Class A.....	3,874	59,911
Shenzhen Ellassay Fashion Co. Ltd., Class A.....	10,900	20,177
Shenzhen Envicool Technology Co. Ltd., Class A.....	5,100	20,294
* Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	46,080	68,971
Shenzhen Expressway Corp. Ltd., Class H.....	216,000	186,757
Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.....	15,700	29,763
* Shenzhen FRD Science & Technology Co. Ltd., Class A.....	12,400	27,499
Shenzhen Gas Corp. Ltd., Class A.....	60,600	61,875
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	23,900	37,005
Shenzhen H&T Intelligent Control Co. Ltd., Class A.....	33,800	76,005
Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class A.....	29,000	48,499
Ω Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.....	69,500	38,404
Shenzhen Heungkong Holding Co. Ltd., Class A.....	109,100	35,731
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	39,200	65,703
Shenzhen Inovance Technology Co. Ltd., Class A.....	7,450	74,116

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shenzhen International Holdings Ltd.....	826,417	\$ 775,400
Shenzhen Investment Holdings Bay Area Development Co. Ltd.....	96,500	21,690
Shenzhen Investment Ltd.....	1,610,668	321,460
Shenzhen Jieshun Science & Technology Industry Co. Ltd., Class A.....	14,800	21,939
Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	65,400	49,745
Shenzhen Kaifa Technology Co. Ltd., Class A.....	12,100	32,978
* Shenzhen Kangtai Biological Products Co. Ltd., Class A.....	10,760	44,151
Shenzhen Kedali Industry Co. Ltd., Class A.....	3,900	69,450
Shenzhen Kingkey Smart Agriculture Times Co. Ltd., Class A.....	24,233	70,658
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	19,300	63,367
Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	15,500	72,876
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	24,100	29,255
Shenzhen Leaguer Co. Ltd., Class A.....	28,773	36,615
Shenzhen Megmeet Electrical Co. Ltd., Class A.....	7,200	32,709
Shenzhen Microgate Technology Co. Ltd., Class A.....	34,500	41,457
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	13,200	547,816
Shenzhen MTC Co. Ltd., Class A.....	133,018	98,535
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	105,500	47,405
Shenzhen New Industries Biomedical Engineering Co. Ltd., Class A.....	5,900	46,753
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	65,600	35,173
* Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	104,500	71,907
Shenzhen Properties & Resources Development Group Ltd., Class A.....	17,800	26,008
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	4,987	22,418
Shenzhen SC New Energy Technology Corp., Class A.....	3,200	42,019
Shenzhen SED Industry Co. Ltd., Class A.....	5,000	21,007
Shenzhen Senior Technology Material Co. Ltd., Class A.....	21,543	51,280
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	8,400	32,031
Shenzhen Sunnypol Optoelectronics Co. Ltd., Class A.....	5,000	23,192
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	49,600	83,147
Shenzhen Sunway Communication Co. Ltd., Class A.....	17,300	45,562
Shenzhen Tagen Group Co. Ltd., Class A.....	100,200	86,461
Shenzhen Topband Co. Ltd., Class A.....	49,000	78,818
Shenzhen Transsion Holdings Co. Ltd., Class A.....	3,442	59,143
* Shenzhen Weiguang Biological Products Co. Ltd., Class A.....	4,500	23,068
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	48,800	49,755
* Shenzhen World Union Group, Inc., Class A.....	101,200	43,372
Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	67,416	48,400
Shenzhen Yinghe Technology Co. Ltd., Class A.....	15,900	55,553
Shenzhen Ysstech Info-tech Co. Ltd., Class A.....	17,600	20,598
Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	26,147	94,229
Shenzhen Zhenye Group Co. Ltd., Class A.....	55,400	39,692
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A.....	140,000	113,153
Shenzhou International Group Holdings Ltd.....	116,500	1,236,626
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	47,600	47,926
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	29,713	103,842
*†† Shimao Group Holdings Ltd.....	426,356	83,096
Shinghwa Advanced Material Group Co. Ltd., Class A.....	9,300	78,217
Shinva Medical Instrument Co. Ltd., Class A.....	8,300	33,383
* Shouhang High-Tech Energy Co. Ltd., Class A.....	73,300	33,957
Shui On Land Ltd.....	1,869,521	209,165
* Siasun Robot & Automation Co. Ltd., Class A.....	12,300	23,066
Sichuan Chengfei Integration Technology Corp., Class A.....	8,400	26,519
Sichuan Chuantou Energy Co. Ltd., Class A.....	26,900	54,448
Sichuan Development Lomon Co. Ltd., Class A.....	60,100	72,298
Sichuan Expressway Co. Ltd., Class H.....	284,000	84,270
Sichuan Furong Technology Co. Ltd., Class A.....	11,570	19,590
* Sichuan Haite High-tech Co. Ltd., Class A.....	31,856	43,354
Sichuan Hebang Biotechnology Co. Ltd., Class A.....	281,700	102,986
* Sichuan Hexie Shuangma Co. Ltd., Class A.....	19,600	51,802

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	5,200	\$ 23,602
	25,700	99,397
*	74,800	50,377
*	29,200	59,630
	143,080	197,978
	25,960	56,308
	6,500	16,140
	31,200	77,894
	10,700	73,413
#	1,954,000	191,319
*	348,000	11,639
#Ω	2,135,000	249,830
	2,135,000	968,302
	5,714	23,088
	16,500	56,503
	81,480	65,630
	1,130,000	152,593
	4,500	26,355
*	1,274,400	23,770
	32,300	61,023
	47,214	152,981
	22,300	27,222
	14,214	90,100
#*	1,607,503	97,640
	548,000	211,043
*	1,596,000	244,451
	602,800	1,898,332
	28,678	61,957
	7,200	42,871
	11,300	53,992
	45,800	63,787
	1,128,000	453,842
	291,500	612,482
	20,486	51,255
*	7,180	82,423
	20,500	44,430
	710,945	324,899
	21,600	43,485
*	1,086,412	179,111
*	4,233	52,235
	800,000	23,575
	9,600	18,036
	5,730	36,613
	42,710	54,249
#*††	474,000	22,549
	116,000	77,059
*	484,000	17,047
	669,719	377,197
	1,300	39,894
	20,700	49,637
*	28,200	46,049
*	164,000	17,123
	57,800	47,989
	1,309,000	401,397
#*	470,000	114,015
	27,141	85,413
	14,200	21,252
	7,800	121,897
	121,700	53,661

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	194,500	\$ 1,906,892
	5,580	45,175
*††Ω	120,000	1,062
*	33,300	31,070
*	15,500	13,778
	32,400	74,670
	23,420	62,883
	19,110	49,387
	22,800	43,367
	44,400	139,627
	94,150	65,136
	30,500	54,237
	1,640	42,280
	3,200	15,028
	21,300	35,602
	1,740	21,754
	156,500	105,309
	690,000	79,660
	5,379	31,639
*	10,727	26,528
*	58,137	59,724
	125,030	65,090
	116,000	99,064
*	11,500	24,207
	9,000	27,273
	546,666	279,157
*	118,060	70,957
	61,478	250,509
*	74,600	52,631
	34,400	43,964
	172,000	22,504
	1,110,000	51,016,844
*	143,979	1,006,413
	66,000	37,582
	8,300	24,020
	5,246	57,846
	3,200	40,488
	209,000	109,726
	90,900	72,712
	55,000	35,713
*††	114,000	5,408
	252,000	49,258
	772,000	253,958
	16,000	62,983
	130,000	46,115
	53,800	40,048
	186,000	39,451
	7,200	39,511
	1,068,000	79,598
	18,500	48,465
	79,200	50,668
*	52,549	68,943
#	396,000	443,702
	108,487	106,722
	37,202	49,979
	4,800	16,112
	7,300	53,903
*	27,500	70,164
*	26,700	24,325

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	578,000	\$ 892,599
*	24,600	49,115
	102,000	19,096
	16,800	51,265
	40,120	59,321
	248,944	54,709
	352,000	317,730
*	269,200	653,244
*	74,600	90,502
	40,700	123,917
*	230,000	22,413
	18,200	26,077
*	20,200	42,238
	63,700	38,815
	266,105	121,228
	91,079	444,310
	9,300	19,393
	117,200	45,770
	95,000	8,560
*	4,200	67,917
*	45,000	60,722
Ω	781,000	721,933
	351,996	170,844
*	221,100	71,198
	99,800	78,660
	320,500	615,491
*	420,000	28,034
	31,435	165,917
	43,890	1,801,246
*	22,350	912,837
#*	56,000	42,836
	7,000	21,761
	19,400	38,246
	1,177,140	147,082
Ω	61,500	9,344
#*	18,924	28,764
	8,179	106,875
	33,600	37,155
	665,966	575,788
	23,440	89,605
*	41,000	27,295
	44,627	90,352
	18,000	46,221
	25,800	23,871
*Ω	132,500	124,044
	32,300	102,086
	169,000	341,470
*	93,492	1,760,454
	14,100	53,606
	18,508	42,151
	42,900	40,847
	136,000	48,618
	58,180	797,590
	1,421,000	990,967
	49,720	38,848
	244,000	95,109
	35,000	43,557
	27,414	431,771
#	2,280	35,747

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	340,120	\$ 503,870
	34,700	86,873
	12,640	53,723
*	205,500	36,166
	33,300	45,138
	121,500	323,395
	77,804	78,352
	8,391	62,182
	164,000	384,790
	1,685	24,239
*	27,292	31,932
	20,000	130,292
	10,240	62,324
	25,900	27,714
	38,600	70,031
	7,600	8,342
	3,520	29,034
	16,700	22,717
	35,718	41,101
*	23,000	16,295
	88,478	76,352
	280,000	27,033
	30,430	93,479
	20,700	29,754
*	16,200	47,248
*	71,300	71,928
	4,700	27,192
	131,500	130,194
	31,476	107,963
Ω	293,000	172,013
	108,100	85,857
	49,800	78,269
	4,100	77,399
	8,094	16,853
	25,350	68,212
	100,500	111,628
	18,000	47,282
	29,700	79,442
	36,978	98,811
	73,000	85,056
	10,800	47,958
	36,400	22,167
	18,800	22,890
	9,500	30,135
#*Ω	1,853,000	2,947,903
	14,600	54,549
*	432,000	16,809
*	36,600	62,807
	414,493	77,255
	49,000	42,118
*	162,000	62,847
	215,000	162,974
	11,400	44,670
	9,700	21,362
	19,600	20,309
#*	253,200	501,939
*	67,900	32,610
	7,240	50,974
	84,299	50,877

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	885,307	\$ 272,762
	1,138,283	1,236,000
	136,100	84,276
	16,000	33,296
*	93,600	998,424
	716,826	798,864
	14,300	45,470
*	30,350	62,218
Ω	354,000	805,583
*	35,500	34,984
	173,000	10,934
	11,900	74,364
Ω	67,500	103,750
	9,800	58,943
	3,100	37,137
	8,500	29,862
	27,500	57,329
	17,520	45,666
	26,200	102,789
*	31,800	22,355
	4,800	23,034
	25,300	44,442
*	28,000	68,719
	15,179	79,965
	51,436	48,928
	46,360	42,012
*Ω	179,000	172,871
	19,026	101,271
	208,000	479,179
	53,280	97,566
	88,000	22,149
*	34,424	92,256
#Ω	573,000	65,075
	29,700	106,628
	67,100	109,020
	13,099	99,388
	16,200	42,835
	68,400	39,356
	41,200	41,183
*	10,100	18,921
	73,400	161,671
*	9,456	21,622
	797,058	1,051,862
	348,752	189,087
	67,580	4,138,943
	78,492	114,238
	101,700	211,669
	5,798	43,705
	45,300	76,849
*	15,252	206,355
	25,400	59,230
	10,900	25,662
	39,400	76,648
	14,742	54,200
	3,600	146,303
	318,000	458,744
	11,830	31,744
	146,600	88,247
*	68,700	50,841

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Cfmoto Power Co. Ltd., Class A.....	1,900	\$ 39,797
Zhejiang China Commodities City Group Co. Ltd., Class A.....	46,200	55,046
Zhejiang Chint Electric Co. Ltd., Class A.....	30,300	120,257
Zhejiang Communications Technology Co. Ltd., Class A.....	100,800	63,105
Zhejiang Crystal-Optech Co. Ltd., Class A.....	23,800	38,322
Zhejiang Dahua Technology Co. Ltd., Class A.....	9,000	27,677
Zhejiang Dingli Machinery Co. Ltd., Class A.....	7,840	64,851
Zhejiang Expressway Co. Ltd., Class H.....	430,000	345,375
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A.....	25,800	43,735
Zhejiang Hailiang Co. Ltd., Class A.....	42,600	73,773
Zhejiang HangKe Technology, Inc.Co., Class A.....	9,268	39,460
Zhejiang Hangmin Co. Ltd., Class A.....	25,400	29,535
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	50,600	56,022
Zhejiang Huace Film & Television Co. Ltd., Class A.....	60,200	57,703
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	36,010	92,825
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	24,440	172,622
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	63,100	85,584
Zhejiang Jianfeng Group Co. Ltd., Class A.....	9,500	16,085
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	12,100	32,870
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	10,500	43,197
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	14,400	124,623
* Zhejiang Jingu Co. Ltd., Class A.....	31,000	32,832
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	37,420	61,272
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	30,200	26,521
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	25,400	63,062
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	22,800	86,068
Zhejiang Juhua Co. Ltd., Class A.....	48,400	101,130
Zhejiang Longsheng Group Co. Ltd., Class A.....	31,300	42,368
Zhejiang Medicine Co. Ltd., Class A.....	41,500	65,510
Zhejiang Meida Industrial Co. Ltd., Class A.....	35,200	55,087
* Zhejiang Narada Power Source Co. Ltd., Class A.....	7,800	19,196
Zhejiang NHU Co. Ltd., Class A.....	55,176	127,547
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	114,340	68,028
Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	9,572	53,726
* Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	18,800	46,778
Zhejiang Runtu Co. Ltd., Class A.....	45,300	44,915
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A.....	23,840	93,057
Zhejiang Semir Garment Co. Ltd., Class A.....	63,000	57,227
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	46,800	46,466
Zhejiang Supor Co. Ltd., Class A.....	12,600	88,251
Zhejiang Tiantie Industry Co. Ltd., Class A.....	32,580	34,505
* Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	7,520	25,036
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	74,300	67,845
* Zhejiang Wanliyang Co. Ltd., Class A.....	39,600	52,137
Zhejiang Wanma Co. Ltd., Class A.....	37,600	58,214
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	35,294	89,861
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	26,400	80,187
* Zhejiang Windey Co. Ltd., Class A.....	24,310	45,419
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	7,800	41,358
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	45,640	75,079
Zhejiang Yankon Group Co. Ltd., Class A.....	34,200	17,860
Zhejiang Yasha Decoration Co. Ltd., Class A.....	33,700	24,164
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	25,000	60,224
Zhejiang Yongtai Technology Co. Ltd., Class A.....	35,600	76,835
Zhende Medical Co. Ltd., Class A.....	10,200	41,290
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	143,600	131,219
Zheshang Securities Co. Ltd., Class A.....	45,000	68,492
Zhihu, Inc.....	3,400	8,666
* Zhong An Group Ltd.....	906,000	18,812

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	227,300	\$ 744,901
Zhongji Innolight Co. Ltd., Class A.....	2,700	48,434
Zhongjin Gold Corp. Ltd., Class A.....	80,400	119,897
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	91,800	73,291
Zhongshan Public Utilities Group Co. Ltd., Class A.....	32,000	36,291
Zhongsheng Group Holdings Ltd.....	248,000	871,337
Zhongtai Securities Co. Ltd., Class A.....	51,600	55,817
* Zhongtian Financial Group Co. Ltd., Class A.....	321,400	17,989
Zhongyu Energy Holdings Ltd.....	283,455	205,433
#*Ω Zhou Hei Ya International Holdings Co. Ltd.....	447,000	188,391
#* Zhuguang Holdings Group Co. Ltd.....	604,000	53,568
* Zhuhai Bojay Electronics Co. Ltd., Class A.....	2,300	11,798
Zhuhai Huafa Properties Co. Ltd., Class A.....	34,765	53,620
Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	89,650	357,397
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	9,900	53,990
Zhuzhou Kibing Group Co. Ltd., Class A.....	81,900	105,086
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	293,000	160,413
ZTE Corp., Class H.....	106,120	388,381
ZTO Express Cayman, Inc., ADR.....	52,403	1,456,803
ZTO Express Cayman, Inc.....	7,650	211,888
TOTAL CHINA.....		<u>401,085,982</u>
COLOMBIA — (0.1%)		
BAC Holding International Corp.....	314,764	17,781
Banco de Bogota SA.....	14,751	114,743
Bancolombia SA, Sponsored ADR.....	10,988	335,793
Bancolombia SA.....	20,965	178,478
Bolsa de Valores de Colombia.....	3,425	8,211
Celsia SA ESP.....	129,268	87,036
* CEMEX Latam Holdings SA.....	49,384	42,721
Corp. Financiera Colombiana SA.....	43,135	168,974
Ecopetrol SA.....	316,126	184,790
Grupo de Inversiones Suramericana SA.....	1,700	16,042
Grupo Energia Bogota SA ESP.....	253,613	114,161
Grupo Nutresa SA.....	1,494	19,356
Interconexion Electrica SA ESP.....	50,019	219,033
Mineros SA.....	75,622	36,837
Promigas SA ESP.....	7,608	9,127
TOTAL COLOMBIA.....		<u>1,553,083</u>
CZECH REPUBLIC — (0.1%)		
Komerčni Banka AS.....	12,854	420,972
Ω Moneta Money Bank AS.....	99,627	391,720
TOTAL CZECH REPUBLIC.....		<u>812,692</u>
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.....	335,067	403,318
* EFG Holding S.A.E., GDR.....	12,263	9,445
TOTAL EGYPT.....		<u>412,763</u>
GREECE — (0.5%)		
* Aegean Airlines SA.....	17,670	253,686
* Alpha Services & Holdings SA.....	392,107	706,149
Athens Water Supply & Sewage Co. SA.....	14,835	112,830
Autohellas Tourist & Trading SA.....	10,750	161,399
Avax SA.....	23,987	41,614
Bank of Greece.....	9,862	185,464

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
* Ellaktor SA.....	32,777	\$ 90,038
ElvalHalcor SA.....	30,835	76,548
Entersoft SA Software Development & Related Services Co.....	3,565	23,768
Epsilon Net SA.....	6,513	69,963
* Eurobank Ergasias Services & Holdings SA, Class A.....	535,140	934,831
*†† FF Group.....	11,777	0
Fourlis Holdings SA.....	19,693	106,033
GEK Terna Holding Real Estate Construction SA.....	24,768	390,472
Hellenic Exchanges - Athens Stock Exchange SA.....	9,416	59,917
Hellenic Telecommunications Organization SA.....	26,133	412,430
Helleniq Energy Holdings SA.....	23,762	211,146
Holding Co. ADMIE IPTO SA.....	35,459	93,134
Ideal Holdings SA.....	2,762	16,023
Intracom Holdings SA.....	17,381	39,936
* Intracom SA Technical & Steel Constructions.....	10,661	38,558
JUMBO SA.....	17,724	528,869
Kri-Kri Milk Industry SA.....	1,705	16,311
* LAMDA Development SA.....	30,571	239,175
Motor Oil Hellas Corinth Refineries SA.....	22,507	568,806
Mytilineos SA.....	14,552	605,593
* National Bank of Greece SA.....	91,442	629,733
* Piraeus Financial Holdings SA.....	117,081	443,470
Piraeus Port Authority SA.....	3,226	81,505
Quest Holdings SA.....	6,597	47,164
Sarantis SA.....	7,247	60,641
Terna Energy SA.....	3,851	73,922
Thrace Plastics Holding & Co.....	9,984	57,324
TOTAL GREECE.....		<u>7,376,452</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
*†† CTEG.....	882,000	0
*†† DBA Telecommunication (Asia) Holdings Ltd.....	112,000	0
* Kai Yuan Holdings Ltd.....	1,320,000	3,224
* Tongda Group Holdings Ltd.....	1,364,999	16,876
†† Untrade.Ch Wood Opti.....	164,000	3,550
#*†† Untrade.Lumena Newmat.....	23,400	0
TOTAL HONG KONG.....		<u>23,650</u>
HUNGARY — (0.2%)		
#* 4iG Nyrt.....	18,019	35,644
Magyar Telekom Telecommunications PLC.....	130,872	155,613
# MASTERPLAST Nyrt.....	1,200	9,899
MOL Hungarian Oil & Gas PLC.....	149,325	1,178,876
#* Opus Global Nyrt.....	113,275	70,528
OTP Bank Nyrt.....	24,572	893,588
TOTAL HUNGARY.....		<u>2,344,148</u>
INDIA — (15.6%)		
360 ONE WAM Ltd.....	70,599	447,569
* 3i Infotech Ltd.....	36,203	15,434
3M India Ltd.....	211	73,785
Aarti Industries Ltd.....	57,016	324,742
* Aarti Pharmalabs Ltd.....	14,254	60,667
* Aavas Financiers Ltd.....	10,212	193,000
ABB India Ltd.....	5,992	332,411

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Action Construction Equipment Ltd.....	17,387	\$ 153,322
* Adani Green Energy Ltd.....	15,924	211,482
Adani Ports & Special Economic Zone Ltd.....	86,877	820,557
Adani Total Gas Ltd.....	20,790	168,119
* Adani Transmission Ltd.....	19,563	195,043
ADF Foods Ltd.....	4,598	61,479
* Aditya Birla Capital Ltd.....	224,046	532,889
Advanced Enzyme Technologies Ltd.....	19,244	77,045
Aegis Logistics Ltd.....	72,228	337,527
* Affle India Ltd.....	3,312	43,372
AGI Greenpac Ltd.....	11,808	89,874
Agro Tech Foods Ltd.....	3,238	33,938
Ahluwalia Contracts India Ltd.....	14,434	126,896
AIA Engineering Ltd.....	12,250	519,000
Ajanta Pharma Ltd.....	20,197	417,760
Akzo Nobel India Ltd.....	4,369	147,549
Alembic Ltd.....	38,303	38,681
Alembic Pharmaceuticals Ltd.....	28,109	264,626
Alkyl Amines Chemicals.....	4,697	139,749
Allcargo Logistics Ltd.....	41,140	156,699
Allcargo Terminals Ltd.....	41,140	30,703
* Alok Industries Ltd.....	422,420	75,524
Amara Raja Batteries Ltd.....	56,052	432,059
* Amber Enterprises India Ltd.....	5,665	166,900
Ambika Cotton Mills Ltd.....	353	6,672
Amrutanjan Health Care Ltd.....	6,756	54,220
Anant Raj Ltd.....	55,047	135,436
Andhra Paper Ltd.....	4,222	21,820
Andhra Sugars Ltd.....	35,170	46,827
Angel One Ltd.....	13,889	260,872
Apar Industries Ltd.....	9,235	421,814
Apcotex Industries Ltd.....	8,905	53,977
APL Apollo Tubes Ltd.....	37,205	715,435
Apollo Tyres Ltd.....	219,043	1,153,715
* Arvind Fashions Ltd.....	23,253	92,117
* Arvind Ltd.....	87,072	145,676
* Arvind SmartSpaces Ltd.....	3,774	16,203
Asahi India Glass Ltd.....	25,092	176,163
Ashiana Housing Ltd.....	14,599	36,628
Ashok Leyland Ltd.....	262,359	587,133
* Ashoka Buildcon Ltd.....	87,239	106,104
Asian Paints Ltd.....	61,000	2,504,125
Astec Lifesciences Ltd.....	2,277	35,031
Astral Ltd.....	27,004	649,411
AstraZeneca Pharma India Ltd.....	330	15,507
Atul Ltd.....	6,479	535,703
Ω AU Small Finance Bank Ltd.....	29,248	260,838
AurionPro Solutions Ltd.....	2,731	38,013
Automotive Axles Ltd.....	1,880	49,103
Avadh Sugar & Energy Ltd.....	1,870	13,307
Avanti Feeds Ltd.....	25,345	125,565
*Ω Avenue Supermarts Ltd.....	11,379	519,791
Axis Bank Ltd.....	493,005	5,729,538
Bajaj Auto Ltd.....	14,542	873,900
Bajaj Consumer Care Ltd.....	43,626	115,330
Bajaj Finance Ltd.....	26,677	2,369,534
Bajaj Finserv Ltd.....	31,591	613,524
* Bajaj Hindusthan Sugar Ltd.....	432,055	85,542
Bajaj Holdings & Investment Ltd.....	6,524	595,457

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Balaji Amines Ltd.....	4,328	\$ 115,397
Balkrishna Industries Ltd.....	23,180	716,590
Balmer Lawrie & Co. Ltd.....	37,385	69,394
Balrampur Chini Mills Ltd.....	70,130	344,890
Banco Products India Ltd.....	7,680	33,088
*Ω Bandhan Bank Ltd.....	141,251	385,218
Bank of Baroda.....	182,964	450,705
Bank of India.....	146,663	152,693
Bank of Maharashtra.....	321,460	131,574
Bannari Amman Sugars Ltd.....	1,587	54,634
BASF India Ltd.....	4,643	154,933
Bata India Ltd.....	20,168	426,846
* BEML Land Assets Ltd.....	8,125	15,639
Berger Paints India Ltd.....	51,050	424,973
* BF Utilities Ltd.....	5,676	26,057
Bhansali Engineering Polymers Ltd.....	56,361	59,373
Bharat Bijlee Ltd.....	1,695	78,104
Bharat Forge Ltd.....	68,252	772,366
Bharat Petroleum Corp. Ltd.....	121,050	555,198
Bharat Rasayan Ltd.....	436	47,743
Bharti Airtel Ltd.....	517,353	5,597,252
Biocon Ltd.....	98,323	307,677
Birlasoft Ltd.....	84,675	439,618
* Black Box Ltd.....	9,130	22,334
BLS International Services Ltd.....	31,868	93,241
Blue Dart Express Ltd.....	1,912	156,580
Blue Star Ltd.....	38,182	364,428
Bombay Burmah Trading Co.....	14,764	204,525
* Bombay Dyeing & Manufacturing Co. Ltd.....	21,514	29,682
* Borosil Ltd.....	7,671	43,237
Bosch Ltd.....	813	187,479
Brigade Enterprises Ltd.....	52,909	381,176
Brightcom Group Ltd.....	552,709	168,769
Britannia Industries Ltd.....	20,607	1,205,222
BSE Ltd.....	34,550	341,756
* Camlin Fine Sciences Ltd.....	32,194	61,379
Can Fin Homes Ltd.....	39,938	364,888
Canara Bank.....	100,441	421,126
* Capaci'e Infraprojects Ltd.....	11,340	30,381
Carborundum Universal Ltd.....	41,823	615,035
Care Ratings Ltd.....	10,849	95,963
* Cartrade Tech Ltd.....	2,050	12,521
Castrol India Ltd.....	148,816	261,979
CCL Products India Ltd.....	41,644	310,997
Ceat Ltd.....	12,032	362,993
* Central Bank of India Ltd.....	229,953	84,855
Central Depository Services India Ltd.....	21,603	323,571
Century Enka Ltd.....	9,604	50,215
Century Plyboards India Ltd.....	25,804	207,055
Century Textiles & Industries Ltd.....	22,804	299,841
Cera Sanitaryware Ltd.....	1,761	162,664
CG Power & Industrial Solutions Ltd.....	196,112	956,658
Chambal Fertilisers & Chemicals Ltd.....	114,070	384,759
Chennai Petroleum Corp. Ltd.....	20,061	98,384
†† Chennai Super Kings Cricket Ltd.....	130,176	668
Cholamandalam Financial Holdings Ltd.....	52,084	617,044
Cholamandalam Investment & Finance Co. Ltd.....	104,291	1,438,764
CIE Automotive India Ltd.....	56,642	350,195
Cigniti Technologies Ltd.....	6,994	66,550

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
City Union Bank Ltd.....	196,219	\$ 318,843
Coforge Ltd.....	16,089	921,784
Colgate-Palmolive India Ltd.....	30,342	743,945
Computer Age Management Services Ltd.....	11,745	336,400
Confidence Petroleum India Ltd.....	13,985	13,567
Container Corp. of India Ltd.....	58,777	496,651
Coromandel International Ltd.....	61,871	776,738
* Cosmo First Ltd.....	8,890	67,114
* CreditAccess Grameen Ltd.....	28,525	506,730
CRISIL Ltd.....	7,019	333,955
Crompton Greaves Consumer Electricals Ltd.....	137,444	491,795
* CSB Bank Ltd.....	34,895	126,595
Cummins India Ltd.....	19,415	464,622
Cyient Ltd.....	27,207	486,733
* D B Realty Ltd.....	41,589	43,487
Dabur India Ltd.....	84,453	592,060
Dalmia Bharat Sugar & Industries Ltd.....	9,275	42,766
Datamatics Global Services Ltd.....	4,975	33,782
DB Corp. Ltd.....	34,520	92,032
DCB Bank Ltd.....	102,609	153,349
DCM Shriram Ltd.....	20,420	208,554
DCW Ltd.....	83,262	45,389
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	33,488	222,405
Deepak Nitrite Ltd.....	24,478	597,819
* DEN Networks Ltd.....	51,698	26,423
Dhampur Sugar Mills Ltd.....	17,159	57,597
* Dhani Services Ltd.....	83,701	38,289
Dhanuka Agritech Ltd.....	7,353	67,548
Digidrive Distributors Ltd.....	1,740	2,851
Ω Dilip Buildcon Ltd.....	22,705	73,793
* Dish TV India Ltd.....	920,879	198,545
* Dishman Carbogen Amcis Ltd.....	29,525	57,123
Divi's Laboratories Ltd.....	24,723	1,113,465
Dixon Technologies India Ltd.....	13,472	675,865
DLF Ltd.....	89,747	565,054
Dollar Industries Ltd.....	4,718	24,911
Ω Dr Lal PathLabs Ltd.....	15,316	432,536
Dwarikesh Sugar Industries Ltd.....	48,045	53,684
Dynamatic Technologies Ltd.....	1,424	68,613
eClerx Services Ltd.....	12,947	272,189
Edelweiss Financial Services Ltd.....	245,480	142,422
Eicher Motors Ltd.....	20,088	823,177
EID Parry India Ltd.....	50,617	304,844
* EIH Associated Hotels.....	5,499	33,374
* EIH Ltd.....	62,367	161,181
Electrosteel Castings Ltd.....	224,823	160,685
Elgi Equipments Ltd.....	54,064	353,393
Emami Ltd.....	86,856	487,216
Ω Endurance Technologies Ltd.....	12,236	250,578
Engineers India Ltd.....	168,805	324,348
EPL Ltd.....	57,101	157,657
*Ω Equitas Small Finance Bank Ltd.....	170,899	197,716
Ω Eris Lifesciences Ltd.....	16,152	156,184
ESAB India Ltd.....	1,718	101,031
Escorts Kubota Ltd.....	14,835	459,550
Everest Industries Ltd.....	4,404	51,442
Everest Kanto Cylinder Ltd.....	17,733	25,511
Excel Industries Ltd.....	2,718	30,265
* Exide Industries Ltd.....	230,270	704,313

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* FDC Ltd.....	31,187	\$ 130,622
Federal Bank Ltd.....	814,343	1,347,571
FIEM Industries Ltd.....	2,291	53,645
Filatex India Ltd.....	92,478	43,403
Fine Organic Industries Ltd.....	2,709	148,875
Finolex Cables Ltd.....	33,325	429,339
Finolex Industries Ltd.....	142,320	346,351
Firstsource Solutions Ltd.....	143,548	253,235
Force Motors Ltd.....	2,387	74,119
Gabriel India Ltd.....	37,453	102,638
GAIL India Ltd.....	790,881	1,150,876
Galaxy Surfactants Ltd.....	4,294	142,600
* Ganesh Housing Corp. Ltd.....	7,737	42,184
Garware Technical Fibres Ltd.....	4,078	155,241
Gateway Distriparks Ltd.....	141,906	135,949
* Gati Ltd.....	16,070	28,045
Ω General Insurance Corp. of India.....	48,305	121,148
Genus Power Infrastructures Ltd.....	45,109	100,155
GHCL Ltd.....	44,127	286,470
GHCL Textiles Ltd.....	44,127	40,453
GIC Housing Finance Ltd.....	24,441	59,628
Gillette India Ltd.....	2,641	181,293
GlaxoSmithKline Pharmaceuticals Ltd.....	14,084	241,357
GMM Pfaudler Ltd.....	4,323	77,427
* GMR Airports Infrastructure Ltd.....	649,783	408,478
Ω Godrej Agrovet Ltd.....	16,911	99,858
* Godrej Consumer Products Ltd.....	33,762	426,799
* Godrej Industries Ltd.....	27,030	156,872
* Godrej Properties Ltd.....	16,820	357,026
Goodyear India Ltd.....	3,147	54,046
Granules India Ltd.....	78,534	308,821
Graphite India Ltd.....	29,753	156,994
Grasim Industries Ltd.....	44,390	998,582
Grauer & Weil India Ltd.....	37,223	52,519
* Gravita India Ltd.....	6,556	53,849
Great Eastern Shipping Co. Ltd.....	53,237	511,626
Greaves Cotton Ltd.....	24,260	40,179
Greenlam Industries Ltd.....	13,155	77,482
Greenpanel Industries Ltd.....	24,209	99,659
Greenply Industries Ltd.....	26,592	54,726
Grindwell Norton Ltd.....	13,345	377,063
Gujarat Alkalies & Chemicals Ltd.....	11,190	89,774
Gujarat Ambuja Exports Ltd.....	44,069	140,297
Gujarat Fluorochemicals Ltd.....	8,661	287,038
Gujarat Gas Ltd.....	33,997	199,997
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	55,142	398,338
Gujarat Pipavav Port Ltd.....	144,453	219,901
Gujarat State Fertilizers & Chemicals Ltd.....	91,799	184,070
Gujarat State Petronet Ltd.....	198,246	698,596
Gulf Oil Lubricants India Ltd.....	6,831	43,762
Happiest Minds Technologies Ltd.....	18,103	203,923
* Hathway Cable & Datacom Ltd.....	233,385	45,255
Hatsun Agro Product Ltd.....	22,928	288,900
Havells India Ltd.....	34,877	566,701
HBL Power Systems Ltd.....	37,896	88,825
HCL Technologies Ltd.....	180,427	2,450,051
Ω HDFC Asset Management Co. Ltd.....	18,568	572,606
HDFC Bank Ltd.....	594,699	11,930,552
Ω HDFC Life Insurance Co. Ltd.....	31,476	247,719

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
HEG Ltd.....	7,011	\$ 153,936
Heritage Foods Ltd.....	27,458	82,450
Hero MotoCorp Ltd.....	40,506	1,582,344
Hester Biosciences Ltd.....	1,956	40,592
* Heubach Colorants India Ltd.....	7,185	37,787
HFCL Ltd.....	411,000	318,825
HG Infra Engineering Ltd.....	11,008	127,013
Hikal Ltd.....	25,013	86,224
HIL Ltd.....	2,556	95,608
Himadri Speciality Chemical Ltd.....	135,759	232,160
Hinduja Global Solutions Ltd.....	5,622	72,019
* Hindustan Construction Co. Ltd.....	299,215	70,488
Hindustan Copper Ltd.....	93,901	161,905
* Hindustan Oil Exploration Co. Ltd.....	24,931	69,225
Hindustan Unilever Ltd.....	68,759	2,140,881
Hitachi Energy India Ltd.....	3,368	161,524
Hle Glascoat Ltd.....	4,365	34,175
Honda India Power Products Ltd.....	1,898	50,787
Honeywell Automation India Ltd.....	125	65,067
Huhtamaki India Ltd.....	11,366	36,224
I G Petrochemicals Ltd.....	5,939	31,345
ICICI Bank Ltd., Sponsored ADR.....	151,112	3,712,834
ICICI Bank Ltd.....	331,769	4,038,165
Ω ICICI Lombard General Insurance Co. Ltd.....	41,899	705,343
Ω ICICI Prudential Life Insurance Co. Ltd.....	27,826	195,638
Ω ICICI Securities Ltd.....	36,752	284,354
* IDFC First Bank Ltd.....	918,345	975,698
IDFC Ltd.....	610,819	880,793
* IFB Industries Ltd.....	2,707	27,383
IIFL Finance Ltd.....	85,983	618,261
IIFL Securities Ltd.....	90,784	72,756
* Indiabulls Housing Finance Ltd.....	117,853	205,317
* Indiabulls Real Estate Ltd.....	183,791	154,562
Indian Bank.....	71,044	301,630
Ω Indian Energy Exchange Ltd.....	185,763	277,503
Indian Hotels Co. Ltd.....	63,746	306,037
Indian Oil Corp. Ltd.....	453,129	517,932
* Indian Overseas Bank.....	405,204	129,710
Indian Railway Catering & Tourism Corp. Ltd.....	34,216	266,461
Ω Indian Railway Finance Corp. Ltd.....	164,922	77,033
Indo Count Industries Ltd.....	32,201	85,643
Indoco Remedies Ltd.....	18,298	70,564
Indraprastha Gas Ltd.....	67,045	377,630
* Indus Towers Ltd.....	293,271	614,181
IndusInd Bank Ltd.....	64,515	1,113,846
* Infibeam Avenues Ltd.....	318,648	59,144
Info Edge India Ltd.....	12,605	702,291
Infosys Ltd., Sponsored ADR.....	74,594	1,242,736
Infosys Ltd.....	587,115	9,710,957
Ingersoll Rand India Ltd.....	3,630	127,471
* Inox Wind Ltd.....	43,976	113,105
Insecticides India Ltd.....	6,655	34,712
Intellect Design Arena Ltd.....	30,927	250,811
*Ω InterGlobe Aviation Ltd.....	17,175	541,593
IOL Chemicals & Pharmaceuticals Ltd.....	15,970	76,316
IRB Infrastructure Developers Ltd.....	387,980	125,224
Ω IRCON International Ltd.....	133,176	157,243
ISGEC Heavy Engineering Ltd.....	9,572	85,628
ITD Cementation India Ltd.....	35,112	79,263

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* ITI Ltd.....	44,904	\$ 61,350
J Kumar Infraprojects Ltd.....	16,914	74,466
Jagran Prakashan Ltd.....	39,685	49,593
* Jammu & Kashmir Bank Ltd.	135,881	111,375
Jamna Auto Industries Ltd.....	77,319	105,419
JB Chemicals & Pharmaceuticals Ltd.....	16,021	489,783
JBM Auto Ltd.....	9,422	160,032
Jindal Poly Films Ltd.....	6,081	46,779
Jindal Saw Ltd.....	99,518	397,060
Jindal Stainless Ltd.....	248,207	1,215,077
JK Paper Ltd.....	51,275	206,422
JK Tyre & Industries Ltd.....	58,717	189,857
JM Financial Ltd.....	203,225	192,857
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	2,268	26,392
JTEKT India Ltd.....	28,591	54,239
Jubilant Foodworks Ltd.....	104,112	607,210
Jubilant Pharmova Ltd.....	38,331	176,341
* Just Dial Ltd.....	7,483	70,281
Jyothy Labs Ltd.....	67,578	254,852
Kajaria Ceramics Ltd.....	35,017	613,418
Kalpataru Projects International Ltd.....	54,286	414,626
Kalyani Steels Ltd.....	14,785	76,479
Kansai Nerolac Paints Ltd.....	60,162	245,162
Karnataka Bank Ltd.	104,028	262,950
Karur Vysya Bank Ltd.	221,304	336,486
Kaveri Seed Co. Ltd.....	12,371	87,716
KCP Ltd.	41,924	58,779
KEC International Ltd.....	54,837	423,692
KEI Industries Ltd.....	26,810	793,177
Kennametal India Ltd.....	2,843	96,915
* Kesoram Industries Ltd.....	99,249	87,005
Kewal Kiran Clothing Ltd.....	5,632	45,607
Kirloskar Brothers Ltd.....	13,274	123,858
Kirloskar Ferrous Industries Ltd.....	32,419	205,390
Kirloskar Oil Engines Ltd.....	25,693	141,030
Kitex Garments Ltd.....	10,427	24,407
KNR Constructions Ltd.....	78,899	237,774
Kolte-Patil Developers Ltd.....	8,477	44,576
Kotak Mahindra Bank Ltd.....	165,108	3,731,996
KPIT Technologies Ltd.....	80,994	1,070,340
KPR Mill Ltd.....	41,466	322,615
KRBL Ltd.....	33,562	159,375
Krsnaa Diagnostics Ltd.....	1,532	9,731
KSB Ltd.....	5,950	163,054
L&T Finance Holdings Ltd.....	291,711	469,106
Ω L&T Technology Services Ltd.....	8,883	436,647
LA Opala RG Ltd.....	10,121	58,017
Lakshmi Machine Works Ltd.....	1,027	176,311
Ω Laurus Labs Ltd.....	144,854	620,067
LG Balakrishnan & Bros Ltd.....	13,711	176,754
LIC Housing Finance Ltd.....	169,821	862,561
LT Foods Ltd.....	85,633	187,022
Ω LTIMindtree Ltd.....	16,533	986,868
Lumax Auto Technologies Ltd.....	17,711	80,485
Lumax Industries Ltd.....	889	22,740
* LUX Industries Ltd.....	2,738	53,216
Mahanagar Gas Ltd.....	19,385	264,165
Maharashtra Scooters Ltd.....	166	11,305
Maharashtra Seamless Ltd.....	28,184	184,117

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	183,170	\$ 664,947
	179,422	3,218,813
*	26,275	108,509
	36,794	231,149
Ω	12,172	53,262
	5,012	71,707
	53,471	84,097
	314,625	533,284
	128,924	882,019
	4,536	541,638
Ω	7,877	75,450
	7,127	175,066
*	12,691	30,815
	9,705	61,372
	6,171	141,837
	4,939	57,120
	65,639	65,225
Ω	10,176	169,824
	35,037	131,626
Ω	29,936	123,332
	5,988	78,024
	7,517	79,196
	504,270	366,867
	24,173	246,787
	22,834	636,143
	1,542	20,389
	416	519,358
	10,283	114,944
	5,502	111,476
	46,432	767,265
	41,491	36,043
	6,681	347,998
	44,640	77,923
	274,103	155,163
	3,866	37,493
	11,313	96,584
	4,490	189,724
	10,393	107,882
	36,285	138,194
*	36,285	36,229
	2,955	98,695
Ω	60,398	230,939
	46,637	126,045
	34,282	104,639
	4,452	60,524
	2,727	81,132
	24,331	331,159
	9,734	94,897
	9,743	461,077
	82,690	147,872
	47,665	133,968
	86,102	46,100
*	4,300	22,767
	3,782	36,618
*	41,994	45,835
*	353	16,949
	1,594	736,656
	116,684	84,908
	12,821	44,797

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
*Ω Parag Milk Foods Ltd.....	20,587	\$ 43,280
* Patel Engineering Ltd.....	180,394	96,367
* PC Jeweller Ltd.....	106,159	37,858
PCBL Ltd.....	107,984	207,294
Persistent Systems Ltd.....	17,331	1,001,503
Petronet LNG Ltd.....	357,281	1,013,839
Phoenix Mills Ltd.....	35,936	756,259
PI Industries Ltd.....	15,163	667,222
Pidilite Industries Ltd.....	22,464	716,144
Piramal Enterprises Ltd.....	44,888	553,883
*Ω PNB Housing Finance Ltd.....	30,241	234,835
PNC Infratech Ltd.....	61,055	256,957
Poly Medicare Ltd.....	7,213	108,662
Polycab India Ltd.....	10,577	621,465
Polyplex Corp. Ltd.....	9,629	143,440
Poonawalla Fincorp Ltd.....	84,063	402,753
Power Finance Corp. Ltd.....	555,493	1,765,286
Power Grid Corp. of India Ltd.....	517,633	1,675,962
Power Mech Projects Ltd.....	2,117	119,669
Praj Industries Ltd.....	50,301	262,001
Ω Prataap Snacks Ltd.....	5,256	53,653
Prestige Estates Projects Ltd.....	70,421	503,139
* Pricol Ltd.....	34,915	117,351
* Prime Focus Ltd.....	15,855	22,058
Prince Pipes & Fittings Ltd.....	14,099	112,859
Privi Speciality Chemicals Ltd.....	3,901	52,071
Procter & Gamble Health Ltd.....	3,293	214,477
Procter & Gamble Hygiene & Health Care Ltd.....	2,169	416,739
PSP Projects Ltd.....	5,467	52,851
* PTC India Financial Services Ltd.....	82,653	23,529
PTC India Ltd.....	144,661	207,598
Punjab National Bank.....	417,178	313,991
Puravankara Ltd.....	17,980	23,158
* PVR Inox Ltd.....	18,141	343,445
Ω Quess Corp. Ltd.....	32,162	167,302
Rain Industries Ltd.....	115,421	239,461
Rajesh Exports Ltd.....	30,934	196,174
Rallis India Ltd.....	36,557	97,196
Ramco Industries Ltd.....	17,856	40,207
* Ramco Systems Ltd.....	3,356	11,196
Ramkrishna Forgings Ltd.....	39,131	268,216
Rane Holdings Ltd.....	1,157	14,088
Rashtriya Chemicals & Fertilizers Ltd.....	107,630	150,584
Ratnamani Metals & Tubes Ltd.....	9,623	311,544
*Ω RBL Bank Ltd.....	197,467	547,481
REC Ltd.....	802,655	1,982,503
Redington Ltd.....	374,937	825,385
Redtape Ltd.....	21,209	56,691
Relaxo Footwears Ltd.....	10,610	122,178
Reliance Industrial Infrastructure Ltd.....	4,025	47,384
#Ω Reliance Industries Ltd., GDR.....	143,194	8,949,625
Repco Home Finance Ltd.....	19,971	79,849
Rhi Magnesita India Ltd.....	7,244	57,081
Rico Auto Industries Ltd.....	28,598	34,481
RITES Ltd.....	30,606	172,540
RSWM Ltd.....	18,172	44,204
Rupa & Co. Ltd.....	4,478	16,296
Safari Industries India Ltd.....	2,273	79,604
Samvardhana Motherson International Ltd.....	776,249	928,592

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	9,738	\$ 44,092
	9,661	74,124
	8,701	41,662
	2,274	25,508
*	22,021	54,733
	11,370	43,131
	30,753	320,384
Ω	30,690	478,402
	10,955	416,785
*	2,229	19,818
*	251,807	42,474
*	34,602	39,956
	18,452	62,042
Ω	32,209	46,452
	4,128	36,468
	3,629	33,091
	5,846	32,738
	15,213	81,284
	4,339	44,902
*	8,366	124,247
	10,912	47,027
	79,327	100,354
	79,327	26,089
*	15,826	153,036
*	210,696	117,888
	70,233	1,617,309
	2,527	122,334
*	18,735	100,498
	11,411	76,727
	9,711	635,829
	17,877	134,962
*	7,964	38,768
	8,301	75,236
*	39,571	508,631
*	709,361	168,953
*	9,158	91,550
	54,241	1,432,208
*	47,719	84,489
	253,385	1,910,315
	7,803	586,786
	84,282	154,855
*	26,713	153,189
*	1,669	32,735
	4,025	58,134
*	185,975	73,365
	9,171	47,331
	18,585	111,905
	17,948	89,976
	53,547	353,111
	6,562	9,997
	19,607	631,649
	2,777	171,665
	41,227	639,442
	29,355	129,590
	34,522	175,723
	20,781	896,160
	35,684	194,549
	39,046	234,237
*	2,482,022	572,727

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	2,802	\$ 66,574
	5,353	56,593
	20,871	53,670
	31,074	30,206
	26,856	391,383
*	42,816	37,193
	80,890	1,044,165
	30,412	665,148
	136,002	5,655,034
	71,417	746,297
	10,566	920,646
*	526,046	4,127,588
	4,987	95,983
*Ω	1,488	7,927
	28,785	91,258
	151,337	2,062,101
*Ω	19,391	193,356
	91,863	119,053
	39,033	96,296
*	57,162	58,419
Ω	8,171	59,173
	2,844	38,884
	67,520	112,804
	8,915	380,615
	20,120	91,500
*	29,474	234,729
	53,167	1,949,965
	34,602	285,517
	33,398	35,860
	41,140	12,138
	15,306	140,436
	36,639	785,001
	551,605	216,577
	40,566	147,789
	38,438	186,330
	17,712	170,435
	29,231	1,101,265
	18,933	47,600
*	108,326	53,368
	72,903	1,222,263
	2,015	74,509
	22,954	121,676
	42,772	257,564
Ω	268,260	157,637
	5,517	26,729
	226,348	245,978
	53,425	383,650
	221,403	1,677,520
	51,090	209,096
	22,187	216,869
*	21,305	136,746
	27,020	113,466
	216,250	41,622
Ω	2,729	18,353
*	71,969	325,905
*Ω	19,549	83,016
	103,102	1,009,047
	2,715	67,103
	2,666	119,254

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
V-Guard Industries Ltd.....	74,187	\$ 255,335
Vimta Labs Ltd.....	8,662	48,148
Vinati Organics Ltd.....	10,099	225,530
Vindhya Telelinks Ltd.....	3,484	87,105
VIP Industries Ltd.....	23,236	169,651
Visaka Industries Ltd.....	15,790	16,529
VI E Governance Ord.....	21,625	5,916
V-Mart Retail Ltd.....	936	25,970
* Vodafone Idea Ltd.....	1,973,023	199,300
Voltamp Transformers Ltd.....	2,623	147,792
Voltas Ltd.....	38,881	368,459
* VRL Logistics Ltd.....	14,872	132,714
VST Tillers Tractors Ltd.....	2,106	78,336
Welspun Corp. Ltd.....	72,342	283,161
Welspun Enterprises Ltd.....	33,082	94,205
Welspun India Ltd.....	170,810	227,223
West Coast Paper Mills Ltd.....	27,178	160,217
* Westlife Foodworld Ltd.....	25,414	289,418
Whirlpool of India Ltd.....	6,915	121,873
Wipro Ltd.....	287,991	1,420,410
* Wonderla Holidays Ltd.....	7,825	59,234
* Yes Bank Ltd.....	602,119	124,917
Zee Entertainment Enterprises Ltd.....	466,901	1,382,960
Zensar Technologies Ltd.....	46,090	278,351
* Zomato Ltd.....	676,373	692,824
TOTAL INDIA.....		241,026,465
INDONESIA — (1.6%)		
Ace Hardware Indonesia Tbk PT.....	3,662,100	174,932
* Adhi Karya Persero Tbk PT.....	1,652,925	52,174
* Adi Sarana Armada Tbk PT.....	778,400	66,321
* Agung Semesta Sejahtera Tbk PT.....	1,060,900	775
* Alam Sutera Realty Tbk PT.....	6,226,300	75,569
* Allo Bank Indonesia Tbk PT.....	174,900	21,003
Arwana Citramulia Tbk PT.....	1,603,400	89,864
Astra Agro Lestari Tbk PT.....	250,667	125,927
Astra Otoparts Tbk PT.....	444,800	86,404
* Bank Amar Indonesia Tbk PT.....	1,597,862	31,792
Bank BTPN Syariah Tbk PT.....	1,360,200	192,340
* Bank Bukopin Tbk PT.....	9,138,043	63,019
Bank Central Asia Tbk PT.....	5,202,700	3,150,918
* Bank China Construction Bank Indonesia Tbk PT.....	4,112,500	23,172
* Bank Jago Tbk PT.....	384,600	74,305
Bank Mandiri Persero Tbk PT.....	7,942,088	3,019,148
* Bank Mayapada International Tbk PT.....	1,992,100	68,059
Bank Maybank Indonesia Tbk PT.....	6,214,700	118,706
* Bank MNC Internasional Tbk PT.....	7,987,000	43,447
Bank Negara Indonesia Persero Tbk PT.....	1,145,700	674,477
* Bank Neo Commerce Tbk PT.....	1,369,300	41,247
Bank OCBC Nisp Tbk PT.....	210,600	16,900
Bank Pan Indonesia Tbk PT.....	1,458,800	123,836
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	1,601,943	126,410
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	1,735,000	75,914
Bank Rakyat Indonesia Persero Tbk PT.....	7,625,186	2,854,900
* Bank Raya Indonesia Tbk PT.....	851,200	21,786
Bank Syariah Indonesia Tbk PT.....	2,252,761	247,273
Bank Tabungan Negara Persero Tbk PT.....	2,966,281	258,781
Barito Pacific Tbk PT.....	2,308,588	118,628
BFI Finance Indonesia Tbk PT.....	4,446,300	389,328

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Bintang Oto Global Tbk PT.....	343,800	\$ 28,276
BISI International Tbk PT.....	932,700	93,335
Blue Bird Tbk PT.....	215,700	32,176
* Buana Lintas Lautan Tbk PT.....	8,333,400	54,113
Bukalapak.com PT Tbk.....	3,278,100	47,001
* Bumi Serpong Damai Tbk PT.....	3,270,400	257,089
* Bumi Teknokultura Unggul Tbk PT.....	2,771,100	9,188
* Capital Financial Indonesia Tbk PT.....	1,034,500	45,633
Charoen Pokphand Indonesia Tbk PT.....	414,215	142,091
Ciputra Development Tbk PT.....	5,061,500	374,308
* Citra Marga Nusaphala Persada Tbk PT.....	1,345,302	150,367
Dharma Satya Nusantara Tbk PT.....	2,128,100	82,591
Elang Mahkota Teknologi Tbk PT.....	2,988,000	128,914
Elnusa Tbk PT.....	365,100	9,445
Erajaya Swasembada Tbk PT.....	5,078,600	168,474
Garudafood Putra Putri Jaya Tbk PT.....	3,882,200	121,012
*†† Hanson International Tbk PT.....	46,633,300	0
Hexindo Adiperkasa Tbk PT.....	105,600	46,908
Impack Pratama Industri Tbk PT.....	1,402,500	31,245
Indah Kiat Pulp & Paper Tbk PT.....	864,400	524,725
Indofood CBP Sukses Makmur Tbk PT.....	112,600	83,670
Indofood Sukses Makmur Tbk PT.....	1,108,500	538,527
Indomobil Sukses Internasional Tbk PT.....	357,500	41,597
Indosat Tbk PT.....	259,200	158,113
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	2,799,372	118,840
Integra Indocabinet Tbk PT.....	1,106,900	32,303
*†† Inti Agri Resources Tbk PT.....	3,873,200	2,408
Japfa Comfeed Indonesia Tbk PT.....	2,423,400	214,580
Jasa Marga Persero Tbk PT.....	653,526	167,686
Jaya Real Property Tbk PT.....	562,800	21,087
* Kapuas Prima Coal Tbk PT.....	4,380,500	14,522
* Kawasan Industri Jababeka Tbk PT.....	8,814,068	90,577
KMI Wire & Cable Tbk PT.....	1,054,000	23,892
* M Cash Integrasi PT.....	83,600	45,194
* Malindo Feedmill Tbk PT.....	443,300	13,586
* Map Aktif Adiperkasa PT.....	3,588,000	192,820
Matahari Department Store Tbk PT.....	521,800	104,551
Mayora Indah Tbk PT.....	767,325	123,094
* MD Pictures Tbk PT.....	454,600	120,520
Medco Energi Internasional Tbk PT.....	4,716,200	354,242
* Media Nusantara Citra Tbk PT.....	2,649,300	110,678
* Mega Manunggal Property Tbk PT.....	619,800	17,280
* Merdeka Copper Gold Tbk PT.....	531,021	123,734
Metrodada Electronics Tbk PT.....	2,389,000	81,596
* Mitra Adiperkasa Tbk PT.....	3,688,500	484,459
Mitra Keluarga Karyasehat Tbk PT.....	865,500	167,143
Mitra Pinasthika Mustika Tbk PT.....	665,400	45,687
* MNC Digital Entertainment Tbk PT.....	273,800	68,626
* MNC Land Tbk PT.....	10,467,300	47,872
Mulia Industrindo Tbk PT.....	1,559,300	46,526
Nippon Indosari Corpindo Tbk PT.....	471,744	40,199
Pabrik Kertas Tjiwi Kimia Tbk PT.....	631,300	282,630
* Pacific Strategic Financial Tbk PT.....	979,900	70,502
Pakuwon Jati Tbk PT.....	7,007,400	223,256
Panin Financial Tbk PT.....	5,975,200	121,330
* Paninvest Tbk PT.....	637,500	47,123
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	2,024,600	139,672
*†† Pool Advista Indonesia Tbk PT.....	350,400	218
* PP Persero Tbk PT.....	1,615,042	64,803

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Prodia Widyahusada Tbk PT.....	112,400	\$ 49,231
Puradelta Lestari Tbk PT.....	4,607,600	51,939
* Quantum Clovera Investama Tbk PT.....	3,259,900	10,808
Ramayana Lestari Sentosa Tbk PT.....	1,095,400	41,769
*†† Rimo International Lestari Tbk PT.....	18,540,300	0
Rukun Raharja Tbk PT.....	174,900	10,556
Salim Ivomas Pratama Tbk PT.....	1,908,700	53,653
Samator Indo Gas Tbk PT.....	237,400	31,096
Sampoerna Agro Tbk PT.....	487,800	65,307
Samudera Indonesia Tbk PT.....	4,974,500	121,462
Sarana Menara Nusantara Tbk PT.....	6,916,300	465,475
Sariguna Primatirta Tbk PT.....	1,029,900	45,112
Sawit Sumbermas Sarana Tbk PT.....	2,014,500	159,600
Selamat Sempurna Tbk PT.....	1,169,600	155,104
* Sinar Mas Multiartha Tbk PT.....	16,500	14,240
*†† Sri Rejeki Isman Tbk PT.....	6,771,700	12,293
Steel Pipe Industry of Indonesia PT.....	1,516,900	27,969
Sumber Alfaria Trijaya Tbk PT.....	3,303,900	591,590
Summarecon Agung Tbk PT.....	4,993,220	218,655
Surya Citra Media Tbk PT.....	7,908,000	81,811
Surya Esa Perkasa Tbk PT.....	4,825,700	188,882
* Surya Semesta Internusa Tbk PT.....	2,192,100	68,056
*†† Suryainti Permata Tbk PT.....	1,280,000	0
Telkom Indonesia Persero Tbk PT.....	596,300	146,914
Telkom Indonesia Persero Tbk PT, ADR.....	42,948	1,053,514
Temas Tbk PT.....	3,434,000	61,515
Tempo Scan Pacific Tbk PT.....	330,100	37,107
Tower Bersama Infrastructure Tbk PT.....	1,486,900	190,314
*†† Trada Alam Minera Tbk PT.....	12,608,800	7,839
Transcoal Pacific Tbk PT.....	193,900	85,535
Triputra Agro Persada PT.....	4,012,600	151,648
Tunas Baru Lampung Tbk PT.....	1,835,085	101,583
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	1,078,000	137,575
Unilever Indonesia Tbk PT.....	1,349,300	344,428
Vale Indonesia Tbk PT.....	475,200	216,852
*†† Waskita Beton Precast Tbk PT.....	4,254,600	14,095
* Waskita Karya Persero Tbk PT.....	3,281,726	43,959
Wijaya Karya Beton Tbk PT.....	1,949,300	19,011
* Wijaya Karya Persero Tbk PT.....	1,250,949	36,346
XL Axiata Tbk PT.....	2,939,849	442,598
TOTAL INDONESIA.....		24,974,830
KUWAIT — (0.4%)		
A'ayan Leasing & Investment Co. KSCP.....	315,251	163,167
* Agility Public Warehousing Co. KSC.....	243,939	500,266
Al Ahli Bank of Kuwait KSCP.....	105,266	82,239
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	101,983	61,748
Al-Eid Food KSC.....	60,795	37,205
* Alimtiq Investment Group KSC.....	357,720	82,676
Arzan Financial Group for Financing & Investment KPSC.....	226,649	104,766
* Asiya Capital Investments Co. KSCP.....	335,749	62,079
Boubyan Bank KSCP.....	39,257	79,230
Boubyan Petrochemicals Co. KSCP.....	32,470	78,110
Bursa Kuwait Securities Co. KPSC.....	25,589	158,765
Burgan Bank SAK.....	52,683	35,671
Combined Group Contracting Co. SAK.....	30,161	37,996
Commercial Facilities Co. SAKP.....	23,581	13,433
Commercial Real Estate Co. KSC.....	376,084	132,217
Gulf Bank KSCP.....	129,127	110,969

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
KUWAIT — (Continued)		
Gulf Cables & Electrical Industries Group Co. KSCP.....	10,553	\$ 42,253
Heavy Engineering & Ship Building Co. KSCP, Class B.....	28,355	64,426
Humansoft Holding Co. KSC.....	24,386	285,773
Integrated Holding Co. KCSC.....	74,812	98,629
Jazeera Airways Co. KSCP.....	19,686	128,164
Kuwait International Bank KSCP.....	316,855	172,249
Kuwait Real Estate Co. KSC.....	241,631	110,905
Kuwait Telecommunications Co.....	96,272	183,330
Mabanee Co. KPSC.....	57,207	164,433
Mezzan Holding Co. KSCC.....	59,259	103,202
Mobile Telecommunications Co. KSCP.....	319,487	541,838
National Bank of Kuwait SAKP.....	735,863	2,304,363
National Industries Group Holding SAK.....	168,544	127,286
National Investments Co. KSCP.....	189,953	149,637
Salhia Real Estate Co. KSCP.....	104,317	161,297
Securities House KSC.....	160,379	36,023
Sultan Center Food Products Co. KSC.....	4,567	1,962
Warba Bank KSCP.....	279,731	192,133
TOTAL KUWAIT.....		6,608,440
MALAYSIA — (1.4%)		
Able Global Bhd.....	41,700	12,227
Aeon Co. M Bhd.....	233,900	63,302
# AEON Credit Service M Bhd.....	60,190	160,735
# AFFIN Bank Bhd.....	186,906	80,852
Ajinomoto Malaysia Bhd.....	7,500	27,641
Alliance Bank Malaysia Bhd.....	368,200	288,290
Allianz Malaysia Bhd.....	19,100	61,775
# AME Elite Consortium Bhd.....	97,500	29,403
# AMMB Holdings Bhd.....	385,675	330,260
* Ancom Nylex Bhd.....	194,100	44,353
# Apex Healthcare Bhd.....	49,650	27,103
# Astro Malaysia Holdings Bhd.....	350,300	41,565
Axiata Group Bhd.....	682,048	403,944
Batu Kawan Bhd.....	39,200	184,821
# Berjaya Food Bhd.....	297,200	44,785
* Bermaz Auto Bhd.....	306,800	139,544
# BIMB Holdings Bhd.....	269,630	131,614
Boustead Plantations Bhd.....	35,460	8,333
#* Bumi Armada Bhd.....	1,709,400	197,357
Bursa Malaysia Bhd.....	229,200	341,127
Cahaya Mata Sarawak Bhd.....	334,800	78,736
# CB Industrial Product Holding Bhd.....	114,580	28,731
CELCOMDIGI Bhd.....	341,900	335,168
CIMB Group Holdings Bhd.....	1,062,649	1,309,024
#* Coastal Contracts Bhd.....	100,500	49,080
# CSC Steel Holdings Bhd.....	104,200	26,831
CTOS Digital Bhd.....	35,000	10,869
D&O Green Technologies Bhd.....	171,300	149,453
* Dagang NeXchange Bhd.....	936,800	98,709
Datasonic Group Bhd.....	511,900	53,950
# Dayang Enterprise Holdings Bhd.....	244,545	76,020
Dialog Group Bhd.....	351,414	179,383
DRB-Hicom Bhd.....	391,300	128,459
Dufu Technology Corp. Bhd.....	123,700	52,193
# Duopharma Biotech Bhd.....	178,797	51,594
Dutch Lady Milk Industries Bhd.....	6,400	30,293
Eco World Development Group Bhd.....	361,200	75,305
#* Eco World International Bhd.....	102,000	14,363

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
* Ekovest Bhd.	593,350	\$ 58,594
# FGV Holdings Bhd.	220,100	69,830
# Formosa Prosonic Industries Bhd.	83,700	48,079
Fraser & Neave Holdings Bhd.	35,900	199,058
Frontken Corp. Bhd.	322,850	232,207
Gadang Holdings Bhd.	227,100	15,371
Gamuda Bhd.	291,170	277,644
Gas Malaysia Bhd.	57,400	38,328
* Genetec Technology Bhd.	43,100	23,324
# Genting Plantations Bhd.	107,400	145,536
George Kent Malaysia Bhd.	175,200	18,471
# Globetronics Technology Bhd.	175,566	56,094
* Greatech Technology Bhd.	71,400	72,875
Guan Chong Bhd.	112,300	54,880
Hai-O Enterprise Bhd.	94,811	21,680
HAP Seng Consolidated Bhd.	70,920	53,497
Hap Seng Plantations Holdings Bhd.	101,200	44,442
Hartalega Holdings Bhd.	146,700	71,633
# Hengyuan Refining Co. Bhd.	75,500	58,163
# Hextar Global Bhd.	334,560	56,779
Hiap Teck Venture Bhd.	695,000	53,191
Hong Leong Bank Bhd.	25,090	109,006
Hong Leong Capital Bhd.	16,300	22,374
# Hong Leong Financial Group Bhd.	40,913	166,122
Hong Leong Industries Bhd.	26,900	53,697
Hup Seng Industries Bhd.	164,800	24,712
IGB Bhd.	96,820	45,312
IJM Corp. Bhd.	745,914	253,146
# Inari Amertron Bhd.	461,463	309,150
IOI Corp. Bhd.	382,705	354,075
# IOI Properties Group Bhd.	295,710	89,890
* Iris Corp. Bhd.	738,100	14,719
* JAKS Resources Bhd.	727,080	31,465
Jaya Tiasa Holdings Bhd.	239,505	38,519
# Kenanga Investment Bank Bhd.	262,900	53,346
Kerjaya Prospek Group Bhd.	145,309	36,092
Kim Loong Resources Bhd.	89,860	36,875
* KNM Group Bhd.	277,084	5,850
# Kobay Technology Bhd.	48,200	21,506
Kossan Rubber Industries Bhd.	424,200	134,553
# Kretam Holdings Bhd.	266,200	35,407
* KSL Holdings Bhd.	195,900	35,867
Kuala Lumpur Kepong Bhd.	89,968	465,337
Land & General Bhd.	960,740	23,432
# LBS Bina Group Bhd.	391,772	42,175
# Leong Hup International Bhd.	320,600	37,345
Lii Hen Industries Bhd.	149,400	27,997
#Ω Lotte Chemical Titan Holding Bhd.	258,476	65,431
# LPI Capital Bhd.	73,800	194,829
Luxchem Corp. Bhd.	106,800	11,128
Magni-Tech Industries Bhd.	96,933	40,625
# Mah Sing Group Bhd.	614,652	91,363
# Malayan Banking Bhd.	575,730	1,151,873
* Malayan Cement Bhd.	22,000	15,814
Malayan Flour Mills Bhd.	285,450	40,179
# Malaysia Airports Holdings Bhd.	96,284	147,343
# Malaysia Building Society Bhd.	690,095	119,339
# Malaysia Smelting Corp. Bhd.	113,800	60,630
# Malaysian Pacific Industries Bhd.	21,163	137,558

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			
#	Malaysian Resources Corp. Bhd.....	993,988	\$ 83,809
	Matrix Concepts Holdings Bhd.....	383,075	120,624
#	Maxis Bhd.....	276,800	248,042
	MBM Resources Bhd.....	60,030	46,087
*	Media Prima Bhd.....	328,100	31,662
	Mega First Corp. Bhd.....	238,800	175,242
	Mi Technovation Bhd.....	64,900	23,354
	MKH Bhd.....	164,215	46,999
	MNRB Holdings Bhd.....	139,467	30,460
	MPHB Capital Bhd.....	107,100	24,442
#Ω	MR DIY Group M Bhd.....	469,800	153,186
	Muda Holdings Bhd.....	11,400	3,665
*	Muhibbah Engineering M Bhd.....	254,850	38,462
	My EG Services Bhd.....	1,769,062	300,390
*	Nylex Malaysia Bhd.....	3,235	345
	Oriental Holdings Bhd.....	109,500	155,866
	OSK Holdings Bhd.....	402,763	98,306
#	PA Resources Bhd.....	267,300	16,302
	Padini Holdings Bhd.....	161,300	142,420
	Pantech Group Holdings Bhd.....	219,367	37,970
	Paramount Corp. Bhd.....	122,940	25,085
	Perak Transit Bhd.....	187,900	45,036
	Petron Malaysia Refining & Marketing Bhd.....	41,100	42,956
#	PIE Industrial Bhd.....	62,100	38,558
#*	PMB Technology Bhd.....	34,400	30,136
	Power Root Bhd.....	45,500	20,793
#	PPB Group Bhd.....	92,260	341,549
	Press Metal Aluminium Holdings Bhd.....	464,700	519,634
	Public Bank Bhd.....	1,921,150	1,777,080
	QL Resources Bhd.....	172,706	209,984
	Ranhill Utilities Bhd.....	213,099	27,428
	RCE Capital Bhd.....	114,200	56,985
	RHB Bank Bhd.....	341,782	431,491
#	Sam Engineering & Equipment M Bhd.....	46,800	51,922
*	Sapura Energy Bhd.....	2,737,511	21,180
#	Sarawak Oil Palms Bhd.....	170,320	98,556
	Scientex Bhd.....	252,200	199,209
	Sime Darby Plantation Bhd.....	425,949	430,575
	Sime Darby Property Bhd.....	1,114,700	150,859
#	SKP Resources Bhd.....	381,500	80,377
	SP Setia Bhd Group.....	792,068	110,676
	Sunway Bhd.....	286,900	113,905
#	Sunway Construction Group Bhd.....	101,010	40,344
#	Supermax Corp. Bhd.....	416,374	78,052
	Suria Capital Holdings Bhd.....	21,720	6,366
#	Syarikat Takaful Malaysia Keluarga Bhd.....	170,436	131,593
#	Ta Ann Holdings Bhd.....	107,926	89,108
	Tan Chong Motor Holdings Bhd.....	103,100	25,152
#	TASCO Bhd.....	114,500	20,330
#	Telekom Malaysia Bhd.....	140,763	158,933
	Thong Guan Industries Bhd.....	95,800	43,768
	TIME dotCom Bhd.....	250,900	298,755
#*	Tropicana Corp. Bhd.....	175,028	46,155
#	TSH Resources Bhd.....	423,400	97,676
#	Uchi Technologies Bhd.....	115,170	87,858
	UEM Edgenta Bhd.....	103,000	22,264
#	UEM Sunrise Bhd.....	532,564	56,727
	UMW Holdings Bhd.....	149,300	136,819
	Unisem M Bhd.....	193,300	134,707

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	20,100	\$ 23,621
#	34,600	122,578
	178,740	74,143
	120,200	89,629
#*	1,498,935	76,606
#	65,300	113,743
#	824,900	163,789
#	392,235	39,144
	160,650	42,396
#	114,300	88,786
#	406,039	229,637
*	181,708	204,657
#	692,887	179,780
	343,400	103,624
TOTAL MALAYSIA		<u>21,209,296</u>
MEXICO — (2.6%)		
	1,529,960	942,006
#	268,654	277,077
*	193,741	674,305
*	53,831	1,126,145
	3,988,402	4,182,523
	59,316	595,144
Ω	292,938	888,523
	161,806	343,035
*	325,511	248,045
*	188,600	1,437,132
	25,536	19,764
	5,019	423,202
	12,070	101,699
	285,651	70,112
*	1,529,960	17,634
*	266,743	320,665
	9,800	8,194
	216,741	785,808
	87,200	334,011
	46,321	289,821
#*††	72,400	0
*	10,724	4,963
	144,379	1,635,807
	567,662	738,351
	33,443	597,361
	102,477	1,155,184
	2,490	473,996
	47,159	897,274
	2,048	579,564
	10,582	300,227
	144,539	751,223
	71,096	565,499
	97,547	571,418
	2,722	204,965
	474,210	4,496,566
*	279,873	681,590
	59,165	173,944
	21,807	5,352
	114,458	208,478
	28,603	62,296
*	35,990	17,151
	36,532	58,294

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
* Grupo Simec SAB de CV, Sponsored ADR.....	2,821	\$ 100,597
* Grupo Simec SAB de CV, Class B.....	38,410	458,879
Grupo Televisa SAB.....	725,130	768,218
#*Ω Grupo Traxion SAB de CV.....	107,943	231,357
* Hoteles City Express SAB de CV.....	142,008	58,007
* Industrias CH SAB de CV, Class B.....	98,329	1,169,202
* Industrias Penoles SAB de CV.....	35,964	514,986
Kimberly-Clark de Mexico SAB de CV, Class A.....	359,226	847,168
La Comer SAB de CV.....	227,745	568,376
Megacable Holdings SAB de CV.....	396,723	1,005,964
#* Minera Frisco SAB de CV, Class A1.....	658,986	105,469
*Ω Nemak SAB de CV.....	942,675	225,184
Operadora de Sites Mexicanos SA de CV, Class A.....	221,366	224,473
Orbia Advance Corp. SAB de CV.....	502,854	1,142,045
* Organizacion Cultiba SAB de CV.....	24,314	16,117
* Organizacion Soriana SAB de CV, Class B.....	220,844	363,084
Promotora y Operadora de Infraestructura SAB de CV.....	88,500	920,569
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	17,304	113,956
Qualitas Controladora SAB de CV.....	58,073	428,030
Regional SAB de CV.....	84,875	658,066
#* Sitios Latinoamerica SAB de CV.....	166,733	75,973
* Vista Energy SAB de CV, ADR.....	32,384	845,222
* Vista Energy SAB de CV.....	2,091	53,446
Vitro SAB de CV, Class A.....	86,697	94,049
Wal-Mart de Mexico SAB de CV.....	375,832	1,565,499
TOTAL MEXICO.....		<u>39,818,284</u>
PERU — (0.0%)		
* Aenza SAA, Sponsored ADR.....	4,557	7,837
Cia de Minas Buenaventura SAA, ADR.....	15,794	121,930
Credicorp Ltd.....	3,622	568,835
*†† Fossal SAA, ADR.....	6	0
Intercorp Financial Services, Inc.....	2,477	60,786
TOTAL PERU.....		<u>759,388</u>
PHILIPPINES — (0.7%)		
* 8990 Holdings, Inc.....	437,000	73,635
* ACEN Corp.....	551,716	52,445
Apex Mining Co., Inc.....	1,119,000	59,819
* Atlas Consolidated Mining & Development Corp.....	602,000	40,837
Ayala Corp.....	25,766	288,794
Ayala Land, Inc.....	521,960	260,643
* AyalaLand Logistics Holdings Corp.....	481,300	26,648
Bank of the Philippine Islands.....	321,980	671,377
BDO Unibank, Inc.....	394,219	1,042,533
* Cebu Air, Inc.....	77,060	52,638
Cebu Landmasters, Inc.....	465,178	22,109
*Ω CEMEX Holdings Philippines, Inc.....	173,954	3,326
Century Pacific Food, Inc.....	442,600	209,753
China Banking Corp.....	366,137	206,707
* Converge Information & Communications Technology Solutions, Inc.....	781,200	143,744
Cosco Capital, Inc.....	908,900	88,382
D&L Industries, Inc.....	820,700	108,030
* DITO CME Holdings Corp.....	858,000	36,409
DoubleDragon Corp.....	395,590	54,292
Filinvest Development Corp.....	301,500	28,254
Filinvest Land, Inc.....	4,402,000	55,304
First Philippine Holdings Corp.....	137,850	156,876

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
	762,228	\$ 33,884
	7,555	264,204
	35,099	348,455
*	298,600	21,039
*	322,160	27,399
	119,780	473,371
	331,628	260,203
	80,500	373,901
	197,440	15,632
	25,860	167,731
	615,600	214,129
	165,400	14,305
	4,594,600	171,594
	551,865	603,272
Ω	108,500	16,163
	1,605,300	185,768
	1,456,800	98,136
††	27,762	38,242
	819,300	44,079
*	176,952	59,558
*	20,200	31,449
	5,304	15,938
*	189,140	26,860
	3,650	85,300
	12,405	296,019
	518,160	273,668
*	26,600	2,147
	532,000	30,918
	339,756	154,745
	925,266	252,870
	149,000	148,025
	184,496	279,001
	93,500	16,144
	226,990	59,437
	15,655	260,120
	587,812	357,654
	238,000	13,012
	367,800	60,287
*	10,142	19,580
	202,392	280,123
	121,870	272,540
	1,905,400	54,479
	82,400	3,555
	459,300	191,148
TOTAL PHILIPPINES.....		<u>10,298,639</u>
POLAND — (1.0%)		
*	343	59,847
	4,045	58,377
*	53,009	767,848
*Ω	22,394	197,437
	2,295	47,447
*	29,970	208,946
	7,981	33,735
	13,128	58,571
	19,509	155,122
	20,180	402,036
	5,768	72,230
	25,348	140,842

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
	9,465	\$ 212,509
*	75,158	122,884
*	29,683	71,064
	22,554	665,972
*	611	265,539
#*	12,311	11,513
	48,112	78,760
	3,964	407,430
*	13,640	176,942
	10,078	411,172
	5,344	22,314
#*	22,569	36,013
	102,333	199,725
	1,679	62,799
	62,109	250,276
	172,377	210,545
*Ω	5,898	656,801
	3,585	132,570
	52,622	57,419
#	1,249	14,730
	8,318	52,973
	52,134	79,664
*	95,610	87,431
*	24,892	167,435
	4,116	711,994
*	5,162	257,045
	2,700	431,450
	23,714	733,392
*	4,761	519,756
	5,036	185,767
	188	646,709
*	856	102,180
*	718	7,557
	33,062	65,626
	777	55,417
	824	158,284
	120,912	222,570
	138,615	2,470,612
*	38,977	335,874
	504	53,210
*	34,390	40,225
	41,531	421,375
	62,396	631,007
*	3,026	300,214
*	2,662	48,917
	50,770	34,496
#	1,860	37,199
#	6,009	74,852
	4,013	17,994
	1,266	31,917
#	5,010	64,464
	93,660	83,566
	4,693	44,530
*	61	9,351
	6,453	186,918
Ω	17,331	169,439
TOTAL POLAND.....		<u>15,810,825</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (0.9%)		
Aamal Co.....	913,228	\$ 221,198
Al Khaleej Takaful Group QSC.....	71,975	56,067
Al Meera Consumer Goods Co. QSC.....	45,860	180,276
Aljarah Holding Co. QPSC.....	183,267	44,538
* Baladna.....	378,513	158,206
Barwa Real Estate Co.....	769,410	593,877
Commercial Bank PSQC.....	673,992	1,157,741
Doha Bank QPSC.....	1,012,684	481,210
Doha Insurance Co. QSC.....	98,245	61,589
* Estithmar Holding QPSC.....	182,422	109,371
Gulf International Services QSC.....	721,374	410,436
Gulf Warehousing Co.....	202,601	191,392
* Lesha Bank LLC.....	455,898	200,284
Mannai Corp. QSC.....	116,821	183,234
Masraf Al Rayan QSC.....	1,137,733	784,631
* Mazaya Real Estate Development QPSC.....	286,313	65,846
Mesaieed Petrochemical Holding Co.....	535,113	286,939
Ooredoo QPSC.....	259,283	814,322
Qatar Aluminum Manufacturing Co.....	1,281,331	475,710
Qatar Fuel QSC.....	51,025	235,512
Qatar Industrial Manufacturing Co. QSC.....	102,204	84,854
* Qatar Insurance Co. SAQ.....	715,979	438,466
Qatar International Islamic Bank QSC.....	140,135	399,571
Qatar Islamic Bank SAQ.....	93,456	543,075
Qatar Islamic Insurance Group.....	24,888	59,173
Qatar National Bank QPSC.....	852,463	3,976,901
Qatar Navigation QSC.....	292,615	843,957
* Salam International Investment Ltd. QSC.....	439,066	92,771
United Development Co. QSC.....	892,819	299,164
Vodafone Qatar QSC.....	1,147,594	610,874
Zad Holding Co.....	34,130	127,603
TOTAL QATAR.....		14,188,788
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
*†† Ros Agro PLC, GDR.....	8,019	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 — (3.7%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	129,853	80,056
Abdullah Al Othaim Markets Co.....	181,860	716,310
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	5,224	44,769
Advanced Petrochemical Co.....	34,170	414,797
* Al Alamiya for Cooperative Insurance Co.....	10,339	47,493
Al Babtain Power & Telecommunication Co.....	14,726	125,243
* Al Hassan Ghazi Ibrahim Shaker Co.....	7,483	50,704
Al Jouf Agricultural Development Co.....	5,970	83,446
* Al Khaleej Training & Education Co.....	11,789	63,161
Al Masane Al Kobra Mining Co.....	3,946	85,084
Al Moammar Information Systems Co.....	5,650	254,651
Al Rajhi Bank.....	264,647	5,260,534
* Al Rajhi Co. for Co-operative Insurance.....	4,142	158,377
Al Yamamah Steel Industries Co.....	11,361	81,664
* AlAbdullatif Industrial Investment Co.....	20,063	96,870

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Alamar Foods.....	3,820	\$ 128,295
Alandalus Property Co.....	14,474	91,166
Alaseel Co.....	47,134	68,562
* Al-Baha Development & Investment Co.....	587,100	26,582
Aldrees Petroleum & Transport Services Co.....	16,486	524,978
* Al-Etihad Cooperative Insurance Co.....	10,850	49,915
Alinma Bank.....	158,450	1,562,247
* AlJazira Takaful Ta'awuni Co.....	13,178	65,552
AlKhorayef Water & Power Technologies Co.....	2,826	120,067
* Allianz Saudi Fransi Cooperative Insurance Co.....	17,573	80,720
Almarai Co. JSC.....	37,497	688,591
Almunajem Foods Co.....	7,091	132,528
Alujain Corp.....	12,548	154,771
* Amana Cooperative Insurance Co.....	8,093	25,757
Arab National Bank.....	156,461	1,110,862
Arabian Centres Co. Ltd.....	37,160	226,704
Arabian Contracting Services Co.....	5,928	312,597
Arabian Internet & Communications Services Co.....	7,173	697,298
Arabian Pipes Co.....	1,912	30,761
Arriyadh Development Co.....	44,995	240,364
Astra Industrial Group.....	15,342	363,602
Ataa Educational Co.....	4,077	82,005
Baazeem Trading Co.....	1,523	27,527
Bank AlBilad.....	95,115	1,108,725
Bank Al-Jazira.....	222,485	1,089,704
Banque Saudi Fransi.....	73,278	831,864
Basic Chemical Industries Ltd.....	5,959	57,076
* Batic Investments & Logistic Co.....	22,055	13,396
Bawan Co.....	16,280	156,492
BinDawood Holding Co.....	98,390	179,828
Bupa Arabia for Cooperative Insurance Co.....	14,132	649,994
* Buruj Cooperative Insurance Co.....	8,910	45,714
* Chubb Arabia Cooperative Insurance Co.....	5,307	29,671
Co. for Cooperative Insurance.....	18,068	687,681
* Dar Al Arkan Real Estate Development Co.....	131,437	593,106
East Pipes Integrated Co. for Industry.....	1,187	20,140
* Electrical Industries Co.....	13,962	134,457
Etihad Etisalat Co.....	174,060	2,173,438
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	25,908	106,808
Fitaihi Holding Group.....	5,283	52,465
* Gulf General Cooperative Insurance Co.....	12,162	27,412
Gulf Insurance Group.....	6,380	54,340
* Gulf Union Cooperative Insurance Co.....	9,954	30,023
* Halwani Brothers Co.....	3,323	57,822
Herfy Food Services Co.....	11,111	110,038
Jarir Marketing Co.....	159,400	658,671
* Jazan Energy & Development Co.....	15,726	61,633
L'Azurde Co. for Jewelry.....	22,713	87,258
Leejam Sports Co. JSC.....	10,386	408,613
Maharah Human Resources Co.....	4,232	72,045
* Malath Cooperative Insurance Co.....	5,621	36,004
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	29,257	104,481
* Methanol Chemicals Co.....	16,290	106,347
Middle East Paper Co.....	20,062	191,242
* Middle East Specialized Cables Co.....	12,928	54,119
* Mobile Telecommunications Co. Saudi Arabia.....	328,876	1,176,511
* Nama Chemicals Co.....	6,624	58,659
Naseej International Trading Co.....	1,309	14,851
* National Agriculture Development Co.....	24,751	329,591

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
National Co. for Glass Industries	7,664	\$ 77,640
National Co. for Learning & Education.....	2,960	81,161
National Gas & Industrialization Co.....	12,876	229,839
* National Industrialization Co., Class C.....	176,520	664,060
* National Metal Manufacturing & Casting Co.....	9,764	52,830
Nayifat Finance Co.....	25,244	108,029
* Rabigh Refining & Petrochemical Co.....	120,781	335,007
* Raydan Food Co.....	2,688	18,575
Riyad Bank.....	221,026	1,873,762
SABIC Agri-Nutrients Co.....	57,388	2,205,671
Sahara International Petrochemical Co.....	156,478	1,578,989
Saudi Airlines Catering Co.....	16,632	549,742
* Saudi Arabian Amiantit Co.....	3,845	46,624
* Saudi Arabian Cooperative Insurance Co.....	6,407	20,932
* Saudi Arabian Mining Co.....	199,795	2,365,640
Saudi Automotive Services Co.....	12,855	203,344
Saudi Awwal Bank.....	143,403	1,454,659
Saudi Basic Industries Corp.....	97,382	2,225,611
Saudi Ceramic Co.....	22,454	181,885
* Saudi Co. For Hardware CJSC.....	4,658	42,239
* Saudi Ground Services Co.....	26,659	224,646
* Saudi Industrial Development Co.....	3,752	12,283
Saudi Industrial Investment Group.....	69,356	462,080
Saudi Industrial Services Co.....	26,698	198,384
Saudi Investment Bank	139,021	663,253
* Saudi Kayan Petrochemical Co.....	193,122	630,952
Saudi Marketing Co.....	13,951	97,615
Saudi National Bank	429,484	4,413,296
Saudi Paper Manufacturing Co.....	3,167	27,458
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	16,915	178,598
* Saudi Printing & Packaging Co., Class C.....	6,485	31,835
* Saudi Public Transport Co.....	27,268	128,989
* Saudi Real Estate Co.....	50,887	182,298
* Saudi Reinsurance Co.....	22,774	108,922
* Saudi Research & Media Group.....	13,712	684,371
* Saudi Steel Pipe Co.....	4,989	34,669
Saudi Tadawul Group Holding Co.....	2,366	126,989
Saudi Telecom Co.....	409,971	4,635,810
* Saudi Vitriified Clay Pipe Co. Ltd.....	2,248	28,128
Saudia Dairy & Foodstuff Co.....	3,698	349,642
Savola Group	74,621	841,113
* Seera Group Holding.....	63,072	483,955
SHL Finance Co.....	22,054	110,981
* Sinad Holding Co.....	33,006	111,343
* Tabuk Agriculture.....	6,681	32,441
* Takween Advanced Industries Co.....	8,950	40,851
Tanmiah Food Co.....	2,784	89,007
Theeb Rent A Car Co.....	10,087	228,357
United Electronics Co.....	15,439	335,423
United International Transportation Co.....	20,025	369,017
United Wire Factories Co.....	7,305	50,852
* Walaa Cooperative Insurance Co.....	23,814	117,803
* Wataniya Insurance Co.....	5,961	30,797
Yanbu National Petrochemical Co.....	55,786	681,585
Zahrat Al Waha For Trading Co., Class C.....	3,736	37,112
* Zamil Industrial Investment Co.....	11,956	77,016
TOTAL SAUDI ARABIA.....		57,118,939

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (0.0%)		
*†† Tech-Pro, Inc.....	1,644,000	\$ 0
SOUTH AFRICA — (3.3%)		
Absa Group Ltd.....	176,028	1,865,622
Adcock Ingram Holdings Ltd.....	36,601	113,245
Advtech Ltd.....	271,827	282,611
AECI Ltd.....	70,022	369,440
Afrimat Ltd.....	29,959	96,523
Alexander Forbes Group Holdings Ltd.....	187,471	54,569
Altron Ltd., Class A.....	122,825	51,679
Anglo American Platinum Ltd.....	11,080	553,769
AngloGold Ashanti Ltd., Sponsored ADR.....	33,328	739,882
Astral Foods Ltd.....	22,266	203,157
* Aveng Ltd.....	62,877	28,172
AVI Ltd.....	139,425	555,403
Barloworld Ltd.....	104,373	489,334
Bid Corp. Ltd.....	56,050	1,326,632
Bidvest Group Ltd.....	86,447	1,340,096
* Blue Label Telecoms Ltd.....	310,079	57,908
* Brait PLC.....	400,143	67,163
Capitec Bank Holdings Ltd.....	6,546	656,643
Cashbuild Ltd.....	8,311	75,273
Caxton & CTP Publishers & Printers Ltd.....	26,485	14,687
City Lodge Hotels Ltd.....	170,526	46,507
Clicks Group Ltd.....	62,711	983,485
Coronation Fund Managers Ltd.....	97,396	179,044
Curro Holdings Ltd.....	68,507	33,056
# DataTec Ltd.....	142,889	281,506
Ω Dis-Chem Pharmacies Ltd.....	168,787	242,809
* Discovery Ltd.....	92,607	819,670
# DRDGOLD Ltd., Sponsored ADR.....	5,808	65,282
DRDGOLD Ltd.....	70,516	77,508
#* EOH Holdings Ltd.....	60,894	5,184
Famous Brands Ltd.....	27,058	89,816
FirstRand Ltd.....	931,759	3,790,276
# Foschini Group Ltd.....	191,716	1,161,723
Gold Fields Ltd., Sponsored ADR.....	226,538	3,504,543
Grindrod Ltd.....	340,259	181,644
Harmony Gold Mining Co. Ltd.....	39,235	169,411
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	132,389	567,949
Hudaco Industries Ltd.....	13,408	121,534
Impala Platinum Holdings Ltd.....	267,082	1,929,151
Investec Ltd.....	56,284	351,549
Italtile Ltd.....	167,964	116,736
JSE Ltd.....	27,865	142,845
KAP Ltd.....	1,555,097	234,307
Kumba Iron Ore Ltd.....	15,787	433,054
Lewis Group Ltd.....	26,714	57,601
Libstar Holdings Ltd.....	68,247	14,619
* Metair Investments Ltd.....	107,306	115,014
MiX Telematics Ltd., Sponsored ADR.....	8,700	59,160
Momentum Metropolitan Holdings.....	876,110	928,324
Motus Holdings Ltd.....	117,687	694,557
Mpact Ltd.....	67,311	99,948
Mr Price Group Ltd.....	86,316	759,953
MTN Group Ltd.....	470,128	3,683,784
MultiChoice Group.....	134,936	667,134
Naspers Ltd., Class N.....	2,941	577,868
Nedbank Group Ltd.....	118,531	1,557,513
NEPI Rockcastle NV.....	105,895	636,851

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
	97,652	\$ 212,798
*	82,999	702,140
	44,494	173,863
	1,327,902	967,247
	109,317	360,428
Ω	705,980	686,938
	151,459	326,889
*	710,458	105,311
	321,330	258,210
	86,543	126,061
	89,471	301,259
	55,653	34,234
	243,355	897,338
	18,796	311,830
	410,737	884,636
	92,955	1,342,692
	534,672	1,016,096
	131,758	1,018,492
*	109,709	26,957
	92,735	559,465
	47,027	61,782
	92,501	23,588
	196,363	2,095,333
	257,050	493,467
*	198,197	326,320
	71,661	640,528
	126,735	47,985
	164,068	659,351
	84,332	556,846
*	22,138	134,160
	267,169	1,193,178
*	116,255	71,710
TOTAL SOUTH AFRICA.....		<u>50,939,855</u>
SOUTH KOREA — (13.3%)		
*	8,243	16,586
	1,839	24,108
#*	11,998	180,197
*	6,004	28,055
*	45,652	14,472
*	7,392	15,906
*	2,141	42,784
	783	101,073
	6,270	99,107
	5,023	78,076
	2,595	49,524
*	11,790	16,111
	3,056	175,094
*	11,629	27,905
	849	41,847
	9,486	31,756
*	15,410	79,528
*	1,480	9,915
	2,900	44,928
*	1,460	51,112
*	23,115	72,715
*	2,148	30,282
*	10,765	12,262
*	2,151	26,181

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Amorepacific Corp.....	2,619	\$231,327
Amorepacific Group.....	6,926	148,641
* Amotech Co. Ltd.....	5,426	41,846
* Anam Electronics Co. Ltd.....	28,466	44,895
* Ananti, Inc.....	26,731	140,834
* Anterogen Co. Ltd.....	1,366	15,445
* Apact Co. Ltd.....	9,300	26,115
Aplus Asset Advisor Co. Ltd.....	5,743	18,490
* APRO Co. Ltd.....	1,461	21,558
* Aprogen, Inc.....	35,931	42,180
* APS, Inc.....	5,387	36,054
* APTC Co. Ltd.....	910	12,377
* Aroot Co. Ltd.....	25,816	7,778
Asia Pacific Satellite, Inc.....	1,533	14,604
Asia Paper Manufacturing Co. Ltd.....	2,346	71,428
* ASTORY Co. Ltd.....	1,150	13,595
Atinum Investment Co. Ltd.....	21,634	37,167
AUK Corp.....	11,649	23,850
Avaco Co. Ltd.....	2,325	32,366
* Avatec Co. Ltd.....	1,270	14,251
Baiksan Co. Ltd.....	8,600	53,004
* Beno Tnr, Inc.....	4,734	14,748
BGF Co. Ltd.....	15,592	43,999
BGF retail Co. Ltd.....	2,051	269,105
BGFecomaterials Co. Ltd.....	4,024	16,928
BH Co. Ltd.....	10,119	190,321
* BHI Co. Ltd.....	3,910	22,823
* Binex Co. Ltd.....	7,481	58,869
Binggrae Co. Ltd.....	3,085	111,468
* Biodyne Co. Ltd.....	176	6,932
#* Bioneer Corp.....	2,941	107,290
BIT Computer Co. Ltd.....	4,460	20,649
Bixolon Co. Ltd.....	3,947	17,971
* BNC Korea Co. Ltd.....	18,937	52,463
BNK Financial Group, Inc.....	89,574	475,060
Boditech Med, Inc.....	7,161	81,530
BoKwang Industry Co. Ltd.....	5,306	24,202
Bookook Securities Co. Ltd.....	1,360	23,363
* Bosung Power Technology Co. Ltd.....	12,111	32,155
Brand X Co. Ltd.....	5,593	22,742
* Bubang Co. Ltd.....	17,089	29,731
* Bucket Studio Co. Ltd.....	16,344	14,784
* Bukwang Pharmaceutical Co. Ltd.....	8,479	44,402
* BusinessOn Communication Co. Ltd.....	1,802	14,730
BYC Co. Ltd.....	139	45,608
Byucksan Corp.....	18,730	34,278
* Cafe24 Corp.....	2,651	26,381
* CammSys Corp.....	33,312	38,852
Camus Engineering & Construction, Inc.....	20,344	26,156
Cape Industries Ltd.....	7,657	30,240
Caregen Co. Ltd.....	599	102,723
Celltrion Healthcare Co. Ltd.....	2,580	133,287
* Celltrion Pharm, Inc.....	2,628	182,983
Cheil Worldwide, Inc.....	26,065	370,950
Chemtronics Co. Ltd.....	3,793	72,468
* Chemtros Co. Ltd.....	3,277	20,514
Cheryong Electric Co. Ltd.....	4,562	74,981
* ChinHung International, Inc.....	46,523	43,190
Chinyang Holdings Corp.....	9,810	24,939

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,750	\$ 54,466
*	15,142	40,457
	2,670	161,529
	2,468	21,917
*	6,960	29,484
	1,959	59,941
	277	41,413
*	11,616	84,772
	3,674	806,517
	6,789	345,136
*	6,100	307,811
	4,127	80,791
	4,617	260,841
*	4,489	10,878
*	1,229	21,035
	5,466	131,345
	1,429	20,466
	6,446	17,749
*	4,262	32,148
*	1,402	35,845
#	3,864	165,222
*	54,597	34,062
*	983	12,589
*	6,531	12,860
*	2,176	9,166
*	3,623	291,428
*	2,209	48,994
*	3,392	483,669
#*	4,375	190,700
	21,620	694,785
	3,477	12,004
	1,112	32,889
	4,651	52,082
	2,537	34,353
*	6,808	66,526
	2,158	26,877
*	9,498	27,293
*	3,290	32,256
	1,528	88,910
*	5,345	38,724
	3,956	47,107
	5,138	86,847
	2,466	28,470
	5,094	31,291
	3,569	21,981
	18,032	109,311
*	25,788	24,583
*††	6,267	8,481
*	15,655	39,221
*	1,160	44,132
	3,295	36,421
*	33,874	36,298
	4,411	26,723
	11,227	94,977
	7,344	40,052
	12,070	343,364
	512	51,593
	6,724	66,874
*	10,593	48,391

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,056	\$ 83,470
# Daejoo Electronic Materials Co. Ltd.....	12,237	163,229
Daesang Corp.....	6,972	37,216
Daesang Holdings Co. Ltd.....	2,270	12,835
Daesung Energy Co. Ltd.....	2,212	23,866
Daesung Holdings Co. Ltd.....	9,382	29,050
* Daesung Industrial Co. Ltd.....	2,638	3,297
* Daesung Private Equity, Inc.....	13,750	11,961
* Daewon Cable Co. Ltd.....	4,416	47,114
Daewon Media Co. Ltd.....	7,986	96,032
Daewon Pharmaceutical Co. Ltd.....	6,131	28,585
* Daewon San Up Co. Ltd.....	78,322	277,836
Daewoo Engineering & Construction Co. Ltd.....	10,639	108,446
Daewoong Co. Ltd.....	1,505	120,350
Daewoong Pharmaceutical Co. Ltd.....	2,228	46,778
Daihan Pharmaceutical Co. Ltd.....	13,697	144,824
Daishin Securities Co. Ltd.....	31,311	90,626
* Danal Co. Ltd.....	15,603	41,623
Daol Investment & Securities Co. Ltd.....	6,873	70,657
Daou Data Corp.....	15,505	214,010
Daou Technology, Inc.....	20,945	79,514
* Dasan Networks, Inc.....	5,106	56,239
* Dawonsys Co. Ltd.....	20,668	14,926
* Dayou Plus Co. Ltd.....	18,822	58,991
DB Financial Investment Co. Ltd.....	14,763	684,040
DB HiTek Co. Ltd.....	18,463	1,091,724
DB Insurance Co. Ltd.....	26,231	41,909
* DB, Inc.....	1,928	18,673
* Dentis Co. Ltd.....	2,353	265,362
Dentium Co. Ltd.....	11,957	46,857
Deutsch Motors, Inc.....	2,741	32,090
Device ENG Co. Ltd.....	1,125	33,225
* Devsisters Co. Ltd.....	2,991	21,207
* Dexter Studios Co. Ltd.....	91,952	527,323
DGB Financial Group, Inc.....	2,136	6,745
* DGP Co. Ltd.....	4,204	8,762
* DHAutaware Co. Ltd.....	6,962	122,562
DI Dong Il Corp.....	10,620	49,108
Digital Daesung Co. Ltd.....	1,340	34,091
* DIO Corp.....	4,122	22,040
Display Tech Co. Ltd.....	3,070	23,639
* DK Tech Co. Ltd.....	4,967	47,798
DL Construction Co. Ltd.....	13,214	317,274
DL E&C Co. Ltd.....	5,712	175,829
DL Holdings Co. Ltd.....	10,092	43,338
DMS Co. Ltd.....	1,423	103,018
DN Automotive Corp.....	1,645	33,087
DNF Co. Ltd.....	5,055	33,130
Dohwa Engineering Co. Ltd.....	2,864	25,441
Dong Ah Tire & Rubber Co. Ltd.....	4,478	29,483
Dong-A Hwasung Co. Ltd.....	2,633	108,659
Dong-A ST Co. Ltd.....	28,165	44,122
* Dongbang Transport Logistics Co. Ltd.....	4,773	23,569
Dongbu Corp.....	233	10,346
Dongil Industries Co. Ltd.....	9,025	300,114
Dongjin Semichem Co. Ltd.....	3,136	12,943
Dongkoo Bio & Pharma Co. Ltd.....	9,657	103,434
DongKook Pharmaceutical Co. Ltd.....	12,521	98,920
* Dongkuk CM Co. Ltd.....	6,669	78,522
Dongkuk Holdings Co. Ltd.....		

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	10,401	\$ 53,922
*	20,775	210,580
*	11,743	32,410
	3,887	55,182
	15,065	56,409
	4,612	53,453
*	2,759	12,459
*	950	30,365
	10,329	80,733
	20,377	53,274
	4,485	92,301
	4,091	126,738
	1,184	39,117
	2,221	38,415
*	37,160	27,187
*	19,547	896,650
	2,646	221,128
*	51,346	704,775
*	2,956	63,081
#	4,233	163,405
	4,965	156,164
	5,152	110,830
*	11,309	27,811
	10,806	114,804
*	15,498	33,723
*	4,299	10,888
*	6,678	25,924
*	6,536	36,440
	11,098	19,949
*	2,327	73,534
*	6,331	45,178
*	1,125	14,227
	8,382	39,367
	3,899	47,226
*	34,114	37,255
*	11,205	32,271
	1,203	51,925
	2,383	13,245
	7,041	19,994
	26,721	60,161
	5,078	40,645
*	1,006	29,011
*	4,313	13,598
	9,600	46,247
#	6,811	2,240,336
#	3,025	2,865,008
#	3,856	275,135
	1,402	15,619
*	493	6,771
*	40,504	28,567
	8,213	90,056
	4,820	286,103
*	8,717	17,910
#	2,920	85,913
	6,285	119,194
*	26,948	31,752
#	2,004	251,727
	4,779	24,477
*	1,284	13,876

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* E-TRON Co. Ltd.....	112,634	\$ 23,947
* Eubiologics Co. Ltd.....	3,259	17,907
Eugene Corp.....	25,711	67,424
Eugene Investment & Securities Co. Ltd.....	27,685	95,921
Eugene Technology Co. Ltd.....	3,019	86,849
Eusu Holdings Co. Ltd.....	6,956	30,679
* Eutilex Co. Ltd.....	5,716	16,365
* EV Advanced Material Co. Ltd.....	7,437	32,429
* Ewon Comfortech Co. Ltd.....	2,152	7,075
* Exem Co. Ltd.....	9,063	28,057
Exicon Co. Ltd.....	1,739	21,250
* Eyegene, Inc.....	3,308	9,028
F&F Co. Ltd.....	4,572	371,193
F&F Holdings Co. Ltd.....	2,869	38,611
FarmStory Co. Ltd.....	19,242	29,979
Fasoo Co. Ltd.....	1,847	10,610
Fila Holdings Corp.....	8,595	267,354
* Fine M-Tec Co. Ltd.....	5,699	35,201
Fine Semitech Corp.....	1,506	32,757
* Finetek Co. Ltd.....	17,074	13,926
* Flask Co. Ltd.....	13,763	10,958
# Foonsung Co. Ltd.....	12,810	136,165
* FSN Co. Ltd.....	3,829	9,080
Fursys, Inc.....	1,797	42,569
* FutureChem Co. Ltd.....	1,993	15,468
Gabia, Inc.....	4,174	39,528
* GAEASOFT.....	6,369	40,300
Galaxia Moneytree Co. Ltd.....	2,236	8,965
* GAMSUNG Corp. Co. Ltd.....	22,439	71,903
Gaon Cable Co. Ltd.....	2,294	40,854
GC Cell Corp.....	3,129	92,241
* GemVax & Kael Co. Ltd.....	4,742	48,537
Gemvaxlink Co. Ltd.....	33,421	27,628
* Genexine, Inc.....	11,849	90,272
* Genie Music Corp.....	5,141	14,316
* Genomictree, Inc.....	1,846	22,947
Genoray Co. Ltd.....	4,726	25,472
Geumhwa PSC Co. Ltd.....	1,944	45,849
* Gigalane Co. Ltd.....	11,619	13,562
Global Standard Technology Co. Ltd.....	2,811	62,964
# Golfzon Co. Ltd.....	1,742	132,020
Golfzon Newdin Holdings Co. Ltd.....	9,235	31,865
*†† Good People Co. Ltd.....	4,247	1,249
Gradiant Corp.....	5,742	67,053
Green Chemical Co. Ltd.....	4,092	26,820
Green Cross Corp.....	2,341	204,157
Green Cross Holdings Corp.....	10,819	116,323
Green Cross Wellbeing Corp.....	2,484	13,492
GS Engineering & Construction Corp.....	25,711	294,961
GS Holdings Corp.....	19,715	582,567
GS Retail Co. Ltd.....	15,768	262,683
Gwangju Shinsegae Co. Ltd.....	1,600	40,790
Hae In Corp.....	3,104	13,290
HAESUNG DS Co. Ltd.....	4,727	285,576
Haesung Industrial Co. Ltd.....	5,028	34,047
Han Kuk Carbon Co. Ltd.....	8,268	93,364
Hana Financial Group, Inc.....	71,408	2,200,463
Hana Materials, Inc.....	2,798	105,735
Hana Micron, Inc.....	16,647	280,214

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Hana Pharm Co. Ltd.....	2,648	\$ 28,746
Hana Technology Co. Ltd.....	461	42,996
* Hanall Biopharma Co. Ltd.....	6,016	113,049
HanChang Paper Co. Ltd.....	20,641	17,874
* Hancom WITH, Inc.....	5,353	14,184
#* Hancom, Inc.....	4,544	47,065
Handok, Inc.....	4,481	46,283
Handsome Co. Ltd.....	7,877	128,052
* Hanil Feed Co. Ltd.....	5,197	23,441
Hanil Iron & Steel Co. Ltd.....	6,765	16,162
Hanjin Kal Corp.....	3,098	102,838
Hanjin Transportation Co. Ltd.....	4,408	68,670
Hankook Shell Oil Co. Ltd.....	303	52,312
Hankook Tire & Technology Co. Ltd.....	23,662	717,699
Hankuk Steel Wire Co. Ltd.....	5,428	16,267
Hanmi Semiconductor Co. Ltd.....	12,063	459,042
HanmiGlobal Co. Ltd.....	2,624	54,617
Hannong Chemicals, Inc.....	1,548	21,578
Hanon Systems.....	56,898	380,581
Hansae Co. Ltd.....	10,132	142,571
Hansae Yes24 Holdings Co. Ltd.....	6,281	21,762
Hanshin Machinery Co.....	6,523	24,920
Hansol Chemical Co. Ltd.....	2,270	348,901
Hansol Holdings Co. Ltd.....	19,120	43,816
* Hansol HomeDeco Co. Ltd.....	30,820	24,008
* Hansol IONES Co. Ltd.....	6,315	44,394
Hansol Logistics Co. Ltd.....	13,484	26,473
Hansol Paper Co. Ltd.....	9,682	80,382
Hansol Technics Co. Ltd.....	14,047	76,357
Hanssem Co. Ltd.....	1,951	70,963
* Hanwha Galleria Corp.....	30,551	31,575
* Hanwha General Insurance Co. Ltd.....	21,441	63,616
* Hanwha Investment & Securities Co. Ltd.....	55,055	107,160
* Hanwha Life Insurance Co. Ltd.....	122,230	226,727
#* Hanwha Ocean Co. Ltd.....	2,064	75,802
* Hanwha Solutions Corp.....	15,485	459,583
* Hanyang Digitech Co. Ltd.....	2,583	28,114
Hanyang Eng Co. Ltd.....	5,655	73,846
Hanyang Securities Co. Ltd.....	5,181	35,863
Harim Co. Ltd.....	26,787	58,512
Harim Holdings Co. Ltd.....	25,455	149,361
HB SOLUTION Co. Ltd.....	7,113	29,748
HB Technology Co. Ltd.....	22,960	45,740
HD Hyundai Co. Ltd.....	17,111	826,310
HD Hyundai Construction Equipment Co. Ltd.....	6,049	387,872
HD Hyundai Electric Co. Ltd.....	3,971	231,456
HD Hyundai Energy Solutions Co. Ltd.....	4,210	113,823
HD Hyundai Infracore Co. Ltd.....	49,404	477,835
* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	6,653	643,991
HDC Holdings Co. Ltd.....	17,474	80,145
HDC Hyundai Development Co. Engineering & Construction, Class E.....	19,170	155,913
HDCLabs Co. Ltd.....	2,261	13,430
Hecto Financial Co. Ltd.....	1,538	19,933
Hecto Innovation Co. Ltd.....	1,972	20,411
Heerim Architects & Planners.....	6,183	35,324
* Helixmith Co. Ltd.....	10,617	48,751
#* HFR, Inc.....	4,463	72,328
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	12,765	30,501
* HJ Shipbuilding & Construction Co. Ltd.....	6,769	21,732

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* HL D&I Halla Corp.....	12,823	\$ 24,161
HL Holdings Corp.....	3,298	97,090
HL Mando Co. Ltd.....	13,452	487,174
* HLB Biostep Co. Ltd.....	7,726	19,732
* HLB Life Science Co. Ltd.....	15,756	112,339
* HLB Therapeutics Co. Ltd.....	8,610	25,313
* HLB, Inc.....	6,365	164,139
# HMM Co. Ltd.....	98,777	1,355,813
Home Center Holdings Co. Ltd.....	40,607	37,925
* Homecast Co. Ltd.....	4,261	16,408
Hotel Shilla Co. Ltd.....	8,311	490,978
HS Industries Co. Ltd.....	19,339	52,007
* HSD Engine Co. Ltd.....	5,779	54,081
* Hugel, Inc.....	2,216	187,484
#* Humasis Co. Ltd.....	41,254	76,214
* Humax Co. Ltd.....	14,260	39,383
Humedix Co. Ltd.....	1,789	50,426
* Huons Co. Ltd.....	3,135	79,579
Huons Global Co. Ltd.....	2,929	45,974
Husteel Co. Ltd.....	17,299	84,589
* Huvis Corp.....	8,020	25,242
Huvitz Co. Ltd.....	2,497	45,533
Hwa Shin Co. Ltd.....	10,954	156,139
* Hwail Pharm Co. Ltd.....	23,628	37,203
Hwangkum Steel & Technology Co. Ltd.....	4,431	29,052
Hwaseung Enterprise Co. Ltd.....	11,551	77,440
* HYBE Co. Ltd.....	472	97,202
Hy-Lok Corp.....	4,195	90,717
Hyosung Advanced Materials Corp., Class C.....	698	259,993
Hyosung Corp.....	3,366	159,105
* Hyosung Heavy Industries Corp.....	2,242	306,849
Hyosung TNC Corp.....	410	109,098
* Hyulim ROBOT Co. Ltd.....	15,388	19,452
Hyundai Autoever Corp.....	1,055	126,665
Hyundai Bioland Co. Ltd.....	2,761	22,408
Hyundai BNG Steel Co. Ltd.....	4,900	54,367
Hyundai Corp.....	4,150	86,295
Hyundai Department Store Co. Ltd.....	6,514	283,119
Hyundai Elevator Co. Ltd.....	7,760	254,342
Hyundai Engineering & Construction Co. Ltd.....	18,938	555,818
HYUNDAI EVERDIGM Corp.....	3,095	17,316
Hyundai Ezwel Co. Ltd.....	4,703	24,655
Hyundai Futurenet Co. Ltd.....	21,018	44,065
Hyundai GF Holdings.....	14,372	36,065
Hyundai Green Food.....	1,159	10,530
Hyundai Home Shopping Network Corp.....	2,566	85,474
* Hyundai Livart Furniture Co. Ltd.....	6,686	37,673
Hyundai Marine & Fire Insurance Co. Ltd.....	25,314	568,345
* Hyundai Mipo Dockyard Co. Ltd.....	2,568	188,189
Hyundai Mobis Co. Ltd.....	6,423	1,173,587
Hyundai Motor Co.....	26,064	4,007,429
Hyundai Motor Securities Co. Ltd.....	9,906	63,897
Hyundai Steel Co.....	29,755	843,523
Hyundai Wia Corp.....	5,952	294,889
HyVision System, Inc.....	1,838	30,139
i3system, Inc.....	1,104	30,988
* iA, Inc.....	82,596	35,053
ICD Co. Ltd.....	2,981	22,543
* Icure Pharm, Inc.....	7,701	14,835

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
IDIS Holdings Co. Ltd.....	2,685	\$ 25,278
Iijin Diamond Co. Ltd.....	2,208	29,494
Iijin Electric Co. Ltd.....	9,122	72,173
Iijin Holdings Co. Ltd.....	11,120	37,073
Iijin Power Co. Ltd.....	4,220	41,302
Ilshin Spinning Co. Ltd.....	6,900	52,629
Ilsung Pharmaceuticals Co. Ltd.....	2,455	46,577
Ilyang Pharmaceutical Co. Ltd.....	4,099	51,744
iMarketKorea, Inc.....	8,309	58,669
InBody Co. Ltd.....	3,960	87,174
Incross Co. Ltd.....	1,911	18,372
Industrial Bank of Korea.....	77,695	633,415
INFAC Corp.....	1,777	20,756
* Infinitt Healthcare Co. Ltd.....	3,095	13,359
InfoBank Corp.....	1,192	10,637
* Inhwa Precision Co. Ltd.....	2,075	19,234
Innocean Worldwide, Inc.....	4,363	135,920
InnoWireless Co. Ltd.....	2,108	37,099
Innox Advanced Materials Co. Ltd.....	7,249	255,784
* Innox Corp.....	852	24,136
* Inscobee, Inc.....	19,359	18,547
#* Insun ENT Co. Ltd.....	10,316	68,547
* Insung Information Co. Ltd.....	7,278	18,285
Intekplus Co. Ltd.....	1,410	49,574
# Intellian Technologies, Inc.....	1,113	67,875
Intelligent Digital Integrated Security Co. Ltd.....	1,743	25,037
* Interflex Co. Ltd.....	3,590	30,615
Interojo Co. Ltd.....	2,350	63,576
# INTOPS Co. Ltd.....	6,004	141,810
* iNtRON Biotechnology, Inc.....	4,530	20,726
Inzi Controls Co. Ltd.....	5,722	36,849
* IS Dongseo Co. Ltd.....	9,358	248,792
ISC Co. Ltd.....	3,475	280,757
i-SENS, Inc.....	3,436	87,810
* ISU Abxis Co. Ltd.....	3,988	20,500
ISU Chemical Co. Ltd.....	3,793	68,964
ISU Specialty Chemical.....	931	207,742
IsuPetasys Co. Ltd.....	11,986	361,788
* ITCEN Co. Ltd.....	3,817	11,468
* ITEK, Inc.....	3,626	29,605
* ITM Semiconductor Co. Ltd.....	1,624	28,025
It's Hanbul Co. Ltd.....	1,615	15,921
* Jahwa Electronics Co. Ltd.....	2,116	48,028
JASTECH Ltd.....	6,512	45,394
JB Financial Group Co. Ltd.....	46,009	308,709
JC Chemical Co. Ltd.....	9,362	60,098
* Jeisys Medical, Inc.....	16,079	141,035
* Jeju Air Co. Ltd.....	11,759	120,482
* Jeju Semiconductor Corp.....	18,918	67,219
* Jin Air Co. Ltd.....	6,560	76,398
Jinsung T.E.C.....	7,093	84,101
JLS Co. Ltd.....	3,636	20,290
JNK Heaters Co. Ltd.....	5,529	26,694
* JNTC Co. Ltd.....	3,202	23,928
*†† Jokwang ILI Co. Ltd.....	21,810	9,394
* JoyCity Corp.....	8,305	21,840
JS Corp.....	2,499	26,092
# Jusung Engineering Co. Ltd.....	15,413	336,224
JVM Co. Ltd.....	850	22,176

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
JW Life Science Corp.....	3,290	\$ 35,877
JYP Entertainment Corp.....	7,401	792,372
Kakao Corp.....	7,706	310,220
* Kakao Games Corp.....	3,870	95,770
KakaoBank Corp.....	8,596	175,348
*†† Kanglim Co. Ltd.....	24,778	15,065
Kangnam Jevisco Co. Ltd.....	1,835	31,561
* Kangstem Biotech Co. Ltd.....	9,275	20,603
KAON Group Co. Ltd.....	7,078	32,021
* KB Financial Group, Inc.....	46,756	1,872,663
KB Financial Group, Inc., ADR.....	33,276	1,336,697
KC Co. Ltd.....	3,423	50,406
KC Tech Co. Ltd.....	3,975	73,325
KCC Corp.....	1,098	182,686
KCC Glass Corp.....	5,228	177,261
KCTC.....	13,067	41,051
KEC Corp.....	48,858	70,319
* Kencoa Aerospace Co.....	809	8,488
KEPCO Engineering & Construction Co., Inc.....	806	47,819
KEPCO Plant Service & Engineering Co. Ltd.....	6,121	162,346
Keyang Electric Machinery Co. Ltd.....	4,700	8,008
* KEYEAST Co. Ltd.....	3,383	19,785
KG Chemical Corp.....	5,062	182,118
# KG Dongbusteel.....	14,808	99,442
KG Eco Technology Service Co. Ltd.....	10,244	94,833
*†† KG Mobility Co.....	8,401	50,477
# Kginicis Co. Ltd.....	7,291	63,034
KGMobilians Co. Ltd.....	9,604	44,604
KH Vatec Co. Ltd.....	3,200	47,124
Kia Corp.....	77,376	5,021,649
* Kib Plug Energy.....	46,690	38,050
KidariStudio, Inc.....	8,599	39,315
KINX, Inc.....	1,034	53,695
KISCO Corp.....	7,715	37,109
KISCO Holdings Co. Ltd.....	3,689	50,774
KISWIRE Ltd.....	5,001	81,602
KIWOOM Securities Co. Ltd.....	6,044	460,830
* KMW Co. Ltd.....	3,898	36,179
* KNJ Co. Ltd.....	1,163	20,718
* KNW Co. Ltd.....	2,626	22,869
KoBioLabs, Inc.....	2,360	17,217
Koentec Co. Ltd.....	6,645	36,794
Koh Young Technology, Inc.....	11,321	122,838
Kolmar BNH Co. Ltd.....	4,947	66,415
Kolmar Korea Holdings Co. Ltd.....	4,219	44,824
Kolon Corp.....	2,736	38,733
Kolon Global Corp.....	2,282	22,663
Kolon Industries, Inc.....	9,355	379,545
* Kolon Mobility Group Corp.....	7,567	22,348
Kolon Plastic, Inc.....	3,586	23,808
KoMiCo Ltd.....	2,410	115,044
* KONA I Co. Ltd.....	3,514	42,979
Korea Alcohol Industrial Co. Ltd.....	5,591	56,229
Korea Arlico Pharm Co. Ltd.....	2,061	9,171
Korea Asset In Trust Co. Ltd.....	27,658	63,473
Korea Cast Iron Pipe Industries Co. Ltd.....	7,209	38,880
* Korea Circuit Co. Ltd.....	7,616	109,281
* Korea District Heating Corp.....	664	13,179
Korea Electric Terminal Co. Ltd.....	3,099	140,600

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	4,271	\$ 14,712
	4,827	28,889
	8,450	19,067
*	6,890	134,087
*	2,352	15,573
	2,713	10,051
	9,969	382,002
*	87,607	128,931
	14,544	66,310
	12,229	49,172
	1,862	195,831
	3,884	29,948
	564	32,475
	73,914	72,509
	827	320,365
	60,671	1,171,085
	45,961	249,339
	6,709	42,226
*	874	8,721
*	68,126	21,478
*	1,718	13,560
	1,121	38,835
*	2,168	292,243
	12,339	14,247
	8,802	58,423
*	5,760	26,015
#	12,498	146,602
	14,816	70,691
	2,435	25,203
	9,824	24,471
	11,445	26,498
	703	28,247
	10,859	34,302
*	4,143	12,852
#*	2,432	304,350
*	61,887	40,919
	7,490	705,324
*	47,182	167,649
	12,152	52,352
	8,100	39,713
	9,862	19,901
*	19,773	20,039
	3,585	12,250
	4,158	50,129
	9,892	39,750
	3,389	154,229
	5,365	40,506
*	11,095	27,231
	280	18,284
	15,465	50,763
	3,193	94,990
	3,943	796,903
*	3,421	23,926
#*	15,024	238,040
	2,880	17,511
*	11,748	75,978
	6,842	31,649
	6,154	24,545
	3,138	415,106

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	9,746	\$ 106,186
	3,928	1,998,196
	14,146	926,058
#*	134,277	713,011
	38,603	3,285,940
	1,125	377,463
	22,501	70,470
	3,947	818,429
	102,489	804,431
	4,434	85,182
	3,774	445,938
	7,538	150,495
*	1,600	33,026
	1,725	74,213
	7,390	375,698
*	32,778	41,898
	1,483	30,369
	2,790	153,218
	1,356	100,992
	3,866	24,589
	5,173	490,577
	4,547	376,876
*	48,539	105,483
	4,303	187,812
	3,356	269,536
	2,615	21,437
*	8,482	25,057
	75,280	716,388
	2,167	69,356
	5,043	51,673
	810	23,735
	5,122	109,411
*	12,968	20,655
*	11,945	28,504
	1,683	16,328
	2,287	11,280
*	1,992	13,993
	637	108,583
	913	34,708
	3,816	30,793
	3,460	133,356
	40,077	1,547,405
*	5,065	27,985
	382	19,754
*	11,862	112,613
*	21,538	62,649
	62,214	338,208
*	12,030	46,408
	1,124	26,453
	571	30,150
	508	67,166
	324	24,272
	519	57,876
	8,599	103,608
#	3,027	59,252
	28,560	56,071
*	4,796	9,826
	3,170	8,287
	14,195	38,168

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Moorim Paper Co. Ltd.....	14,496	\$ 27,262
Motonic Corp.....	4,135	28,841
Motrex Co. Ltd.....	4,887	70,677
* mPlus Corp.....	1,540	16,690
MS Autotech Co. Ltd.....	6,409	25,804
Multicampus Co. Ltd.....	1,558	38,829
* Myoung Shin Industrial Co. Ltd.....	11,471	183,257
Namhae Chemical Corp.....	10,948	68,410
* Namsun Aluminum Co. Ltd.....	27,940	53,001
* Namuga Co. Ltd.....	2,390	28,135
Namyang Dairy Products Co. Ltd.....	175	58,659
* NanoenTek, Inc.....	3,851	13,307
Nasmedia Co. Ltd.....	1,721	25,679
* Nature & Environment Co. Ltd.....	22,791	22,131
Nature Holdings Co. Ltd.....	4,671	75,287
NAVER Corp.....	4,151	739,573
NCSOFT Corp.....	2,407	522,189
NeoPharm Co. Ltd.....	2,082	38,718
* Neowiz.....	1,902	51,537
* Neowiz Holdings Corp.....	1,665	32,064
* Nepes Ark Corp.....	3,572	79,225
#* NEPES Corp.....	8,060	141,866
* Neptune Co.....	6,607	36,975
*Ω Netmarble Corp.....	4,371	168,789
New Power Plasma Co. Ltd.....	10,372	44,137
Nexen Corp.....	9,997	32,343
Nexen Tire Corp.....	18,926	127,481
* Next Entertainment World Co. Ltd.....	3,907	23,021
# NEXTIN, Inc.....	2,166	145,575
* Nexturnbioscience Co. Ltd.....	1	5
NH Investment & Securities Co. Ltd., Class C.....	36,969	287,098
* NHN Corp.....	7,894	155,514
NHN KCP Corp.....	8,874	63,294
NI Steel Co. Ltd.....	11,528	59,688
* NIBEC Co. Ltd.....	1,662	17,709
NICE Holdings Co. Ltd.....	9,918	84,463
Nice Information & Telecommunication, Inc.....	3,525	64,098
NICE Information Service Co. Ltd.....	14,058	103,463
NICE Total Cash Management Co. Ltd., Class C.....	7,593	35,799
Nong Shim Holdings Co. Ltd.....	900	47,121
NongShim Co. Ltd.....	692	215,308
NOROO Paint & Coatings Co. Ltd.....	4,323	26,805
NOVAREX Co. Ltd.....	5,053	32,206
NPC.....	7,683	38,499
Oceanbridge Co. Ltd.....	1,416	16,898
#* OCI Co. Ltd.....	2,461	262,965
# OCI Holdings Co. Ltd.....	5,434	466,360
Okong Corp.....	7,450	18,319
Openbase, Inc.....	7,316	14,834
OptoElectronics Solutions Co. Ltd.....	1,981	19,719
* Orbitech Co. Ltd.....	3,429	10,902
Orion Corp.....	10,342	920,476
Orion Holdings Corp.....	12,345	134,745
*†† Osung Advanced Materials Co. Ltd.....	28,148	31,360
Ottogi Corp.....	879	245,675
Paik Kwang Industrial Co. Ltd.....	13,688	83,654
* Pan Entertainment Co. Ltd.....	4,174	13,843
Pan Ocean Co. Ltd.....	124,484	466,787
* PANAGENE, Inc.....	3,418	12,867

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,397	\$ 221,410
	20,598	132,898
*	1,494	65,674
	5,524	340,608
	3,537	29,358
#	2,280	238,172
*	9,054	42,020
*	6,363	34,078
	3,684	31,535
	3,994	96,300
*	9,317	35,252
	1,483	42,818
#	9,262	252,377
	410	169,622
#	2,492	71,630
	1,591	93,859
*	7,742	36,219
	703	30,499
#	7,547	133,245
	5,745	44,687
*	312	27,928
*	7,286	13,877
*	802	24,873
	2,366	29,286
	3,423	49,253
*	16,022	49,947
*	1,376	32,022
	1,847	8,990
	6,747	18,015
	2,702	114,898
*	11,683	39,246
	6,233	250,147
	851	26,486
	1,835	36,742
*	20,377	16,339
	4,997	35,023
	6,134	60,688
	8,689	43,521
*	13,366	39,592
	516	41,664
	8,183	22,299
*	9,959	16,184
	4,793	23,133
	25,745	22,711
	2,406	22,955
*	2,778	14,739
	5,168	30,727
	2,505	44,259
*	18,711	37,469
	2,476	30,623
*Ω	754	452,753
	10,919	884,664
	9,610	214,768
	15,487	1,766,739
	7,597	10,349,743
	746,962	40,898,132
*	49,729	1,442,490
	10,175	1,944,916
*	35,313	250,285

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	11,553	\$ 632,044
*	10,916	25,067
	2,279	32,583
	2,641	1,378,427
	5,670	570,818
	20,785	585,321
	30,367	67,814
	2,639	81,046
	1,532	49,187
	1,686	159,799
	2,127	120,834
	2,637	33,353
	846	33,464
*	6,764	24,272
	981	20,151
	11,392	37,097
	3,457	54,266
	2,279	33,961
	829	18,574
*	24,785	16,980
*	18,785	29,380
	6,055	61,525
*	13,861	17,771
	7,225	159,372
	419	35,786
	565	69,753
	1,326	213,465
	6,012	54,933
	3,144	117,124
	15,512	283,572
	2,811	14,044
	9,135	58,648
*	76,162	32,888
*	5,674	35,211
*	3,880	68,586
	730	16,144
	14,231	89,060
	57,673	45,280
	59,699	62,863
*	10,568	144,188
	2,218	20,728
	597	30,791
*	82,907	12,956
	20,492	188,162
	6,326	42,008
	6,625	125,723
*	105,401	21,003
	4,473	9,135
#	5,771	166,678
#*	36,732	176,773
	622	8,687
	1,186	20,231
	4,711	91,882
	52,416	27,540
	1,521	60,458
	6,808	30,003
	98,685	2,716,145
	2,215	61,156
	12,080	17,211

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	658	\$ 20,926
	3,454	36,513
	7,738	99,931
	2,893	433,668
	5,603	66,839
*	17,368	39,666
*	20,437	29,080
*	10,654	20,074
	17,258	17,624
	1,754	76,763
*	9,860	26,251
*	21,612	24,098
	4,127	14,915
	2,472	17,476
	9,402	271,687
	18,376	44,824
	9,760	36,382
	2,207	57,135
*	988	63,090
*	984	56,663
*	1,907	94,932
	5,388	87,117
	4,939	138,938
	1,450	138,649
	134,022	12,979,356
*Ω	909	76,596
*	15,234	2,583,977
*	4,695	83,849
	4,337	36,338
	170,647	85,042
	18,582	671,943
	1,260	25,282
	870	67,727
	4,994	147,245
*	6,924	12,978
	1,537	157,723
*††	16,063	15,247
	1,609	7,366
	3,470	43,079
*	11,378	30,110
	15,770	927,026
*	7,338	24,750
	17,343	68,651
*	12,611	274,562
	1,712	48,170
	7,797	108,978
*	7,364	23,338
	13,720	27,465
	1,275	272,739
	2,191	46,536
	1,112	57,599
	2,271	56,973
	1,896	50,133
	1,354	80,260
	6,701	33,411
*	5,984	22,466
*	3,198	126,820
*	4,552	32,043
	7,423	45,625

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	2,902	\$ 61,740
*	13,420	11,342
	508	24,495
#	723	11,345
	7,865	99,027
*	19,774	32,366
#	25,725	252,915
	6,600	42,345
*	17,982	31,677
*	1,914	32,558
	4,779	14,189
	9,883	15,527
*	20,689	33,229
*	31,414	75,480
	2,879	64,507
	15,294	43,298
	1,763	67,946
	6,615	37,141
	146	68,365
	9,524	60,475
*††	3,088	41,829
	11,082	31,517
*	8,153	83,275
*	11,246	18,879
	2,714	137,081
	15,759	106,374
*	11,905	8,528
	5,610	99,976
*	2,170	21,296
	8,069	133,655
	10,148	176,909
	1,480	29,461
	2,058	160,116
*	24,537	68,010
	72,698	54,672
*	5,710	27,490
	7,336	42,252
	2,161	22,365
	6,418	18,158
	19,785	46,931
*	20,719	9,314
#	1,426	59,090
*	3,773	22,878
	10,953	60,078
	18,418	94,987
	6,063	23,435
	2,043	21,598
	2,176	22,426
*	959	10,730
	3,176	37,356
	34,961	43,503
	5,333	22,591
*	3,171	23,129
	2,411	113,895
	5,948	18,045
	11,469	88,327
	3,613	47,674
*	14,537	19,517
*	2,047	22,377

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Unitrontech Co. Ltd.....	2,954	\$ 9,732
Value Added Technology Co. Ltd.....	2,860	79,960
* Very Good Tour Co. Ltd.....	2,162	15,221
Viatron Technologies, Inc.....	4,608	35,726
* VICTEK Co. Ltd.....	4,914	16,122
*†† Vidente Co. Ltd.....	19,231	37,567
Vieworks Co. Ltd.....	2,184	55,299
* Vina Tech Co. Ltd.....	559	27,940
Vitzro Tech Co. Ltd.....	4,197	23,347
Vitrocell Co. Ltd.....	4,413	69,301
* Vivozon Pharmaceutical Co. Ltd.....	36,084	18,414
* VT Co. Ltd.....	7,135	48,160
* Webcash Corp.....	2,311	22,513
* Webzen, Inc.....	9,931	114,417
* Wellbiotec Co. Ltd.....	12,974	47,014
Wemade Co. Ltd.....	1,188	34,113
Whanin Pharmaceutical Co. Ltd.....	4,503	48,213
* WillBes & Co.....	38,081	15,032
Winix, Inc.....	3,182	24,721
Wins Co. Ltd.....	2,738	26,715
WiSoL Co. Ltd.....	10,907	56,154
* WIZIT Co. Ltd.....	46,770	26,912
* WONIK CUBE Corp.....	13,425	18,222
* Wonik Holdings Co. Ltd.....	21,371	58,351
WONIK IPS Co. Ltd.....	5,111	151,418
Wonik Materials Co. Ltd.....	2,746	61,991
Wonik QnC Corp.....	6,335	147,298
Woojin, Inc.....	3,958	29,930
* Woongjin Co. Ltd.....	23,540	22,633
Woongjin Thinkbig Co. Ltd.....	27,380	51,130
* Wooree Bio Co. Ltd.....	24,682	40,482
Woori Financial Group, Inc., Sponsored ADR.....	291	7,994
Woori Financial Group, Inc.....	169,587	1,549,884
Woori Investment Bank Co. Ltd.....	193,477	110,280
* Woori Technology Investment Co. Ltd.....	24,695	68,524
* Woori Technology, Inc.....	17,387	18,469
Woorison F&G Co. Ltd.....	18,507	25,754
* Woosu AMS Co. Ltd.....	5,550	12,720
Worldex Industry & Trading Co. Ltd., Class C.....	3,984	81,608
* Wysiwyg Studios Co. Ltd.....	9,692	22,374
* Y G-1 Co. Ltd.....	10,757	49,377
* YAS Co. Ltd.....	1,977	15,787
Y-entec Co. Ltd.....	7,276	59,748
Yesco Holdings Co. Ltd.....	755	19,084
* Yest Co. Ltd.....	2,384	36,418
YG Entertainment, Inc.....	1,767	105,585
* YG PLUS.....	3,947	16,588
* YIK Corp.....	8,752	30,099
YMC Co. Ltd.....	7,373	40,800
* YMT Co. Ltd.....	2,063	19,279
Youlchon Chemical Co. Ltd.....	983	27,828
Young Poong Corp.....	182	82,012
Young Poong Paper Manufacturing Co. Ltd.....	1,991	66,200
Young Poong Precision Corp.....	4,334	51,892
Youngone Corp.....	10,751	487,143
Youngone Holdings Co. Ltd.....	3,354	202,802
Yuanta Securities Korea Co. Ltd.....	49,301	101,446
Yuhwa Securities Co. Ltd.....	13,635	25,463
* Yujin Robot Co. Ltd.....	4,759	19,763

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Yungjin Pharmaceutical Co. Ltd.....	9,902	\$ 19,242
Zeus Co. Ltd.....	3,147	137,886
Zinus, Inc.....	5,569	109,196
TOTAL SOUTH KOREA.....		<u>205,907,990</u>
TAIWAN — (18.8%)		
104 Corp.....	3,000	19,380
91APP, Inc.....	8,000	28,284
ABC Taiwan Electronics Corp.....	22,000	19,353
Abico Avy Co. Ltd.....	64,054	49,890
Ability Enterprise Co. Ltd.....	114,508	71,847
* Ability Opto-Electronics Technology Co. Ltd.....	19,528	90,980
AcBel Polytech, Inc.....	238,757	422,995
Accton Technology Corp.....	86,858	1,059,699
Acer, Inc.....	588,287	656,963
ACES Electronic Co. Ltd.....	60,117	57,562
* Acon Holding, Inc.....	71,475	24,148
Acter Group Corp. Ltd.....	40,534	195,732
Action Electronics Co. Ltd.....	103,000	59,051
ADATA Technology Co. Ltd.....	64,605	168,707
Addcn Technology Co. Ltd.....	7,830	51,123
Adlink Technology, Inc.....	6,000	13,790
Advanced Ceramic X Corp.....	18,000	116,780
# Advanced Energy Solution Holding Co. Ltd.....	6,000	132,537
Advanced International Multitech Co. Ltd.....	67,000	167,626
Advanced Optoelectronic Technology, Inc.....	49,000	28,499
# Advanced Power Electronics Corp.....	29,000	87,288
Advantech Enterprise Co. Ltd.....	122,908	140,910
Advantech Co. Ltd.....	46,959	586,412
AEON Motor Co. Ltd.....	22,000	25,883
AGV Products Corp.....	230,172	101,990
* Airmate Cayman International Co. Ltd.....	17,678	10,317
# Airtac International Group.....	10,382	308,790
Alchip Technologies Ltd.....	12,000	763,810
Alcor Micro Corp.....	27,000	29,795
# Alexander Marine Co. Ltd.....	3,000	54,472
* ALI Corp.....	97,632	59,060
# All Ring Tech Co. Ltd.....	33,000	149,373
# Allied Circuit Co. Ltd.....	15,000	74,224
Allied Supreme Corp.....	20,000	205,620
# Allis Electric Co. Ltd.....	75,349	149,323
Alltek Technology Corp.....	71,813	91,271
Alltop Technology Co. Ltd.....	17,751	90,241
Alpha Networks, Inc.....	91,272	127,824
# Altek Corp.....	129,727	147,529
Amazing Microelectronic Corp.....	35,144	134,615
* Ambassador Hotel.....	110,000	180,346
AMPACS Corp.....	19,000	33,940
Ampire Co. Ltd.....	42,000	53,747
Ample Electronic Technology Co. Ltd.....	9,000	20,284
AMPOC Far-East Co. Ltd.....	46,000	94,112
AmTRAN Technology Co. Ltd.....	372,115	162,944
# Anji Technology Co. Ltd.....	17,339	25,218
# Anpec Electronics Corp.....	26,317	122,527
# Apac Opto Electronics, Inc.....	36,000	67,327
Apacer Technology, Inc.....	40,506	70,951
APAQ Technology Co. Ltd.....	24,422	48,993
APCB, Inc.....	77,000	43,064
Apex Biotechnology Corp.....	48,477	40,584

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	81,868	\$ 161,832
	68,848	28,291
	10,000	22,117
	71,755	331,728
	287,411	565,269
	27,558	119,521
#	1,760	14,135
	779,089	2,851,528
	593,696	761,674
	98,000	200,013
*	120,857	30,799
	198,385	163,787
	26,000	55,730
	72,422	744,250
#	8,000	29,484
	3,312	103,920
#	17,000	51,166
	7,258	537,042
	23,000	185,943
	116,996	1,358,826
	45,000	121,857
	42,800	77,850
	1,730,400	1,141,514
	7,386	48,746
	17,000	156,399
	42,000	25,855
	23,585	57,211
	13,000	11,227
	19,000	62,863
	20,000	23,735
	41,000	27,233
	13,230	13,176
	24,000	84,590
*	41,000	43,697
#	13,000	68,416
	228,121	92,273
	69,000	90,846
	83,000	110,716
	647,000	206,983
	53,650	42,278
	5,000	11,860
#	54,000	43,252
	23,010	82,823
	42,406	408,846
	9,000	258,598
	9,000	43,608
	47,100	26,997
	2,000	12,843
	204,331	215,924
	7,000	35,598
#	30,000	93,971
	72,062	112,601
*	8,000	10,944
*	95,044	36,035
	43,629	60,411
	773,902	393,411
#*	239,126	187,457
	71,499	30,079
	37,064	155,589

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	18,000	\$ 51,070
	157,509	870,981
	17,000	18,736
	1,007,178	1,468,037
	278,300	139,470
	18,785	41,520
	37,000	36,480
	210,115	398,499
*	163,873	125,280
	264,789	1,753,272
	88,516	40,565
*	41,171	19,872
	117,000	37,807
	21,600	60,071
	915,561	549,692
	148,240	145,200
	117,500	138,762
#	94,000	235,542
#	28,000	54,728
	70,676	210,473
	49,000	96,419
	16,379	27,039
	46,000	56,831
#	27,000	175,090
#	404,480	444,923
	238,153	94,434
	678,808	832,036
	202,159	250,830
*	43,000	63,235
	52,000	64,664
#	218,280	145,089
	24,200	26,075
	190,350	634,107
	73,731	244,298
	9,000	113,111
	31,075	67,604
	80,540	37,069
	31,000	41,934
	10,565	13,886
	1,264,062	1,005,209
	351,000	164,778
	121,000	93,297
*	2,693,999	1,077,130
	10,000	18,489
	127,170	73,173
	14,604	14,926
	204,602	158,395
	60,680	30,518
#*	585,965	150,264
	143,190	176,710
	58,600	165,049
#*	1,777,033	531,659
	67,227	232,424
	1,938,940	1,725,017
	36,120	41,238
	35,120	46,116
	58,000	35,461
	192,113	208,721
	298,000	658,780

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	271,594	\$ 309,538
	3,460	79,362
	25,000	150,882
	97,361	246,325
	55,466	488,575
	66,150	53,708
*	243,999	136,468
	91,000	339,420
	397,889	306,185
#	44,000	48,712
	16,700	55,532
#	196,246	200,867
	20,000	46,891
	9,000	147,880
	12,202	447,813
	255,800	943,635
	34,000	208,546
	175,869	185,666
#	482,132	202,896
	24,000	30,132
	39,975	15,274
	50,000	29,182
	11,000	9,899
	1,085,086	1,053,431
	468,000	679,385
	38,000	80,646
#	52,978	48,960
*	229,912	115,721
#	188,250	160,649
	70,000	39,579
	30,852	82,841
	152,600	343,268
	97,541	200,443
	27,216	22,632
	33,000	18,073
	30,000	31,540
	58,000	49,477
	2,808,612	2,349,594
	256,555	329,495
	40,902	52,464
	33,750	29,494
	24,000	181,934
	144,576	96,882
	19,048	27,077
	8,400	18,848
	139,000	141,725
	6,825	21,621
	28,396	45,482
	147,161	148,758
	117,000	163,735
*	202,000	107,398
	8,000	33,848
	131,458	64,257
#	157,000	122,390
	97,940	1,143,323
	65,000	229,019
	14,000	35,441
	24,884	80,005
	80,643	190,578

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	255,136	\$ 164,183
	26,000	21,754
	5,000	21,548
	26,000	24,410
	5,000	31,368
	39,272	45,213
	141,382	142,082
	5,000	19,745
	70,000	179,143
#	34,535	75,289
#	75,000	537,887
	1,809,239	1,490,154
	203,265	110,790
	36,279	627,610
#*	86,000	45,674
	56,789	49,494
	88,615	72,174
	30,467	59,449
	29,000	95,172
	69,959	259,928
#*	16,176	35,906
	35,000	94,323
	71,928	109,420
	40,909	541,363
	67,000	166,908
#	162,235	153,004
	17,000	1,007,392
#	62,000	74,315
	34,915	337,165
#	318,227	501,729
	218,500	101,572
	43,000	22,049
#	59,000	149,222
#	48,078	100,867
	5,000	42,081
	36,000	81,943
	411,321	406,820
	13,000	74,343
	736,990	864,154
#	6,597	40,341
*	170,837	48,359
	265,000	239,609
	363,342	1,204,921
	75,000	144,643
	212,149	350,902
	67,700	27,614
	40,000	32,358
	32,000	31,296
	14,000	54,484
	50,606	147,287
	13,250	31,328
	445,370	309,886
	1,022,715	386,251
	1,060,560	1,003,054
	366,000	826,378
#	55,000	572,887
	11,000	21,218
#	61,354	122,664
	145,442	265,857

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	Feedback Technology Corp.....	15,400	\$ 43,538
	Feng Hsin Steel Co. Ltd.....	212,550	467,177
	Feng TAY Enterprise Co. Ltd.....	82,380	557,186
	FineTek Co. Ltd.....	12,210	39,064
	Firich Enterprises Co. Ltd.....	14,947	16,702
	First Financial Holding Co. Ltd.....	1,297,982	1,200,745
	First Hi-Tec Enterprise Co. Ltd.....	20,709	71,590
#	First Hotel.....	107,746	54,529
	First Insurance Co. Ltd.....	103,606	53,751
*	First Steamship Co. Ltd.....	341,425	94,122
	FIT Holding Co. Ltd.....	72,000	76,627
	Fitipower Integrated Technology, Inc.....	70,000	315,058
	Fittech Co. Ltd.....	28,000	62,155
	FLEXium Interconnect, Inc.....	196,001	580,858
#	Flytech Technology Co. Ltd.....	48,373	103,729
	FocalTech Systems Co. Ltd.....	30,963	70,643
	FOCI Fiber Optic Communications, Inc.....	34,000	75,729
#	Forcecon Tech Co. Ltd.....	29,006	137,366
	Forest Water Environment Engineering Co. Ltd.....	23,183	22,071
	Formosa Advanced Technologies Co. Ltd.....	93,000	119,884
	Formosa Chemicals & Fibre Corp.....	594,378	1,237,341
	Formosa International Hotels Corp.....	22,905	181,003
	Formosa Oilseed Processing Co. Ltd.....	28,000	50,277
	Formosa Optical Technology Co. Ltd.....	22,000	62,103
	Formosa Petrochemical Corp.....	71,000	181,207
	Formosa Plastics Corp.....	340,134	900,570
	Formosa Sumco Technology Corp.....	19,000	96,758
	Formosa Taffeta Co. Ltd.....	323,000	264,827
	Formosan Rubber Group, Inc.....	101,720	69,016
#	Formosan Union Chemical.....	148,847	120,228
	Fortune Electric Co. Ltd.....	7,000	53,399
	Founding Construction & Development Co. Ltd.....	77,460	45,248
	Foxconn Technology Co. Ltd.....	236,536	420,190
	Foxsemicon Integrated Technology, Inc.....	35,562	209,272
#	Franbo Lines Corp.....	55,754	29,217
	Froch Enterprise Co. Ltd.....	108,713	71,017
	FSP Technology, Inc.....	67,886	107,250
	Fu Chun Shin Machinery Manufacture Co. Ltd.....	67,820	35,019
#	Fu Hua Innovation Co. Ltd.....	113,916	206,926
	Fubon Financial Holding Co. Ltd.....	790,910	1,650,799
#	Fulgent Sun International Holding Co. Ltd.....	74,898	298,563
	Fullerton Technology Co. Ltd.....	51,000	30,607
	Fulltech Fiber Glass Corp.....	175,349	86,047
	Fusheng Precision Co. Ltd.....	49,000	312,017
	Fwusow Industry Co. Ltd.....	107,898	69,288
	G Shank Enterprise Co. Ltd.....	62,382	99,117
*	G Tech Optoelectronics Corp.....	42,000	18,620
	Gallant Precision Machining Co. Ltd.....	47,000	52,460
#	Gamania Digital Entertainment Co. Ltd.....	56,000	125,982
*	GCS Holdings, Inc.....	41,000	44,472
	GEM Services, Inc.....	23,670	53,935
#	Gemtek Technology Corp.....	188,574	193,109
	General Interface Solution Holding Ltd.....	130,000	279,982
	General Plastic Industrial Co. Ltd.....	34,384	36,571
#	Generalplus Technology, Inc.....	25,000	39,595
#	Genius Electronic Optical Co. Ltd.....	42,979	538,046
	Genovate Biotechnology Co. Ltd.....	35,420	31,084
	GeoVision, Inc.....	37,264	61,547
	Getac Holdings Corp.....	228,000	492,733

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	27,500	\$ 70,274
#	Giant Manufacturing Co. Ltd.....	75,944 563,354
*	Giantplus Technology Co. Ltd.....	140,000 72,523
	Gigabyte Technology Co. Ltd.....	20,000 200,480
*	Gigasolar Materials Corp.....	19,897 55,190
*	Gigastorage Corp.....	106,000 56,820
#	Global Brands Manufacture Ltd.....	155,172 253,827
	Global Lighting Technologies, Inc.....	42,000 68,545
	Global Mixed Mode Technology, Inc.....	39,000 253,358
	Global PMX Co. Ltd.....	23,000 101,980
	Global Unichip Corp.....	20,000 1,046,091
#	Globalwafers Co. Ltd.....	79,000 1,294,672
*	Globe Union Industrial Corp.....	127,298 54,708
	Gloria Material Technology Corp.....	210,708 358,976
	GMI Technology, Inc.....	63,970 46,564
	Gold Circuit Electronics Ltd.....	81,836 443,576
	Goldsun Building Materials Co. Ltd., Class C.....	275,735 231,422
	Good Way Technology Co. Ltd.....	12,320 16,114
	Good Will Instrument Co. Ltd.....	29,859 32,788
	Gourmet Master Co. Ltd.....	50,052 197,004
	Grand Fortune Securities Co. Ltd.....	109,000 46,850
#	Grand Pacific Petrochemical.....	437,000 256,135
	Grand Process Technology Corp.....	5,000 105,709
	GrandTech CG Systems, Inc.....	24,915 54,293
	Grape King Bio Ltd.....	59,000 341,992
	Great China Metal Industry.....	78,000 61,588
	Great Taipei Gas Co. Ltd.....	115,000 120,295
	Great Tree Pharmacy Co. Ltd.....	21,440 285,505
*	Great Wall Enterprise Co. Ltd.....	236,448 450,711
	Greatek Electronics, Inc.....	162,000 314,555
*††	Green Energy Technology, Inc.....	181,537 0
	Group Up Industrial Co. Ltd.....	18,000 78,309
	GTM Holdings Corp.....	63,000 56,498
	Gudeng Precision Industrial Co. Ltd.....	9,000 104,014
	Hai Kwang Enterprise Corp.....	29,000 18,263
#	Hannstar Board Corp.....	186,734 295,770
*	HannStar Display Corp.....	917,000 406,277
	HannsTouch Holdings Co.....	281,781 97,417
	Hanpin Electron Co. Ltd.....	26,000 28,638
	Harvatek Corp.....	66,052 48,383
	Heran Co. Ltd.....	16,000 58,113
	Hi-Clearance, Inc.....	13,707 61,950
	Highlight Tech Corp.....	42,136 69,394
*	High-Tek Harness Enterprise Co. Ltd.....	47,000 25,305
	Highwealth Construction Corp.....	229,613 309,367
	Hi-Lai Foods Co. Ltd.....	5,000 26,839
#	HIM International Music, Inc.....	13,190 43,316
	Hiroca Holdings Ltd.....	20,728 25,423
	Hitron Technology, Inc.....	66,799 97,504
	Hiwin Mikrosystem Corp.....	16,000 35,830
	Hiwin Technologies Corp.....	80,380 541,064
	Hiyes International Co. Ltd.....	13,000 27,287
#	Ho Tung Chemical Corp.....	465,035 126,029
#	Hocheng Corp.....	112,586 76,524
	Holiday Entertainment Co. Ltd.....	18,600 52,357
	Holttek Semiconductor, Inc.....	91,000 201,049
	Holy Stone Enterprise Co. Ltd.....	73,500 228,270
	Hon Hai Precision Industry Co. Ltd.....	2,066,599 7,151,116
	Hon Hai Precision Industry Co. Ltd., GDR.....	31,988 224,385

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Hong Pu Real Estate Development Co. Ltd.....	80,609	\$ 67,733
# Hong TAI Electric Industrial.....	102,000	85,630
Hong YI Fiber Industry Co.....	68,000	36,140
* Horizon Securities Co. Ltd.....	166,420	70,469
# Hota Industrial Manufacturing Co. Ltd.....	65,000	138,428
Hotai Finance Co. Ltd.....	61,600	278,491
Hotai Motor Co. Ltd.....	11,000	265,597
* Hotron Precision Electronic Industrial Co. Ltd.....	31,333	42,339
Hsin Kuang Steel Co. Ltd.....	117,788	182,760
Hsin Yung Chien Co. Ltd.....	18,364	60,024
Hsing TA Cement Co.....	68,000	37,034
#* HTC Corp.....	225,000	400,741
Hu Lane Associate, Inc.....	31,679	159,879
# HUA ENG Wire & Cable Co. Ltd.....	119,000	78,188
Hua Jung Components Co. Ltd.....	70,000	34,124
Hua Nan Financial Holdings Co. Ltd., Class C.....	1,830,693	1,296,890
Huaku Development Co. Ltd.....	128,465	370,365
Huang Hsiang Construction Corp.....	56,000	71,266
Huikwang Corp.....	22,000	24,796
Hung Ching Development & Construction Co. Ltd.....	45,000	34,242
Hung Sheng Construction Ltd.....	175,200	113,521
Huxen Corp.....	28,000	45,290
Hwa Fong Rubber Industrial Co. Ltd.....	76,849	34,845
Hwacom Systems, Inc.....	64,000	38,810
* IBF Financial Holdings Co. Ltd.....	1,172,652	448,243
IC Plus Corp.....	15,000	21,577
Ichia Technologies, Inc.....	118,897	134,082
I-Chiun Precision Industry Co. Ltd.....	71,228	105,406
* Ideal Bike Corp.....	89,000	28,531
# IEI Integration Corp.....	62,680	164,431
Infotrend Technology, Inc.....	110,798	86,120
# Info-Tek Corp.....	37,000	60,451
Innodisk Corp.....	36,559	366,771
Innolux Corp.....	2,378,712	1,263,156
Inpaq Technology Co. Ltd.....	31,750	50,721
Insyde Software Corp.....	11,000	60,795
Intai Technology Corp.....	11,800	47,341
Integrated Service Technology, Inc.....	48,345	173,446
IntelliEPI, Inc.....	9,000	16,489
Interactive Digital Technologies, Inc.....	5,000	11,814
International CSRC Investment Holdings Co.....	345,400	228,673
International Games System Co. Ltd., Class C.....	35,000	683,398
# Inventec Corp.....	515,181	1,047,978
Iron Force Industrial Co. Ltd.....	18,000	54,649
I-Sheng Electric Wire & Cable Co. Ltd.....	57,000	82,231
ITE Technology, Inc.....	52,202	257,374
ITEQ Corp.....	118,628	299,851
Jarlytec Co. Ltd.....	29,000	63,427
Jean Co. Ltd.....	53,605	31,020
Jentech Precision Industrial Co. Ltd.....	15,498	262,735
Jess-Link Products Co. Ltd.....	34,875	75,093
Jetway Information Co. Ltd.....	26,000	38,583
Jetwell Computer Co. Ltd.....	10,000	24,900
Jia Wei Lifestyle, Inc.....	27,592	50,755
Jih Lin Technology Co. Ltd.....	24,000	61,243
Jiin Yeeh Ding Enterprise Co. Ltd.....	22,400	35,138
# Jinan Acetate Chemical Co. Ltd.....	7,270	217,887
* Jinli Group Holdings Ltd.....	81,159	26,872
JMC Electronics Co. Ltd.....	7,000	8,038

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	16,000	\$ 11,177
	25,000	61,945
	21,000	15,350
	11,000	27,202
	71,000	59,816
#	40,587	83,194
	18,983	206,388
	53,000	24,640
	36,432	83,212
*	15,000	58,730
	189,226	73,529
	290,050	271,077
#	83,000	205,278
	100,000	115,003
#*	83,994	32,105
	9,000	67,700
	213,700	208,068
	33,660	42,652
	7,050	204,264
	497,529	999,755
	389,000	445,799
*	41,348	40,932
	51,000	225,753
	61,769	55,401
	577,028	318,538
#	145,009	478,843
	29,761	146,524
#	86,000	52,198
	20,000	29,658
#	70,760	177,489
	30,000	137,501
*	254,404	58,296
	83,625	98,132
*	90,366	55,554
	58,000	102,802
	108,426	39,725
	73,000	184,212
	11,000	49,336
	43,000	160,430
*	16,000	16,964
#	35,813	132,533
	16,306	1,131,011
	27,550	29,515
	23,821	39,952
	12,125	22,231
	336,940	113,756
	95,000	51,301
	43,694	84,260
	15,115	41,010
*	42,254	26,567
*	38,337	25,795
*	254,806	63,650
	36,528	105,322
	31,320	31,617
#*	182,718	372,125
	35,000	20,417
*	11,000	10,228
	208,000	124,204
#	4,000	15,329

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	284,395	\$1,367,455
	32,000	38,773
*	61,180	32,226
	67,000	46,942
	376,349	203,909
#	42,000	82,414
	30,508	726,920
	24,009	24,164
	39,142	100,679
*	73,000	86,185
*	12,000	68,620
	5,000	21,644
	5,500	155,039
	29,000	74,097
	19,676	138,960
	18,000	55,161
	658,201	655,053
	46,605	463,016
	36,000	163,915
*	24,360	211,519
	41,259	35,225
	10,000	28,490
	22,200	40,214
	291,360	6,411,351
#	556,085	713,073
	44,520	29,343
	192,887	89,992
*	1,171,887	195,888
	54,735	378,154
	101,174	293,980
#	20,000	46,055
	187,233	1,161,321
	29,000	58,967
	61,200	39,576
	50,805	63,104
	381,125	571,708
	6,000	11,965
	26,440	51,090
#	19,200	366,705
	81,154	67,882
	12,000	15,545
	48,000	313,543
	8,000	48,078
	27,000	127,993
#	88,000	136,864
	18,000	44,121
	14,000	80,309
*	48,000	19,182
	158,674	353,592
	58,072	459,821
	21,000	41,057
	122,964	142,405
	198,000	456,899
	10,000	30,625
	45,000	100,112
#	34,000	82,334
	36,600	39,747
*	33,000	20,351
	44,000	89,237

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Nichidenbo Corp.....	83,193	\$ 141,234
Nidec Chaun-Choung Technology Corp.....	7,000	38,118
Nien Hsing Textile Co. Ltd.....	58,110	36,539
Nien Made Enterprise Co. Ltd.....	48,000	497,565
Niko Semiconductor Co. Ltd.....	30,000	49,844
Nishoku Technology, Inc.....	18,400	48,329
Nova Technology Corp.....	10,000	34,560
# Novatek Microelectronics Corp.....	126,000	1,703,965
# Nuvoton Technology Corp.....	65,000	290,806
O-Bank Co. Ltd.....	584,362	185,890
Ocean Plastics Co. Ltd.....	95,000	104,989
# OFCO Industrial Corp.....	45,097	32,698
# OK Biotech Co. Ltd.....	46,000	48,055
Oneness Biotech Co. Ltd.....	13,652	84,467
* Optimax Technology Corp.....	58,469	46,391
Orient Semiconductor Electronics Ltd.....	163,310	234,684
Oriental Union Chemical Corp.....	250,821	175,010
# O-TA Precision Industry Co. Ltd.....	43,935	128,238
Pacific Construction Co.....	143,000	41,771
Pacific Hospital Supply Co. Ltd.....	23,094	64,369
Paiho Shih Holdings Corp.....	71,058	47,705
Pan Asia Chemical Corp.....	103,200	42,866
Pan German Universal Motors Ltd.....	8,000	80,279
Pan Jit International, Inc.....	131,300	304,892
Pan-International Industrial Corp.....	183,514	243,376
# Panion & BF Biotech, Inc.....	8,969	32,182
Parade Technologies Ltd.....	11,400	334,679
# Paragon Technologies Co. Ltd.....	30,762	40,610
# Parpro Corp.....	19,000	25,608
#* PChome Online, Inc.....	51,000	73,373
# PCL Technologies, Inc.....	23,961	69,177
P-Duke Technology Co. Ltd.....	23,442	80,232
Pegatron Corp.....	525,037	1,278,521
# Pegavision Corp.....	14,000	169,547
* PharmaEssentia Corp.....	10,263	111,966
*†† Pharmally International Holding Co. Ltd.....	27,096	0
Phison Electronics Corp.....	47,000	612,799
# Phoenix Silicon International Corp.....	50,222	97,864
* Phytohealth Corp.....	63,000	45,112
Pixart Imaging, Inc.....	67,030	246,590
Planet Technology Corp.....	16,000	69,844
Plastron Precision Co. Ltd.....	59,628	35,064
* Plotech Co. Ltd.....	39,100	21,588
#* Polaris Group.....	12,000	32,858
Polytronics Technology Corp.....	22,269	41,155
Posiflex Technology, Inc.....	6,346	22,786
Pou Chen Corp.....	596,144	593,208
Power Wind Health Industry, Inc.....	13,632	66,228
Powerchip Semiconductor Manufacturing Corp.....	1,119,000	1,069,614
Powertech Technology, Inc.....	307,400	1,083,433
Powertip Technology Corp.....	53,000	27,670
Poya International Co. Ltd.....	16,890	275,106
President Chain Store Corp.....	116,000	1,030,559
President Securities Corp.....	360,872	234,166
Primax Electronics Ltd.....	205,000	421,432
* Prime Electronics & Satellites, Inc.....	46,000	15,107
Prince Housing & Development Corp.....	455,087	165,851
Princeton Technology Corp.....	45,000	43,930
Pro Hawk Corp.....	8,000	37,418

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	69,000	\$ 99,534
	52,032	67,157
	328,439	521,612
	23,100	44,994
	34,198	39,789
	27,000	106,249
	136,715	1,040,108
#	88,000	301,559
	44,000	23,888
#	143,144	549,708
	290,537	83,593
	11,024	49,378
	18,000	189,622
	63,268	868,927
	173,173	131,104
	34,000	25,704
*	58,000	65,847
	285,254	87,247
*	325,288	94,817
	25,000	34,386
*††	282,000	35,086
	384,168	435,923
	25,110	82,309
	196,963	389,065
	29,337	76,201
	101,000	158,848
	151,200	133,622
	92,992	70,169
	120,248	54,346
	50,479	92,051
	24,000	28,493
	112,684	283,504
*	119,447	65,651
	11,000	15,350
	13,500	44,248
	18,000	143,448
	70,000	71,083
	57,000	193,895
	37,700	24,920
	16,000	52,544
	44,000	49,735
#	13,000	132,538
#	12,000	116,434
	108,000	420,765
#	97,315	105,812
	557,799	781,896
	48,000	50,244
	36,946	44,930
	53,000	41,461
	57,435	124,996
	24,000	23,323
	29,000	64,658
	208,709	130,285
	39,000	184,170
	13,800	30,348
*	3,074,244	943,602
	56,335	84,175
	18,000	23,525
	79,630	215,244

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Shining Building Business Co. Ltd.....	198,397	\$ 65,093
Shinkong Insurance Co. Ltd.....	108,000	185,934
Shinkong Synthetic Fibers Corp.....	577,191	315,152
Shinkong Textile Co. Ltd.....	73,800	106,419
Shiny Chemical Industrial Co. Ltd.....	34,602	153,335
ShunSin Technology Holding Ltd.....	12,000	38,830
* Shuttle, Inc.....	167,000	83,366
# Sigurd Microelectronics Corp.....	250,538	422,493
Silergy Corp.....	69,000	729,839
Silicon Integrated Systems Corp.....	278,300	179,488
* Silicon Optronics, Inc.....	6,000	15,370
Simplo Technology Co. Ltd.....	51,400	503,108
Sinbon Electronics Co. Ltd.....	35,917	385,187
Sincere Navigation Corp.....	137,240	82,457
Singatron Enterprise Co. Ltd.....	49,000	51,162
Single Well Industrial Corp.....	17,000	13,235
Sinher Technology, Inc.....	29,000	32,320
# Sinkang Industries Co. Ltd.....	25,000	13,832
Sinmag Equipment Corp.....	17,979	75,588
Sino-American Silicon Products, Inc.....	180,000	984,235
Sinon Corp.....	181,000	209,265
SinoPac Financial Holdings Co. Ltd.....	1,691,646	1,004,570
Sinopower Semiconductor, Inc.....	9,000	28,998
Sinyi Realty, Inc.....	150,549	139,072
Sirtec International Co. Ltd.....	40,600	38,160
Sitronix Technology Corp.....	41,434	291,026
Siward Crystal Technology Co. Ltd.....	79,000	87,532
Soft-World International Corp.....	25,000	80,383
Solar Applied Materials Technology Corp.....	174,339	208,752
# Solomon Technology Corp.....	71,000	90,239
Solteam, Inc.....	40,850	54,698
Sonix Technology Co. Ltd.....	66,000	97,092
Southeast Cement Co. Ltd.....	85,000	54,400
Speed Tech Corp.....	54,000	89,920
Spirox Corp.....	35,000	48,264
Sporton International, Inc.....	34,740	266,064
Sports Gear Co. Ltd.....	27,000	54,994
St Shine Optical Co. Ltd.....	22,000	151,477
Standard Chemical & Pharmaceutical Co. Ltd.....	30,000	61,533
Standard Foods Corp.....	209,642	264,967
Stark Technology, Inc.....	31,200	123,340
* STL Technology Co. Ltd.....	16,000	19,966
# Sun Race Sturmev-Archer, Inc.....	26,000	30,347
* Sun Yad Construction Co. Ltd.....	72,123	27,007
Sunfun Info Co. Ltd.....	2,920	16,436
Sunjuice Holdings Co. Ltd.....	7,000	66,823
#* Sunko INK Co. Ltd.....	68,200	31,302
SunMax Biotechnology Co. Ltd.....	12,000	76,314
Sunny Friend Environmental Technology Co. Ltd.....	35,982	154,617
# Sunonwealth Electric Machine Industry Co. Ltd.....	92,000	387,735
Sunplus Innovation Technology, Inc.....	8,000	32,159
Sunplus Technology Co. Ltd.....	199,000	195,343
Sunrex Technology Corp.....	59,631	80,520
Sunspring Metal Corp.....	50,625	35,861
Superior Plating Technology Co. Ltd.....	20,000	39,929
# Supreme Electronics Co. Ltd.....	196,833	302,780
# Swancor Holding Co. Ltd.....	33,000	92,761
Sweeten Real Estate Development Co. Ltd.....	76,642	63,464
Symtek Automation Asia Co. Ltd.....	26,421	94,719

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	51,000	\$ 93,860
*	29,000	23,204
	5,000	27,095
	278,967	525,778
*	19,000	23,478
	77,000	288,679
#	61,000	140,480
	697,298	877,425
	19,000	24,383
#	266,677	320,593
	16,000	18,709
	24,024	54,183
	48,936	70,777
*	55,227	30,577
	1,022,886	485,568
	28,458	167,480
#	86,540	115,949
	46,117	72,500
	43,000	33,986
#	498,568	246,930
	42,000	37,315
	1,959,225	1,139,799
	28,000	60,747
	42,000	35,018
	54,050	34,545
	25,000	92,860
	1,657,983	761,210
	7,000	12,045
	40,419	46,306
	1,184,992	1,109,263
*	11,715	26,021
	168,000	343,399
*	106,520	77,965
	71,000	96,648
*	243,442	167,417
	311,000	298,684
	150,455	515,952
	72,000	92,495
	38,000	17,577
*††	292,000	0
††	335,217	5,360
	27,000	28,315
	83,000	201,381
	246,800	741,592
	88,000	77,342
	148,068	273,069
	158,733	219,503
#	85,600	171,908
	51,800	63,823
	58,795	204,939
#	106,000	299,105
	327,917	32,512,971
	2,252,214	40,669,577
#	120,251	153,844
	9,000	25,849
	218,164	113,919
	139,845	403,115
	16,800	62,114
#*	257,648	237,623

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	124,000	\$493,885
#	138,043	237,469
	51,712	57,535
*	36,000	34,444
*	291,688	460,259
	27,000	33,516
#	39,153	214,245
	37,247	101,397
	315,000	540,073
	8,470	77,363
	6,000	21,303
	22,701	24,423
	75,571	146,960
	77,568	49,509
*	72,000	28,530
	18,096	29,316
#	37,000	188,821
	54,700	93,174
	38,773	11,974
	8,360	68,441
	396,300	224,796
	72,794	366,156
	16,000	17,742
	201,640	390,076
	101,711	66,080
	52,064	59,546
	73,307	419,965
	19,122	41,957
	33,000	179,770
	73,386	78,961
	43,860	34,246
	147,000	183,416
	25,000	52,154
	15,000	25,650
	87,890	199,307
	8,000	45,852
	121,170	652,239
	5,000	11,740
	30,000	23,582
	35,081	48,035
	15,070	136,818
	60,000	59,715
	278,452	222,609
	4,800	24,472
	12,000	55,557
	6,575	62,933
#	104,000	253,366
*	29,000	84,304
	295,448	526,056
	49,000	27,853
	34,000	149,681
	14,843	53,209
	149,204	420,428
	83,091	88,222
*	181,385	52,194
	117,922	81,226
	37,000	77,426
	5,000	16,459
	228,000	309,250

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	34,000	\$ 25,118
	8,000	23,454
	398,312	2,351,557
	600,686	297,445
	777,577	1,865,459
	27,000	29,835
*	273,061	153,761
	78,400	551,498
	2,594,081	3,898,123
*	36,141	84,167
	48,000	29,888
#	16,500	43,391
*	541,347	307,146
*††	275,593	0
	28,000	22,981
#*	24,000	25,235
	16,000	9,678
*	16,800	209,628
	385,532	205,951
*	15,000	117,951
	22,453	55,205
	399,332	296,441
	37,000	18,021
	23,000	59,565
#	14,000	24,649
	14,000	44,583
#	323,000	796,374
	43,000	58,111
	32,000	84,716
	5,000	36,515
	9,000	38,307
	24,000	40,083
	6,000	44,145
#	28,757	121,669
	17,017	949,558
#	258,000	349,508
	30,224	111,940
	43,694	42,773
	95,480	246,126
	502,764	641,792
	143,345	433,314
	140,000	65,114
	324,355	521,343
	40,000	16,490
#*	39,000	30,211
	176,000	111,064
	206,725	227,575
	46,160	72,348
	29,000	28,564
*	58,000	35,518
	24,000	35,995
	71,141	371,498
	1,186,474	1,112,115
	14,000	62,225
	34,000	91,411
*††	461,871	0
	8,000	200,125
	272,501	395,906
	441,017	1,990,632

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	22,385	\$ 112,191
	138,102	491,257
	12,000	681,469
	69,683	85,436
*	32,000	300,660
#	418,779	673,086
	139,089	303,965
	80,712	115,497
	37,000	27,029
	79,000	315,432
	66,232	149,362
	60,380	885,191
	597,000	885,593
	13,431	119,907
	173,767	151,658
	23,000	33,121
	95,969	75,738
	213,061	100,710
	17,000	25,007
	35,669	65,778
#	54,704	43,775
#	325,891	382,544
	81,100	44,910
#	429,731	204,898
	19,000	23,169
	39,000	39,545
	50,298	56,466
*	15,000	32,379
	54,257	117,551
	8,400	39,892
	1,630,147	1,267,647
	34,968	60,134
	57,837	33,273
	36,000	43,806
	99,213	599,679
	155,141	405,761
	23,362	56,147
#	59,000	142,379
	98,000	136,332
	11,000	36,109
	29,906	100,994
	88,000	87,612
	61,422	133,461
	252,000	844,461
*	6,000	7,132
	158,231	50,198
*	147,010	99,187
	45,000	75,424
	143,826	248,103
TOTAL TAIWAN		<u>291,139,617</u>
THAILAND — (1.7%)		
	122,332	118,834
*	859,800	46,973
	169,200	1,117,166
	454,000	66,319
	42,500	193,697
	87,400	26,300
*	385,000	804,222

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
AJ Plast PCL.....	66,600	\$ 17,220
Allianz Ayudhya Capital PCL.....	16,500	18,679
AMA Marine PCL.....	65,800	8,535
Amata Corp. PCL.....	399,400	274,211
AP Thailand PCL.....	661,402	235,741
Asia Plus Group Holdings PCL.....	764,400	63,870
* Asia Precision PCL.....	183,600	20,812
Asia Sermkij Leasing PCL, NVDR.....	111,500	79,809
Asian Insulators PCL.....	149,155	20,568
Asian Sea Corp. PCL, Class F.....	76,100	17,786
Asphere Innovations PCL.....	32,600	11,143
Asset World Corp. PCL.....	997,500	130,557
Assetwise PCL.....	41,400	10,402
Bangchak Corp. PCL.....	414,200	462,861
Bangkok Bank PCL.....	170,600	854,776
Bangkok Commercial Asset Management PCL.....	342,100	109,940
Bangkok Expressway & Metro PCL.....	783,135	208,203
Bangkok Insurance PCL.....	28,780	258,971
Bangkok Land PCL.....	5,069,000	119,954
Bangkok Life Assurance PCL, NVDR.....	88,940	62,881
* Bangkok Ranch PCL.....	394,200	32,938
BCPG PCL.....	296,300	83,535
BEC World PCL.....	427,599	101,813
Berli Jucker PCL.....	176,100	180,068
* Better World Green PCL.....	1,839,200	34,926
* Beyond Securities PCL.....	75,400	14,429
BG Container Glass PCL.....	130,800	35,921
* Bound & Beyond PCL.....	67,200	26,308
Brooker Group PCL.....	727,700	8,717
BTS Group Holdings PCL.....	992,900	234,963
Business Online PCL.....	47,600	14,045
Cal-Comp Electronics Thailand PCL, Class F.....	1,542,578	89,232
Central Pattana PCL.....	187,600	372,693
* Central Plaza Hotel PCL.....	84,000	115,955
Central Retail Corp. PCL.....	351,566	423,683
CH Karnchang PCL.....	255,572	160,532
Charoen Pokphand Foods PCL.....	868,993	515,373
CIMB Thai Bank PCL.....	820,700	17,503
CK Power PCL.....	287,400	29,052
Com7 PCL, Class F.....	252,600	206,633
Communication & System Solution PCL.....	227,000	7,826
CP ALL PCL.....	314,100	582,708
Delta Electronics Thailand PCL.....	247,700	817,737
* Demco PCL.....	239,100	21,515
* Demco PCL.....	47,820	0
Dhipaya Group Holdings PCL.....	214,400	270,907
Diamond Building Products PCL.....	152,800	36,382
# Dohome PCL.....	224,313	63,240
Don Muang Tollway PCL.....	118,500	43,621
Dynasty Ceramic PCL.....	1,772,400	106,669
Eastern Polymer Group PCL, Class F.....	402,600	77,629
* Eastern Power Group PCL.....	80,900	7,043
Eastern Water Resources Development & Management PCL, Class F.....	345,900	47,092
Ekachai Medical Care PCL.....	148,280	33,357
Energy Absolute PCL.....	236,600	428,564
Esso Thailand PCL.....	412,400	113,857
Exotic Food PCL, Class F.....	73,900	52,032
Forth Corp. PCL.....	69,500	61,929
Forth Smart Service PCL.....	143,900	38,677

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	205,200	\$ 14,867
	193,100	68,262
	54,700	18,857
*	2,983,500	17,433
*††	135,800	484
	1,707,800	172,632
	19,500	21,079
	147,701	218,992
	1,136,127	471,329
	162,600	20,332
	27,800	36,142
	300,200	128,925
	52,700	35,258
	426,400	426,665
	163,050	34,297
	12,500	28,120
	2,596,800	185,113
*	52,200	4,758
*	2,025,200	84,608
	89,000	6,240
#*	1,099,300	49,138
*	13,500	11,635
	142,900	70,972
	77,237	87,439
	20,400	14,006
	2,400	20,754
	291,400	118,335
*	141,500	16,949
	60,700	224,330
	218,700	276,340
	761,400	102,769
	52,500	85,126
	385,750	231,030
	144,700	198,690
	208,900	53,402
	132,400	19,186
	1,263,800	313,839
	64,820	16,097
	774,100	24,199
*	697,570	36,480
	545,600	66,628
	180,500	80,682
*	2,010,900	28,787
	367,452	176,057
	194,800	67,724
	277,300	52,659
*	208,600	19,502
	65,300	73,925
	724,071	698,078
	57,100	77,154
	5,800	19,063
	138,200	143,333
*	995,100	14,827
	57,700	36,074
	97,200	10,677
	267,800	171,342
	419,800	51,511
	668,300	91,765
*	2,458,100	35,907

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Origin Property PCL, Class F.....	366,050	\$112,289
Osotspa PCL.....	196,200	167,662
PCS Machine Group Holding PCL.....	188,600	25,236
Plan B Media PCL, Class F.....	880,632	219,973
* Platinum Group PCL, Class F.....	387,400	34,180
Polyplex Thailand PCL.....	141,900	60,526
* Power Solution Technologies PCL, Class F.....	235,800	7,991
Precious Shipping PCL.....	413,700	113,612
Premier Marketing PCL.....	152,600	39,010
Prima Marine PCL.....	679,300	132,967
Property Perfect PCL.....	4,335,345	46,863
* PSG Corp. PCL.....	2,870,400	76,312
PTG Energy PCL.....	354,800	111,948
PTT Global Chemical PCL.....	334,156	385,616
PTT Oil & Retail Business PCL.....	272,500	170,368
Pylon PCL.....	130,000	12,533
Quality Houses PCL.....	3,535,813	235,523
R&B Food Supply PCL.....	98,600	29,094
* Rabbit Holdings PCL, Class F.....	5,350,000	82,840
* Raimon Land PCL.....	1,149,900	17,469
Ratchthani Leasing PCL.....	1,018,543	95,222
Regional Container Lines PCL.....	115,400	80,914
RS PCL.....	209,220	87,407
* S Hotels & Resorts PCL.....	455,800	38,085
Sabina PCL.....	48,400	34,219
Saha Pathana Inter-Holding PCL.....	18,700	37,833
Sahakol Equipment PCL.....	579,600	19,473
Sahamitr Pressure Container PCL.....	114,700	35,856
Saha-Union PCL.....	37,800	33,958
* Samart Corp. PCL.....	178,000	33,022
Sansiri PCL.....	5,663,833	330,940
Sappe PCL.....	44,100	113,378
SC Asset Corp. PCL.....	883,396	118,720
SCB X PCL.....	120,400	395,720
SCG Ceramics PCL.....	291,200	18,546
SCG Packaging PCL.....	103,900	122,936
SCGJWD Logistics PCL.....	111,000	54,156
* SEAFCO PCL.....	296,380	27,535
* SEN X PCL.....	1,038,900	21,853
Sena Development PCL.....	214,750	18,696
Sermasang Power Corp. Co. Ltd.....	98,882	20,944
* Seven Utilities & Power PLC.....	1,601,400	19,182
Siam Cement PCL.....	33,600	319,030
Siam Global House PCL.....	207,689	100,117
* Siam Wellness Group PCL, Class F.....	104,400	37,211
Siamgas & Petrochemicals PCL.....	299,100	71,654
* Simat Technologies PCL.....	176,000	8,330
Singer Thailand PCL.....	172,900	40,410
Singha Estate PCL.....	1,497,200	53,364
Sino-Thai Engineering & Construction PCL.....	558,300	177,788
SISB PCL.....	34,100	35,616
#*†† SMI Holdings Group Ltd.....	323,197	0
SNC Former PCL.....	138,100	41,153
Somboon Advance Technology PCL.....	100,650	56,752
SPCG PCL.....	215,700	80,032
Sri Trang Agro-Industry PCL.....	376,400	179,245
Sri Trang Gloves Thailand PCL.....	577,300	121,435
Srinanaporn Marketing PCL.....	111,300	70,236
Sriracha Construction PCL.....	62,500	11,047

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	81,500	\$ 10,048
# Srisawad Capital 1969 PCL.....	159,089	219,609
# Srisawad Corp. PCL.....	174,700	40,321
Srivichai Vejvivat PCL.....	532,300	136,073
Star Petroleum Refining PCL.....	89,100	11,245
Starflex PCL.....	229,900	30,896
Stars Microelectronics Thailand PCL.....	676,380	75,881
* STP & I PCL.....	373,625	231,409
* Supalai PCL.....	7,922,300	115,726
* Super Energy Corp. PCL.....	266,700	28,206
Susco PCL.....	150,800	35,245
SVI PCL.....	100,900	34,784
* Synnex Thailand PCL.....	574,800	26,029
Syntec Construction PCL.....	205,600	68,476
Taokaenoi Food & Marketing PCL, Class F.....	1,512,800	37,125
Tata Steel Thailand PCL.....	389,114	582,612
Thai Oil PCL.....	4,100	22,878
* Thai President Foods PCL, Class F.....	537,500	14,290
* Thai Reinsurance PCL.....	370,700	13,863
Thai Rubber Latex Group PCL.....	3,900	22,560
Thai Stanley Electric PCL, NVDR.....	11,300	65,366
Thai Stanley Electric PCL, Class F.....	658,832	261,772
Thai Union Group PCL, Class F.....	197,140	145,427
Thai Vegetable Oil PCL.....	229,800	29,003
Thai Wah PCL, Class F.....	163,000	62,859
Thaicom PCL.....	675,500	78,939
Thaifoods Group PCL, Class F.....	363,401	35,248
Thaire Life Assurance PCL, Class F.....	63,600	92,904
Thanachart Capital PCL.....	120,700	24,508
Thitikorn PCL.....	602,400	111,755
Thoresen Thai Agencies PCL.....	255,600	132,920
Tipco Asphalt PCL.....	117,300	40,781
TIPCO Foods PCL.....	43,100	126,547
Tisco Financial Group PCL.....	157,730	40,551
TKS Technologies PCL.....	3,788,750	190,385
TMBThanachart Bank PCL.....	169,300	35,859
TMT Steel PCL.....	110,400	87,891
TOA Paint Thailand PCL.....	114,200	88,414
TQM Alpha PCL.....	127,853	45,570
Triple i Logistics PCL.....	4,399,200	19,279
* Triton Holding PCL.....	2,396,203	507,540
* True Corp. PCL.....	174,000	21,045
* TTCL PCL.....	334,200	84,944
TTW PCL.....	87,100	26,464
Union Auction PCL.....	252,650	20,667
* Unique Engineering & Construction PCL.....	138,000	45,961
United Paper PCL.....	336,700	91,974
Univanich Palm Oil PCL.....	262,120	32,623
Vanachai Group PCL.....	738,400	62,992
VGI PCL.....	1,688,200	244,633
WHA Corp. PCL.....	374,300	39,586
WHA Utilities & Power PCL.....	87,900	22,342
WICE Logistics PCL.....	100,560	44,656
Workpoint Entertainment PCL.....	2,003,800	73,762
* Xspring Capital PCL.....	81,100	18,718
YGGDRAZIL Group PCL.....		<u>26,805,526</u>
TOTAL THAILAND.....		
TURKEY — (0.9%)		
Adese Alisveris Merkezleri Ticaret AS.....	888,701	58,716

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Akbank TAS.	943,233	\$978,820
Aksa Akrilik Kimya Sanayii AS.	31,967	102,822
* Aksigorta AS.	116,759	19,206
Alarko Holding AS.	28,066	108,482
* Albaraka Turk Katilim Bankasi AS.	606,591	76,781
* Alcatel-Lucent Teletas Telekomunikasyon AS.	4,846	17,742
Alkim Alkali Kimya AS.	33,221	46,484
* Anadolu Anonim Turk Sigorta Sirketi.	99,227	84,240
Anadolu Hayat Emeklilik AS.	31,796	33,020
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS.	2,341	19,267
* Arcelik AS.	17,190	98,520
ARD Grup Bilisim Teknolojileri AS.	82,766	35,209
* Aydem Yenilenebilir Enerji AS, Class A.	129,738	95,350
Aygaz AS.	13,133	57,876
* Bagfas Bandirma Gubre Fabrikalari AS.	35,078	43,262
Bera Holding AS.	325,590	179,913
* Besiktas Futbol Yatirimlari Sanayi ve Ticaret AS.	66,474	71,570
BIM Birlesik Magazalar AS.	75,056	602,716
Bogazici Beton Sanayi Ve Ticaret AS.	38,420	36,979
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.	8,118	93,697
Borusan Yatirim ve Pazarlama AS.	1,103	78,816
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.	20,869	55,012
* Bursa Cimento Fabrikasi AS.	204,762	58,386
Celebi Hava Servisi AS.	946	29,557
* Cemas Dokum Sanayi AS.	355,741	37,507
Cemtas Celik Makina Sanayi Ve Ticaret AS.	109,278	46,243
Coca-Cola Icecek AS.	18,780	219,526
Deva Holding AS.	7,454	16,633
Dogan Sirketler Grubu Holding AS.	226,516	111,762
Dogus Otomotiv Servis ve Ticaret AS.	16,333	150,071
Eczacibasi Yatirim Holding Ortakligi AS.	6,780	55,575
EGE Endustri VE Ticaret AS.	229	54,662
EGE Gubre Sanayii AS.	7,948	27,147
* EGE Seramik Sanayi ve Ticaret AS.	92,683	26,604
Ω Enerjisa Enerji AS.	38,205	72,001
Enka Insaat ve Sanayi AS.	106,596	132,994
Erbosan Erciyas Boru Sanayii ve Ticaret AS.	4,929	30,505
* Eregli Demir ve Celik Fabrikalari TAS.	170,486	263,728
Escar Turizm Tasimacilik Ticaret AS.	4,750	29,802
Ford Otomotiv Sanayi AS.	13,157	463,717
Galata Wind Enerji AS.	29,712	27,275
* Galatasaray Sportif Sinai ve Ticari Yatirimlar AS.	1	0
GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret AS.	26,505	63,850
* Global Yatirim Holding AS.	240,086	115,158
Goltas Goller Bolgesi Cimento Sanayi ve Ticaret AS.	3,147	20,907
* Goodyear Lastikleri TAS.	36,437	39,216
* Gozde Girişim Sermayesi Yatirim Ortakligi AS.	108,648	67,700
GSD Holding AS.	438,423	84,783
#* Gubre Fabrikalari TAS.	2,203	25,462
* Hektas Ticaret TAS.	38,468	43,581
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.	40,073	32,113
* Is Finansal Kiralama AS.	163,643	69,624
* Ittifak Holding AS.	212,032	34,889
* Izmir Demir Celik Sanayi AS.	315,488	103,940
Jantsa Jant Sanayi Ve Ticaret AS.	5,321	29,540
Kalekim Kimyevi Maddeler Sanayi ve Ticaret AS.	11,740	33,012
* Karel Elektronik Sanayi ve Ticaret AS.	35,789	30,823
* Karsan Otomotiv Sanayii Ve Ticaret AS.	54,142	24,135
Kartonsan Karton Sanayi ve Ticaret AS.	6,006	18,833

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	378,691	\$ 27,567
* Kerevitas Gida Sanayi ve Ticaret AS.....	55,852	23,401
Kervan Gida Sanayi Ve Ticaret AS.....	31,861	28,164
Kontrolmatik Enerji Ve Muhendislik AS.....	5,605	43,653
* Konya Cimento Sanayii AS.....	317	51,517
Konya Kagit Sanayi VE Ticaret AS.....	6,523	11,672
Kordsa Teknik Tekstil AS.....	27,607	92,501
Koza Altin Isletmeleri AS.....	23,221	24,135
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	39,963	90,356
Logo Yazilim Sanayi Ve Ticaret AS.....	13,678	46,063
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	66,140	214,250
* Menderes Tekstil Sanayi ve Ticaret AS.....	86,587	30,446
* Parsan Makina Parcalari Sanayii AS.....	3,183	14,189
* Pegasus Hava Tasimaciligi AS.....	17,070	533,642
* Peker Gayrimenkul Yatirim Ortakligi AS.....	112,691	60,398
* Petkim Petrokimya Holding AS.....	235,010	156,812
Polisan Holding AS.....	30,016	13,346
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	85,432	93,705
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	137,965	149,931
* Sasa Polyester Sanayi AS.....	13,850	31,206
# Sekerbank Turk AS.....	622,129	71,915
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	44,819	73,552
* Sok Marketler Ticaret AS.....	104,300	176,160
* TAV Havalimanlari Holding AS.....	40,897	170,464
Tekfen Holding AS.....	114,703	190,842
* Teknosa Ic Ve Dis Ticaret AS.....	65,096	62,584
Tofas Turk Otomobil Fabrikasi AS.....	28,274	316,932
* Tukas Gida Sanayi ve Ticaret AS.....	214,991	88,407
* Tumosan Motor ve Traktor Sanayi AS.....	9,193	24,574
* Turcas Petrol AS.....	20,640	12,467
* Turk Hava Yollari AO.....	116,615	1,014,115
Turk Prysmian Kablo ve Sistemleri AS.....	7,196	8,366
* Turk Telekomunikasyon AS.....	33,823	26,744
Turk Traktor ve Ziraat Makineleri AS.....	7,818	204,062
Turkcell Iletisim Hizmetleri AS.....	342,153	656,393
# Turkiye Garanti Bankasi AS.....	149,536	243,896
Turkiye Petrol Rafinerileri AS.....	253,015	971,168
* Turkiye Sigorta AS.....	79,738	49,028
* Turkiye Sinai Kalkinma Bankasi AS.....	815,991	184,342
* Turkiye Vakiflar Bankasi TAO, Class D.....	283,944	127,300
* Ulker Biskuvi Sanayi AS.....	79,943	115,975
Ulusoy Un Sanayi ve Ticaret AS.....	18,809	23,003
Vestel Beyaz Esva Sanayi ve Ticaret AS.....	135,098	85,912
* Vestel Elektronik Sanayi ve Ticaret AS.....	56,866	130,092
Yapi ve Kredi Bankasi AS.....	838,083	442,957
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	58,973	77,501
Ziraat Gayrimenkul Yatirim Ortakligi AS.....	196,996	36,552
* Zorlu Enerji Elektrik Uretim AS.....	888,396	141,819
TOTAL TURKEY.....		<u>13,149,837</u>
UNITED ARAB EMIRATES — (1.5%)		
Abu Dhabi Commercial Bank PJSC.....	680,048	1,625,943
Abu Dhabi Islamic Bank PJSC.....	398,433	1,219,513
Abu Dhabi National Hotels.....	60,925	140,733
Abu Dhabi National Insurance Co. PSC.....	78,793	126,136
Abu Dhabi National Oil Co. for Distribution PJSC.....	629,226	667,977
Abu Dhabi Ship Building Co. PJSC.....	25,815	28,111
ADNOC Drilling Co. PJSC.....	467,107	500,944
Agthia Group PJSC.....	198,804	286,835

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Air Arabia PJSC.....	1,129,920	\$ 827,695
* Ajman Bank PJSC.....	459,553	275,371
* AL Seer Marine Supplies & Equipment Co. LLC.....	42,106	89,793
AL Yah Satellite Communications Co-PJSC-Yah Sat.....	207,800	150,493
Aldar Properties PJSC.....	737,125	1,037,354
* Alpha Dhabi Holding PJSC.....	17,612	95,725
* Amlak Finance PJSC.....	548,125	137,324
*†† Arabtec Holding PJSC.....	166,414	0
Aramex PJSC.....	334,290	272,879
* Deyaar Development PJSC.....	764,165	151,848
Dubai Financial Market PJSC.....	406,819	183,932
Dubai Investments PJSC.....	1,224,801	810,654
Dubai Islamic Bank PJSC.....	965,945	1,512,718
Emaar Development PJSC.....	579,387	1,000,039
Emaar Properties PJSC.....	1,347,017	2,478,575
Emirates Driving Co.....	6,942	50,184
Emirates Integrated Telecommunications Co. PJSC.....	315,407	473,923
Emirates NBD Bank PJSC.....	489,106	2,263,150
Emirates Telecommunications Group Co. PJSC.....	565,279	3,447,028
* Eshraq Investments PJSC.....	809,972	128,572
Fertiglobe PLC.....	458,621	446,887
First Abu Dhabi Bank PJSC.....	461,044	1,837,454
* Ghitha Holding PJSC.....	7,341	85,496
* Gulf Navigation Holding PJSC.....	55,978	100,861
* Gulf Pharmaceutical Industries PSC.....	59,324	14,043
* Manazel PJSC.....	681,581	103,353
National Corp. for Tourism & Hotels.....	26,237	22,145
* Palms Sports PrJSC.....	20,701	56,226
* RAK Properties PJSC.....	425,642	136,750
Ras Al Khaimah Ceramics.....	298,761	218,799
* Shuaa Capital PSC.....	809,045	90,786
* Union Properties PJSC.....	1,109,921	123,249
TOTAL UNITED ARAB EMIRATES.....		23,219,498
UNITED STATES — (0.0%)		
Sempra.....	2,568	388,894
TOTAL COMMON STOCKS.....		1,520,663,537
PREFERRED STOCKS — (0.8%)		
BRAZIL — (0.8%)		
* Alpargatas SA.....	53,300	108,544
Banco ABC Brasil SA, 8.291%.....	47,377	187,354
Ω Banco BMG SA, 13.811%.....	55,700	32,863
Banco Bradesco SA, 6.050%.....	273,305	962,889
Banco do Estado do Rio Grande do Sul SA Class B, 6.032%.....	113,073	348,873
Banco Pan SA, 2.703%.....	114,448	225,084
* Braskem SA Class A.....	27,500	147,714
Centrais Eletricas Brasileiras SA Class B, 3.424%.....	33,800	311,857
Centrais Eletricas de Santa Catarina SA, 9.255%.....	5,750	74,004
Cia de Ferro Ligas da Bahia FERBASA, 7.363%.....	16,495	177,028
Cia de Saneamento do Parana, 8.871%.....	337,736	300,686
Cia Energetica de Minas Gerais, 8.914%.....	314,120	841,641
Cia Energetica do Ceara Class A, 1.619%.....	4,882	54,047
Cia Paranaense de Energia, 4.394%.....	356,460	630,189
CTEEP-Cia de Transmissao de Energia Eletrica Paulista, 4.233%.....	49,803	264,352
EMAE-Empresa Metropolitana de Aguas e Energia SA, 3.091%.....	600	8,154
Eucatex SA Industria e Comercio, 6.083%.....	43,700	120,045
Gerdau SA, 11.707%.....	224,280	1,387,299

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Graziotin SA, 9.391%.....	3,000	\$ 18,113
Itau Unibanco Holding SA, 5.352%.....	598,919	3,627,394
Marcopolo SA, 5.813%.....	260,737	288,375
Raizen SA, 5.623%.....	318,500	280,192
Randon SA Implementos e Participacoes, 4.114%.....	121,826	320,490
Schulz SA, 4.413%.....	53,046	75,383
Track & Field Co. SA, 1.647%.....	16,900	48,426
Unipar Carbocloro SA Class B, 14.689%.....	24,459	418,654
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 4.547%.....	278,986	426,554
TOTAL BRAZIL.....		<u>11,686,204</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B, 4.112%.....	76,479	116,230
Embotelladora Andina SA Class B, 6.537%.....	59,151	162,532
TOTAL CHILE.....		<u>278,762</u>
COLOMBIA — (0.0%)		
Banco Davivienda SA, 5.244%.....	6,061	30,684
Grupo Aval Acciones y Valores SA, 3.557%.....	1,029,645	132,874
Grupo de Inversiones Suramericana SA, 7.419%.....	15,050	53,391
TOTAL COLOMBIA.....		<u>216,949</u>
INDIA — (0.0%)		
* Sundaram-Clayton Ltd.....	322,132	39,949
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	75,375	49,267
TOTAL PREFERRED STOCKS.....		<u>12,271,131</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 08/03/23.....	2,324	2,064
* Diagnosticos da America SA Warrants 04/30/25.....	450	292
TOTAL BRAZIL.....		<u>2,356</u>
SOUTH KOREA — (0.0%)		
* BGFecomaterials Co. Ltd. Rights 08/08/23.....	1,357	383
* CJ CGV Co. Ltd. Rights 09/07/23.....	16,362	43,772
* Macquarie Korea Infrastructure Fund Rights 08/02/23.....	5,752	0
TOTAL SOUTH KOREA.....		<u>44,155</u>
TAIWAN — (0.0%)		
* Jinan Acetate Chemical Co. Ltd. Rights 08/15/23.....	329	4,254
* PChome Online, Inc. Rights.....	5,208	837
* Pegavision Corp. Rights 07/17/23.....	1,199	2,651
* Shih Wei Navigation Co. Ltd. Rights.....	9,043	446
* Symtek Automation Asia Co. Ltd. Rights 06/26/23.....	1,068	663
TOTAL TAIWAN.....		<u>8,851</u>
THAILAND — (0.0%)		
* Better World Green PCL Warrants 03/13/24.....	306,533	0
* Nusa W5 Warrants 06/13/24.....	491,620	0
* Sav Rates Rec (F) Rights.....	1,780	0

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (0.0%)		
* Ajman Bank PJSC Rights.....	116,283	\$ 31,027
TOTAL RIGHTS/WARRANTS.....		<u>86,389</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,190,054,715).....		<u>1,533,021,057</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.9%)		
@§ The DFA Short Term Investment Fund.....	1,268,547	<u>14,673,277</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,204,727,118)^.....		<u>\$1,547,694,334</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 53,521,230	\$ 1,102,857	—	\$ 54,624,087
Chile.....	2,645,411	6,420,158	—	9,065,569
China.....	30,874,715	369,173,471	\$ 1,037,796	401,085,982
Colombia.....	1,492,581	60,502	—	1,553,083
Czech Republic.....	—	812,692	—	812,692
Egypt.....	7,973	404,790	—	412,763
Greece.....	69,963	7,306,489	—	7,376,452
Hong Kong.....	—	20,100	3,550	23,650
Hungary.....	—	2,344,148	—	2,344,148
India.....	14,532,434	226,493,363	668	241,026,465
Indonesia.....	1,062,702	23,875,275	36,853	24,974,830
Kuwait.....	6,027,377	581,063	—	6,608,440
Malaysia.....	—	21,209,296	—	21,209,296
Mexico.....	39,223,878	594,406	—	39,818,284
Peru.....	759,388	—	—	759,388
Philippines.....	85,300	10,175,097	38,242	10,298,639
Poland.....	—	15,810,825	—	15,810,825
Qatar.....	—	14,188,788	—	14,188,788
Saudi Arabia.....	97,615	57,021,324	—	57,118,939
South Africa.....	5,955,308	44,984,547	—	50,939,855
South Korea.....	3,164,971	202,532,350	210,669	205,907,990
Taiwan.....	33,103,569	257,995,602	40,446	291,139,617
Thailand.....	23,857,513	2,947,529	484	26,805,526
Turkey.....	—	13,149,837	—	13,149,837
United Arab Emirates.....	—	23,219,498	—	23,219,498
United States.....	—	388,894	—	388,894
Preferred Stocks				
Brazil.....	11,653,341	32,863	—	11,686,204
Chile.....	—	278,762	—	278,762
Colombia.....	216,949	—	—	216,949
India.....	39,949	—	—	39,949
Philippines.....	—	49,267	—	49,267
Rights/Warrants				
Brazil.....	—	2,356	—	2,356
South Korea.....	—	44,155	—	44,155
Taiwan.....	—	8,851	—	8,851

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United Arab Emirates.....	—	\$ 31,027	—	\$ 31,027
Securities Lending Collateral.....	—	14,673,277	—	14,673,277
TOTAL.....	\$228,392,167	\$1,317,933,459	\$1,368,708[^]	\$1,547,694,334

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

VA U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (93.1%)		
COMMUNICATION SERVICES — (3.0%)		
* AMC Networks, Inc., Class A.....	14,134	\$ 178,371
#* Angi, Inc.....	18,901	73,147
ATN International, Inc.....	8,597	312,415
* Bandwidth, Inc., Class A.....	7,874	119,291
* Boston Omaha Corp., Class A.....	10,676	208,396
* Bumble, Inc., Class A.....	18,717	346,639
Cable One, Inc.....	74	53,572
* Cargurus, Inc.....	16,795	380,575
* Cars.com, Inc.....	26,953	614,798
* comScore, Inc.....	43,063	33,339
* Consolidated Communications Holdings, Inc.....	31,699	113,482
* Cumulus Media, Inc., Class A.....	5,163	32,733
* Daily Journal Corp.....	333	96,410
# DallasNews Corp.....	1,691	7,779
* DHI Group, Inc.....	22,706	85,602
* DISH Network Corp., Class A.....	2,885	22,878
* EchoStar Corp., Class A.....	17,359	337,285
# Entravision Communications Corp., Class A.....	31,641	151,244
* EW Scripps Co., Class A.....	33,487	330,182
* FG Group Holdings, Inc.....	3,604	5,838
* Fluent, Inc.....	20,680	13,442
#* Frontier Communications Parent, Inc.....	19,475	354,640
* Gaia, Inc.....	2,866	6,735
#* Gannett Co., Inc.....	53,551	151,014
>> GCI Liberty, Inc.....	584	528
Gray Television, Inc.....	34,432	326,071
#* iHeartMedia, Inc., Class A.....	5,317	25,149
* Integral Ad Science Holding Corp.....	9,103	189,798
John Wiley & Sons, Inc., Class A.....	14,933	511,157
* Liberty Broadband Corp., Class A.....	2,309	205,108
* Liberty Broadband Corp., Class C.....	3,654	325,681
#* Liberty Latin America Ltd., Class A.....	18,962	159,281
#* Liberty Latin America Ltd., Class C.....	73,797	613,991
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	3,221	102,106
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	7,457	237,356
* Lions Gate Entertainment Corp., Class A.....	27,556	211,630
* Lions Gate Entertainment Corp., Class B.....	64,596	472,843
# Lumen Technologies, Inc.....	105,160	188,236
* Madison Square Garden Entertainment Corp.....	8,035	279,939
#* Magnite, Inc.....	43,185	653,389
* Marchex, Inc., Class B.....	494	968
# Marcus Corp.....	12,889	201,068
News Corp., Class A.....	94,600	1,874,972
# News Corp., Class B.....	46,938	943,923
Nexstar Media Group, Inc.....	10,495	1,959,626
Paramount Global, Class A.....	1,850	35,631
Paramount Global, Class B.....	20,538	329,224
* Playstudios, Inc.....	4,459	21,983
#* PubMatic, Inc., Class A.....	8,725	174,413
* QuinStreet, Inc.....	17,191	152,656
* Quotient Technology, Inc.....	5,718	22,529
* Reading International, Inc., Class A.....	5,626	14,965
* Saga Communications, Inc., Class A.....	2,918	63,146

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
Scholastic Corp.....	14,907	\$ 643,833
Shenandoah Telecommunications Co.....	22,972	428,887
# Sinclair, Inc.....	15,938	221,698
#* Sphere Entertainment Co.....	8,035	341,086
Spok Holdings, Inc.....	6,453	94,601
TEGNA, Inc.....	40,283	680,783
Telephone & Data Systems, Inc.....	47,719	382,706
* Thryv Holdings, Inc.....	10,781	255,510
* TripAdvisor, Inc.....	16,881	314,831
* TrueCar, Inc.....	45,030	110,323
* U.S. Cellular Corp.....	20,954	371,095
* Urban One, Inc.....	7,214	40,976
* Urban One, Inc.....	2,835	16,245
* Vimeo, Inc.....	10,488	43,211
* WideOpenWest, Inc.....	20,225	166,654
* Yelp, Inc.....	4,318	194,526
* Ziff Davis, Inc.....	2,675	193,991
TOTAL COMMUNICATION SERVICES.....		18,828,130
CONSUMER DISCRETIONARY — (14.5%)		
* 1-800-Flowers.com, Inc., Class A.....	14,276	123,916
* 1stdibs.com, Inc.....	8,976	36,622
#* 2U, Inc.....	17,516	83,727
# Aaron's Co., Inc.....	11,321	179,098
#* Abercrombie & Fitch Co., Class A.....	24,766	980,981
Academy Sports & Outdoors, Inc.....	27,131	1,622,163
# Acushnet Holdings Corp.....	2,888	172,211
* Adient PLC.....	30,499	1,298,037
# ADT, Inc.....	59,463	379,374
* Adtalem Global Education, Inc.....	21,623	934,979
* American Axle & Manufacturing Holdings, Inc.....	58,417	552,041
American Eagle Outfitters, Inc.....	72,825	1,023,191
* American Outdoor Brands, Inc.....	6,121	58,150
* American Public Education, Inc.....	10,026	50,230
#* America's Car-Mart, Inc.....	3,267	389,165
Ark Restaurants Corp.....	411	7,353
* Asbury Automotive Group, Inc.....	5,076	1,145,146
* Aterian, Inc.....	5,055	2,483
Autoliv, Inc.....	5,661	571,365
* AutoNation, Inc.....	11,014	1,773,034
#* Bally's Corp.....	1,772	28,848
* Barnes & Noble Education, Inc.....	19,903	29,257
Bassett Furniture Industries, Inc.....	5,100	89,760
* Beazer Homes USA, Inc.....	13,044	438,670
# Big 5 Sporting Goods Corp.....	7,076	67,717
Big Lots, Inc.....	13,098	134,255
* Biglari Holdings, Inc., Class A.....	30	30,187
* Biglari Holdings, Inc., Class B.....	863	175,327
* BJ's Restaurants, Inc.....	10,828	407,783
* Boot Barn Holdings, Inc.....	4,139	388,652
BorgWarner, Inc.....	70,277	3,267,881
Brunswick Corp.....	4,596	396,681
Build-A-Bear Workshop, Inc.....	5,942	145,876
# Caleres, Inc.....	13,403	362,417
* Capri Holdings Ltd.....	19,485	719,191
* CarParts.com, Inc.....	12,410	62,298
Carriage Services, Inc.....	2,131	68,980
* Carrols Restaurant Group, Inc.....	20,081	118,277
Cato Corp., Class A.....	9,508	80,818

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Cavco Industries, Inc.....	2,709	\$ 800,916
* Century Casinos, Inc.....	4,358	34,646
Century Communities, Inc.....	13,543	1,045,790
* Chegg, Inc.....	24,710	250,312
* Chico's FAS, Inc.....	39,956	243,732
#* Children's Place, Inc.....	3,960	124,502
#* Chuy's Holdings, Inc.....	8,671	360,627
* Citi Trends, Inc.....	3,912	73,741
# Clarus Corp.....	4,620	41,118
* Conn's, Inc.....	12,692	62,445
* Container Store Group, Inc.....	24,013	87,888
* Cooper-Standard Holdings, Inc.....	4,792	88,269
Crown Crafts, Inc.....	1,600	8,032
* Culp, Inc.....	4,293	24,470
Dana, Inc.....	56,109	1,064,949
* Delta Apparel, Inc.....	3,432	28,417
# Designer Brands, Inc., Class A.....	28,202	280,610
#* Destination XL Group, Inc.....	15,587	80,429
# Dillard's, Inc., Class A.....	4,155	1,425,331
* Dorman Products, Inc.....	6,093	516,016
* Duluth Holdings, Inc., Class B.....	12,388	89,937
El Pollo Loco Holdings, Inc.....	18,381	195,758
# Escalade, Inc.....	3,057	44,632
# Ethan Allen Interiors, Inc.....	12,381	389,630
* Fiesta Restaurant Group, Inc.....	12,275	94,518
* First Watch Restaurant Group, Inc.....	1,083	20,187
# Flexsteel Industries, Inc.....	2,476	48,455
# Foot Locker, Inc.....	35,299	948,484
* Fossil Group, Inc.....	27,224	75,683
#* Full House Resorts, Inc.....	657	4,218
#* Funko, Inc., Class A.....	3,339	27,246
# Gap, Inc.....	112,981	1,163,704
* Genesco, Inc.....	6,619	186,722
* Gentherm, Inc.....	480	28,690
* G-III Apparel Group Ltd.....	22,569	467,404
* Goodyear Tire & Rubber Co.....	102,419	1,646,898
* GoPro, Inc., Class A.....	54,312	222,136
Graham Holdings Co., Class B.....	1,508	884,819
* Green Brick Partners, Inc.....	11,839	669,140
Group 1 Automotive, Inc.....	6,044	1,562,555
#* GrowGeneration Corp.....	15,654	62,303
# Guess?, Inc.....	16,277	341,654
Hamilton Beach Brands Holding Co., Class A.....	1,500	14,775
Harley-Davidson, Inc.....	13,808	533,127
# Haverty Furniture Cos., Inc.....	7,037	250,517
#* Helen of Troy Ltd.....	8,103	1,144,954
# Hibbett, Inc.....	6,023	279,467
* Hilton Grand Vacations, Inc.....	6,453	300,065
Hooker Furnishings Corp.....	6,091	122,246
* Hovnanian Enterprises, Inc., Class A.....	1,025	109,286
* JAKKS Pacific, Inc.....	704	14,671
Johnson Outdoors, Inc., Class A.....	4,490	265,449
KB Home.....	26,839	1,448,501
» Kohl's Corp.....	40,192	1,143,462
Lakeland Industries, Inc.....	3,668	56,744
* Lands' End, Inc.....	17,827	167,217
* Landsea Homes Corp.....	2,040	20,135
Laureate Education, Inc.....	46,223	592,579
La-Z-Boy, Inc.....	18,744	587,999

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#*	Lazydays Holdings, Inc.....	4,239
	LCI Industries.....	6,814
	Lear Corp.....	7,513
*	Legacy Housing Corp.....	6,720
	Leggett & Platt, Inc.....	6,308
#	Levi Strauss & Co., Class A.....	2,974
*	LGI Homes, Inc.....	8,812
#*	Life Time Group Holdings, Inc.....	11,618
	Lifetime Brands, Inc.....	10,226
*	Lincoln Educational Services Corp.....	11,266
	Lithia Motors, Inc.....	6,322
*	LL Flooring Holdings, Inc.....	15,552
#*	Lovesac Co.....	4,732
*	M/I Homes, Inc.....	5,985
	Macy's, Inc.....	92,027
*	Malibu Boats, Inc., Class A.....	5,275
#*	MarineMax, Inc.....	10,455
	Marriott Vacations Worldwide Corp.....	4,081
	MDC Holdings, Inc.....	28,614
	Meritage Homes Corp.....	9,691
*	Modine Manufacturing Co.....	26,018
*	Mohawk Industries, Inc.....	23,257
	Monarch Casino & Resort, Inc.....	777
	Monro, Inc.....	9,221
*	Motorcar Parts of America, Inc.....	9,753
	Movado Group, Inc.....	7,598
#*	National Vision Holdings, Inc.....	1,635
#*	Nautilus, Inc.....	5,316
	Newell Brands, Inc.....	46,809
*	ODP Corp.....	17,666
*	OneSpaWorld Holdings Ltd.....	4,654
#*	OneWater Marine, Inc., Class A.....	2,086
	Oxford Industries, Inc.....	3,133
	Patrick Industries, Inc.....	8,080
#*	Penn Entertainment, Inc.....	4,409
#	Penske Automotive Group, Inc.....	18,053
*	Perdoceo Education Corp.....	33,930
#*	Petco Health & Wellness Co., Inc., Class A.....	34,825
	PetMed Express, Inc.....	5,743
*	Phinia, Inc.....	14,055
*	Playa Hotels & Resorts NV.....	53,362
	PulteGroup, Inc.....	56,956
	PVH Corp.....	22,634
	RCI Hospitality Holdings, Inc.....	2,105
	Rocky Brands, Inc.....	3,792
	Shoe Carnival, Inc.....	14,057
#	Signet Jewelers Ltd.....	17,468
*	Skechers USA, Inc., Class A.....	5,673
*	Skyline Champion Corp.....	828
	Smith & Wesson Brands, Inc.....	23,502
#*	Solid Power, Inc.....	14,592
*	Solo Brands, Inc., Class A.....	10,254
	Sonic Automotive, Inc., Class A.....	11,603
*	Sportsman's Warehouse Holdings, Inc.....	19,768
	Standard Motor Products, Inc.....	10,327
	Steven Madden Ltd.....	4,968
*	Stitch Fix, Inc., Class A.....	26,362
*	Stoneridge, Inc.....	9,477
	Strategic Education, Inc.....	8,292
		\$ 55,573
		928,544
		1,162,712
		159,398
		184,572
		44,818
		1,222,665
		210,170
		56,243
		80,101
		1,963,171
		61,119
		138,553
		598,500
		1,526,728
		316,236
		421,650
		524,449
		1,467,326
		1,443,474
		977,236
		2,473,149
		53,862
		337,950
		87,484
		218,063
		35,365
		6,220
		522,388
		881,180
		59,781
		78,538
		337,894
		699,324
		115,913
		2,914,115
		452,966
		284,172
		84,135
		398,740
		435,434
		4,806,517
		2,028,912
		146,824
		76,295
		374,057
		1,405,999
		315,305
		57,679
		299,180
		41,733
		60,088
		555,668
		124,538
		394,182
		165,832
		134,710
		193,710
		622,729

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Strattec Security Corp.....	1,214	\$ 28,395
* Stride, Inc.....	13,053	498,755
Superior Group of Cos., Inc.....	6,372	60,088
* Taylor Morrison Home Corp.....	47,063	2,278,790
# Thor Industries, Inc.....	15,162	1,751,059
#* Tile Shop Holdings, Inc.....	9,323	59,294
#* Tilly's, Inc., Class A.....	10,706	92,821
Toll Brothers, Inc.....	42,098	3,381,732
#* Topgolf Callaway Brands Corp.....	51,317	1,024,801
#* Traeger, Inc.....	10,933	48,761
* Tri Pointe Homes, Inc.....	47,957	1,528,869
* Under Armour, Inc., Class A.....	30,358	244,686
* Under Armour, Inc., Class C.....	34,627	256,932
* Unifi, Inc.....	9,361	74,046
#* Universal Electronics, Inc.....	7,047	78,715
* Universal Technical Institute, Inc.....	17,449	127,029
Upbound Group, Inc.....	15,210	526,722
* Urban Outfitters, Inc.....	36,902	1,342,126
#* Vera Bradley, Inc.....	15,150	102,111
* Vista Outdoor, Inc.....	21,381	647,844
* VOXX International Corp.....	10,845	100,208
Weyco Group, Inc.....	4,829	131,832
# Winnebago Industries, Inc.....	14,933	1,027,390
* Zumiez, Inc.....	9,329	175,945
TOTAL CONSUMER DISCRETIONARY.....		<u>92,677,168</u>
CONSUMER STAPLES — (3.7%)		
Alico, Inc.....	4,231	109,583
Andersons, Inc.....	16,542	807,580
B&G Foods, Inc.....	4,873	64,616
* BellRing Brands, Inc.....	21,842	785,220
# Calavo Growers, Inc.....	3,701	139,639
Cal-Maine Foods, Inc.....	15,048	695,067
* Central Garden & Pet Co.....	4,869	197,097
* Central Garden & Pet Co., Class A.....	15,344	586,448
* Darling Ingredients, Inc.....	2,058	142,517
* Duckhorn Portfolio, Inc.....	20,758	261,136
Edgewell Personal Care Co.....	18,805	741,105
#* Farmer Bros Co.....	6,541	19,623
Fresh Del Monte Produce, Inc.....	22,918	609,160
* Grocery Outlet Holding Corp.....	25,010	836,585
* Hain Celestial Group, Inc.....	27,223	344,915
#* Honest Co., Inc.....	29,313	44,263
* Hostess Brands, Inc.....	51,724	1,243,445
Ingles Markets, Inc., Class A.....	6,133	520,078
Ingredion, Inc.....	12,211	1,358,596
Lifevantage Corp.....	3,000	15,180
Limoneira Co.....	8,439	130,973
# MGP Ingredients, Inc.....	2,425	276,474
#* Mission Produce, Inc.....	6,419	74,589
Molson Coors Beverage Co., Class B.....	36,432	2,541,861
* Natural Alternatives International, Inc.....	1,808	13,018
Natural Grocers by Vitamin Cottage, Inc., Class C.....	9,245	115,100
* Nature's Sunshine Products, Inc.....	7,774	108,447
Nu Skin Enterprises, Inc., Class A.....	11,695	343,716
# Oil-Dri Corp. of America.....	2,382	149,518
* Performance Food Group Co.....	3,147	188,065
* Pilgrim's Pride Corp.....	18,211	451,086
* Post Holdings, Inc.....	17,549	1,496,930

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
PriceSmart, Inc.....	8,102	\$ 629,768
Seaboard Corp.....	251	904,855
* Seneca Foods Corp., Class A.....	2,914	112,378
* Simply Good Foods Co.....	17,580	680,522
SpartanNash Co.....	17,893	401,519
Spectrum Brands Holdings, Inc.....	13,791	1,081,352
* TreeHouse Foods, Inc.....	22,596	1,166,180
* U.S. Foods Holding Corp.....	29,897	1,277,499
* United Natural Foods, Inc.....	24,213	503,630
Universal Corp.....	10,336	522,692
* USANA Health Sciences, Inc.....	2,967	192,588
Village Super Market, Inc., Class A.....	5,138	119,613
# Weis Markets, Inc.....	11,707	776,642
* Whole Earth Brands, Inc.....	18,679	75,650
* Willamette Valley Vineyards, Inc.....	206	1,236
TOTAL CONSUMER STAPLES.....		<u>23,857,754</u>
ENERGY — (8.5%)		
Adams Resources & Energy, Inc.....	489	16,934
Antero Midstream Corp.....	37,556	448,419
#* Antero Resources Corp.....	64,628	1,728,799
Archrock, Inc.....	78,720	917,875
Ardmore Shipping Corp.....	20,003	281,642
# Berry Corp.....	32,889	256,534
* Bristow Group, Inc.....	11,116	342,039
California Resources Corp.....	24,603	1,312,570
#* Callon Petroleum Co.....	23,220	872,143
# Chesapeake Energy Corp.....	5,746	484,618
Chord Energy Corp.....	2,238	351,008
Civitas Resources, Inc.....	2,403	179,889
#* Clean Energy Fuels Corp.....	83,257	410,457
#* CNX Resources Corp.....	76,891	1,568,576
# Comstock Resources, Inc.....	30,825	393,019
CONSOL Energy, Inc.....	11,783	878,069
# Crescent Energy Co., Class A.....	4,520	53,652
Delek U.S. Holdings, Inc.....	28,103	775,362
* Denbury, Inc.....	3,916	344,256
* DHT Holdings, Inc.....	80,340	791,349
* DMC Global, Inc.....	3,116	58,768
* Dorian LPG Ltd.....	17,136	509,625
* Dril-Quip, Inc.....	16,738	433,347
* DT Midstream, Inc.....	9,942	532,096
* Earthstone Energy, Inc., Class A.....	8,456	135,127
Epsilon Energy Ltd.....	6,821	41,199
Equitrans Midstream Corp.....	46,831	485,637
Evolution Petroleum Corp.....	9,410	87,889
* Expro Group Holdings NV.....	15,033	333,582
* Forum Energy Technologies, Inc.....	3,755	102,174
* Geospace Technologies Corp.....	4,922	39,425
* Green Plains, Inc.....	14,161	502,857
* Gulf Island Fabrication, Inc.....	6,655	22,560
* Gulfport Energy Corp.....	1,638	167,813
* Hallador Energy Co.....	13,940	128,527
* Helix Energy Solutions Group, Inc.....	74,063	711,005
Helmerich & Payne, Inc.....	32,814	1,469,083
HF Sinclair Corp.....	51,448	2,679,926
* Independence Contract Drilling, Inc.....	257	812
International Seaways, Inc.....	18,014	772,620
Liberty Energy, Inc.....	63,928	1,052,894

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
#	Magnolia Oil & Gas Corp., Class A.....	20,772 \$ 460,100
*	Mammoth Energy Services, Inc.....	9,096 44,479
	Matador Resources Co.....	37,489 2,085,513
	Murphy Oil Corp.....	60,093 2,600,224
#*	Nabors Industries Ltd.....	1,468 179,815
	NACCO Industries, Inc., Class A.....	3,182 117,702
*	National Energy Services Reunited Corp.....	35,732 116,129
*	Natural Gas Services Group, Inc.....	5,881 60,515
*	Newpark Resources, Inc.....	42,501 234,606
*	NexTier Oilfield Solutions, Inc.....	59,187 705,509
#*	Noble Corp. PLC.....	1,585 82,848
#	Nordic American Tankers Ltd.....	88,710 389,437
	NOV, Inc.....	26,818 538,505
*	Oceaneering International, Inc.....	4,375 98,219
*	Oil States International, Inc.....	30,831 247,881
*	Overseas Shipholding Group, Inc., Class A.....	37,917 155,081
	Ovintiv, Inc.....	4,326 199,385
*	Par Pacific Holdings, Inc.....	12,866 405,022
	Patterson-UTI Energy, Inc.....	74,833 1,185,355
	PBF Energy, Inc., Class A.....	41,854 1,985,554
	PDC Energy, Inc.....	34,743 2,636,646
#	Peabody Energy Corp.....	43,640 979,282
#	Permian Resources Corp.....	57,622 673,601
	PHX Minerals, Inc.....	15,007 48,473
#*	PrimeEnergy Resources Corp.....	646 62,119
*	ProPetro Holding Corp.....	39,858 416,118
	Range Resources Corp.....	35,674 1,121,234
*	Ranger Energy Services, Inc.....	1,381 14,500
*	REX American Resources Corp.....	7,537 279,020
	Riley Exploration Permian, Inc.....	454 17,002
#	RPC, Inc.....	60,204 500,897
	SandRidge Energy, Inc.....	13,033 222,604
	Scorpio Tankers, Inc.....	21,314 1,002,611
*	SEACOR Marine Holdings, Inc.....	10,107 116,129
	Select Water Solutions, Inc., Class A.....	41,112 345,752
#	SFL Corp. Ltd.....	55,132 543,602
	Sitio Royalties Corp., Class A.....	1,767 48,310
	SM Energy Co.....	37,194 1,349,770
#*	Smart Sand, Inc.....	3,473 6,356
	Solaris Oilfield Infrastructure, Inc., Class A.....	10,686 116,798
*	Southwestern Energy Co.....	81,866 530,492
*	Talos Energy, Inc.....	29,691 475,056
*	TechnipFMC PLC.....	117,711 2,158,820
*	Teekay Corp.....	31,646 210,762
	Teekay Tankers Ltd., Class A.....	14,514 632,956
*	Tidewater, Inc.....	16,479 1,039,990
#*	Transocean Ltd.....	261,406 2,300,373
*	U.S. Silica Holdings, Inc.....	35,730 464,847
#*	Vital Energy, Inc.....	3,994 210,803
	Vitesse Energy, Inc.....	6,443 162,299
	World Kinect Corp.....	30,874 695,900
TOTAL ENERGY.....		53,949,177
FINANCIALS — (23.5%)		
	1st Source Corp.....	9,000 422,100
#*	Acacia Research Corp.....	23,242 92,736
	ACNB Corp.....	2,258 78,353
	Alerus Financial Corp.....	4,509 89,188
	Ally Financial, Inc.....	31,738 969,279

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# Amalgamated Financial Corp.....	9,416	\$ 187,943
A-Mark Precious Metals, Inc.....	9,595	391,380
* Ambac Financial Group, Inc.....	22,313	315,506
Amerant Bancorp, Inc.....	11,899	235,838
* American Equity Investment Life Holding Co.....	39,094	2,098,175
American National Bankshares, Inc.....	5,388	222,417
Ameris Bancorp.....	28,997	1,265,719
AmeriServ Financial, Inc.....	6,300	20,790
# Ames National Corp.....	4,229	81,451
# Argo Group International Holdings Ltd.....	11,297	335,521
Arrow Financial Corp.....	8,797	176,996
* AssetMark Financial Holdings, Inc.....	14,496	433,430
Associated Banc-Corp.....	63,072	1,195,214
Associated Capital Group, Inc., Class A.....	738	27,343
Assured Guaranty Ltd.....	28,997	1,733,441
# Atlantic Union Bankshares Corp.....	28,980	926,780
* Atlanticus Holdings Corp.....	4,170	169,719
Auburn National BanCorp, Inc.....	44	977
#* Avantax, Inc.....	10,893	281,911
Axis Capital Holdings Ltd.....	27,758	1,530,021
* Axos Financial, Inc.....	22,189	1,042,883
Banc of California, Inc.....	26,827	381,212
# BancFirst Corp.....	792	79,121
* Bancorp, Inc.....	2,073	78,567
Bank of Marin Bancorp.....	8,173	171,470
Bank of NT Butterfield & Son Ltd.....	8,768	281,716
Bank OZK.....	42,165	1,843,875
BankFinancial Corp.....	6,411	57,507
BankUnited, Inc.....	27,715	827,016
Bankwell Financial Group, Inc.....	2,846	77,838
Banner Corp.....	12,874	612,931
Bar Harbor Bankshares.....	7,076	193,246
BayCom Corp.....	6,236	125,718
BCB Bancorp, Inc.....	8,990	115,522
Berkshire Hills Bancorp, Inc.....	22,664	516,966
#* Blue Foundry Bancorp.....	10,401	106,194
Blue Ridge Bankshares, Inc.....	2,036	17,163
#* BM Technologies, Inc.....	2,712	8,163
BOK Financial Corp.....	15,028	1,338,694
Bread Financial Holdings, Inc.....	19,436	807,955
* Bridgewater Bancshares, Inc.....	8,639	92,524
* Brighthouse Financial, Inc.....	25,341	1,321,026
Brookline Bancorp, Inc.....	41,172	439,717
Business First Bancshares, Inc.....	8,569	175,236
Byline Bancorp, Inc.....	15,732	345,317
C&F Financial Corp.....	703	39,530
Cadence Bank.....	50,539	1,266,002
* California BanCorp.....	616	11,390
# Cambridge Bancorp.....	1,468	90,341
# Camden National Corp.....	7,436	257,137
* Cannae Holdings, Inc.....	9,963	203,046
Capital Bancorp, Inc.....	2,951	59,463
Capital City Bank Group, Inc.....	8,430	273,385
Capitol Federal Financial, Inc.....	62,833	416,583
Capstar Financial Holdings, Inc.....	11,032	164,156
* Carter Bankshares, Inc.....	7,589	111,482
Cathay General Bancorp.....	26,656	1,013,994
Central Pacific Financial Corp.....	10,631	193,909
Central Valley Community Bancorp.....	5,434	92,921

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,262	\$ 53,837
#	6,227	132,012
	2,054	21,095
	306	30,266
	7,147	130,361
	3,665	143,521
	9,580	186,427
	28,926	743,977
*	397	17,932
	2,077	45,673
	7,665	82,169
	45,257	1,011,494
#*	12,433	217,329
	10,715	578,181
#	13,954	751,144
	9,389	360,350
	18,473	378,142
#*	9,697	124,219
#*	19,184	223,877
*	16,446	690,403
#	24,423	460,862
	16,451	368,502
	12,902	187,982
	592	7,720
	600	7,908
	13,263	367,385
	1,934	120,314
	35,471	500,851
*	2,957	22,355
	12,740	492,146
	3,489	94,901
*	11,918	637,613
*	15,341	845,136
*	5,609	1,435,231
	2,205	70,207
	13,532	554,812
	8,360	227,058
	387	19,329
	1,308	21,739
	19,960	990,016
	1,804	53,615
#*	26,696	241,866
#	697	18,261
#	600	12,792
	13,132	180,565
	15,963	565,409
	2,668	428,881
	8,767	343,403
	8,034	154,092
	28,594	1,812,288
	11,934	394,777
	62,274	924,769
	4,291	113,239
	8,157	255,396
	5,276	65,950
	20,208	437,705
	3,548	120,597
	1,076	1,540,079
	40,105	579,116

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	8,793	\$ 295,709
	39,175	904,551
	2,966	113,331
	2,949	35,683
	23,677	173,079
	43,460	899,187
	138,417	1,886,624
	4,583	103,301
	32,910	945,504
	20,664	663,728
#	7,039	215,464
	2,324	31,606
	12,576	175,309
*	2,882	59,773
	15,758	248,661
	113,619	1,453,187
	3,295	102,145
	66,682	953,553
#*	2,378	30,581
*	173,602	1,017,308
	5,309	156,403
#*	897	16,612
	6,383	353,171
*	18,739	366,347
	4,885	71,810
#*	14,270	146,696
#	3,726	118,450
*	506	2,388
	29,719	1,307,933
	13,939	264,841
	24,706	259,166
	14,610	501,707
	32,102	308,179
	17,265	323,891
	11,019	49,696
	21,057	651,293
#	766	170,397
	750	15,188
	3,022	107,644
	18,661	453,649
	8,369	76,995
	4,946	120,237
	56,283	611,233
	18,738	564,576
	21,774	269,780
	11,250	677,812
	9,281	191,745
#	19,442	872,363
	19,991	992,353
	113,654	1,909,387
	701	10,410
	599	93,773
#	26,993	891,309
	15,764	291,476
	49,226	1,444,783
	53,150	1,955,388
	35,145	301,896
	22,977	1,171,138
	120	761

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	2,182	\$ 2,487
	25,471	384,867
	259	5,491
#	3,243	56,850
*	40,267	337,840
#*	4,841	118,120
	10,355	392,144
	13,965	143,839
	16,642	163,924
*	19,322	37,678
	762	18,189
*	7,871	68,793
	7,428	260,871
#	8,083	255,504
	19,864	639,224
	1,485	17,672
#	2,270	48,669
*	5,298	239,946
	83,426	1,396,551
	5,485	128,898
	11,082	259,651
	6,060	148,652
*	17,011	986,128
	5,467	139,901
	11,708	402,287
	1,859	55,342
	1,638	690,695
	63,677	1,212,410
	14,861	552,829
	12,534	1,236,855
*	1,200	13,452
	224,952	3,120,084
*	966	13,456
#*	1,554	7,615
#	4,982	416,744
*	31,403	838,774
	3,766	179,412
	24,687	300,688
	2,573	122,989
#	52,346	646,997
#	1,470	46,820
#	1,580	43,276
	26,546	494,552
#*	3,882	131,056
	21,588	722,982
	197	4,823
	86,499	1,473,078
	68,471	1,887,745
	13,183	210,796
	11,411	518,972
	3,042	29,781
*	9,267	56,992
	5,326	202,974
	7,867	256,464
	5,055	118,287
*	30,511	229,443
	34,559	882,637
	40,599	377,571
#	2,751	306,792

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	3,663	\$ 72,674
	7,745	402,430
*	60	563
#*	12,389	149,040
	4,813	78,548
	8,937	261,229
	1,099	29,640
	17,734	1,334,129
	1,400	30,912
	14,594	411,113
	300	13,857
	14,959	1,135,388
#*	9,772	90,196
	24,047	1,744,610
*	17,408	415,355
	3,942	260,487
	17,150	371,469
	13,753	130,791
	16,268	273,302
*	8,451	342,942
	26,792	1,696,469
	3,183	45,421
	27,646	512,557
	8,225	421,367
	26,033	701,069
	7,237	106,167
	4,935	160,338
	465	65,263
	23,761	735,165
#*	14,097	117,710
	6,976	319,710
	6,235	35,165
#*	1,700	18,513
	17,467	551,608
	4,122	296,784
	15,977	390,957
	13,078	323,157
*	6,942	13,120
	10,194	121,309
	7,598	160,014
	44,876	906,046
#*	81,495	761,163
	5,993	150,544
	3,653	98,083
*	3,517	106,143
	2,374	114,118
	883	22,207
#	9,563	317,587
	22,344	1,735,458
	17,461	434,080
*	2,736	16,252
	9,563	450,704
	7,989	507,621
*	5,983	550,496
	3,359	75,779
	31,131	1,055,341
	4,375	51,778
*	22,005	1,405,019
#	7,200	104,472

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Third Coast Bancshares, Inc.....	1,868	\$ 38,630
Timberland Bancorp, Inc.....	3,597	112,550
Tiptree, Inc.....	18,356	271,118
Tompkins Financial Corp.....	2,012	121,042
Towne Bank.....	27,992	707,638
TriCo Bancshares.....	10,861	405,984
# Trinity Capital, Inc.....	2,554	37,288
* Triumph Financial, Inc.....	6,427	455,739
TrustCo Bank Corp. NY.....	9,640	292,960
Trustmark Corp.....	23,360	613,434
UMB Financial Corp.....	9,219	654,549
* Unico American Corp.....	1,400	25
United Bancshares, Inc.....	406	7,430
United Bankshares, Inc.....	41,936	1,402,340
United Community Banks, Inc.....	37,967	1,103,701
United Fire Group, Inc.....	12,671	304,611
* United Insurance Holdings Corp.....	1,382	7,325
United Security Bancshares.....	4,425	32,922
Unity Bancorp, Inc.....	3,541	93,907
Universal Insurance Holdings, Inc.....	16,523	256,602
Univest Financial Corp.....	14,672	286,104
Unum Group.....	53,709	2,610,794
# Valley National Bancorp.....	123,879	1,270,999
Veritex Holdings, Inc.....	17,844	383,824
Victory Capital Holdings, Inc., Class A.....	12,612	418,214
Virginia National Bankshares Corp.....	967	35,034
Virtu Financial, Inc., Class A.....	2,593	48,126
Virtus Investment Partners, Inc.....	1,823	375,046
Voya Financial, Inc.....	21,388	1,588,273
Walker & Dunlop, Inc.....	8,087	735,755
Washington Federal, Inc.....	31,158	967,144
Washington Trust Bancorp, Inc.....	6,952	222,881
Waterstone Financial, Inc.....	11,818	164,861
Webster Financial Corp.....	36,967	1,749,278
WesBanco, Inc.....	21,514	602,607
# West BanCorp, Inc.....	6,230	124,974
Westamerica BanCorp.....	3,243	159,523
Western New England Bancorp, Inc.....	12,440	83,224
Westwood Holdings Group, Inc.....	1,679	19,644
White Mountains Insurance Group Ltd.....	753	1,164,906
Wintrust Financial Corp.....	18,183	1,533,918
#* World Acceptance Corp.....	1,220	192,626
WSFS Financial Corp.....	24,671	1,079,356
Zions Bancorp NA.....	29,536	1,129,752
TOTAL FINANCIALS.....		149,659,226
HEALTH CARE — (5.7%)		
#* 23andMe Holding Co., Class A.....	11,495	22,070
* 2seventy bio, Inc.....	1,113	8,448
* Aadi Bioscience, Inc.....	4,944	26,351
* Acadia Healthcare Co., Inc.....	16,441	1,299,332
* Accolade, Inc.....	7,324	110,006
#† Achillion Pharmaceuticals, Inc.....	70,786	19,112
#* Acumen Pharmaceuticals, Inc.....	3,700	27,380
#* AdaptHealth Corp.....	13,223	181,684
* Addus HomeCare Corp.....	8,154	746,662
#* Adicet Bio, Inc.....	5,272	14,076
#* Agiliti, Inc.....	22,255	382,118
* Agios Pharmaceuticals, Inc.....	26,261	696,442

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Allakos, Inc.....	12,485	\$ 67,169
#* Allogene Therapeutics, Inc.....	16,836	83,507
#* ALX Oncology Holdings, Inc.....	3,098	18,929
*» Amedisys, Inc.....	9,245	839,816
* American Shared Hospital Services.....	400	1,028
* American Well Corp., Class A.....	46,214	113,224
* Amneal Pharmaceuticals, Inc.....	10,904	34,893
#* Amphastar Pharmaceuticals, Inc.....	12,990	788,363
#* AnaptysBio, Inc.....	4,872	96,027
* AngioDynamics, Inc.....	20,441	177,632
* ANI Pharmaceuticals, Inc.....	3,687	193,752
* Anika Therapeutics, Inc.....	8,087	188,670
* Arcturus Therapeutics Holdings, Inc.....	1,893	66,179
#* Arcus Biosciences, Inc.....	6,884	136,992
* Artivion, Inc.....	19,525	340,125
#* Athira Pharma, Inc.....	9,487	27,702
* aTyr Pharma, Inc.....	18,213	35,697
* Avanos Medical, Inc.....	23,522	575,583
#* Avidity Biosciences, Inc.....	22,398	213,005
#* Avita Medical, Inc.....	4,601	93,170
#* Azenta, Inc.....	3,289	154,517
* Bio-Rad Laboratories, Inc., Class A.....	190	77,018
#* Bioventus, Inc., Class A.....	3,738	13,532
#* Brookdale Senior Living, Inc.....	94,058	331,084
* C4 Therapeutics, Inc.....	10,572	41,125
* Caribou Biosciences, Inc.....	3,442	24,748
* Castle Biosciences, Inc.....	6,460	108,851
* Century Therapeutics, Inc.....	3,631	11,075
#* Certara, Inc.....	12,006	233,757
* Cogent Biosciences, Inc.....	6,055	78,654
* Community Health Systems, Inc.....	7,977	35,019
#* Computer Programs & Systems, Inc.....	6,957	182,413
* Cross Country Healthcare, Inc.....	9,902	255,472
#* CryoPort, Inc.....	1,386	22,273
* Cullinan Oncology, Inc.....	7,296	77,265
* Cumberland Pharmaceuticals, Inc.....	4,400	6,688
#*†† Curative Health Services, Inc.....	1,058	0
#* Definitive Healthcare Corp., Class A.....	4,952	58,582
* Dynavax Technologies Corp.....	11,537	161,403
* Eagle Pharmaceuticals, Inc.....	4,856	100,811
#* Edgewise Therapeutics, Inc.....	2,824	20,587
* Editas Medicine, Inc.....	26,989	236,963
* Elanco Animal Health, Inc.....	117,455	1,417,682
* Emergent BioSolutions, Inc.....	17,892	123,097
#* Enhabit, Inc.....	15,247	209,341
* Enovis Corp.....	19,621	1,253,782
* Envista Holdings Corp.....	50,545	1,739,253
* Erasca, Inc.....	2,587	6,830
* FONAR Corp.....	2,833	47,821
#* Fulcrum Therapeutics, Inc.....	13,809	52,750
#* Fulgent Genetics, Inc.....	10,290	399,561
#* Generation Bio Co.....	15,145	76,937
* GoodRx Holdings, Inc., Class A.....	22,628	209,083
* Gritstone bio, Inc.....	8,537	16,818
* Harvard Bioscience, Inc.....	11,180	51,987
* Health Catalyst, Inc.....	7,999	112,226
* HealthStream, Inc.....	13,268	298,265
* Hepion Pharmaceuticals, Inc.....	688	5,470
#* Homology Medicines, Inc.....	10,033	13,946

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Icosavax, Inc.....	3,185	\$ 28,124
* Innoviva, Inc.....	32,410	439,155
* Inogen, Inc.....	11,934	97,501
* Integer Holdings Corp.....	12,962	1,198,726
* Integra LifeSciences Holdings Corp.....	591	26,873
* Ironwood Pharmaceuticals, Inc.....	40,776	452,206
* iTeos Therapeutics, Inc.....	8,212	115,461
#* Janux Therapeutics, Inc.....	1,082	15,148
* KalVista Pharmaceuticals, Inc.....	6,652	67,185
* Kewaunee Scientific Corp.....	637	9,619
* Kinnate Biopharma, Inc.....	1,216	3,611
* Kodiak Sciences, Inc.....	8,891	26,584
* Kura Oncology, Inc.....	11,089	115,769
* Larimar Therapeutics, Inc.....	2,961	12,673
* LENSAR, Inc.....	3,093	10,145
#* Ligand Pharmaceuticals, Inc.....	3,118	208,688
* LivaNova PLC.....	5,643	329,833
* Mesa Laboratories, Inc.....	806	103,700
#* Monte Rosa Therapeutics, Inc.....	3,543	25,049
* Myriad Genetics, Inc.....	25,331	566,148
* National HealthCare Corp.....	7,777	458,999
* Nektar Therapeutics.....	50,263	26,931
* NeoGenomics, Inc.....	10,653	184,616
* Neuronetics, Inc.....	4,929	9,710
* NextCure, Inc.....	5,954	10,241
* NextGen Healthcare, Inc.....	16,870	280,548
#* NGM Biopharmaceuticals, Inc.....	15,400	36,498
#* Nurix Therapeutics, Inc.....	5,425	52,677
* NuVasive, Inc.....	11,964	493,036
* Nuvation Bio, Inc.....	3,875	7,169
#* Olema Pharmaceuticals, Inc.....	20,444	176,841
* OmniAb, Inc.....	15,434	84,887
*» OmniAb, Inc.....	521	0
*» OmniAb, Inc.....	521	0
* Omnicell, Inc.....	933	58,919
#* OPKO Health, Inc.....	44,822	83,369
* OraSure Technologies, Inc.....	37,582	177,387
* Organogenesis Holdings, Inc.....	11,517	49,178
* Organon & Co.....	1,881	41,344
* ORIC Pharmaceuticals, Inc.....	2,746	22,957
* Orthofix Medical, Inc.....	18,227	358,890
* Owens & Minor, Inc.....	18,973	365,040
* Pacira BioSciences, Inc.....	11,355	412,754
* Patterson Cos., Inc.....	26,729	879,117
*†† PDL BioPharma, Inc.....	35,325	65,090
* Pediatrix Medical Group, Inc.....	33,988	466,655
* Perrigo Co. PLC.....	45,410	1,663,822
#* Personalis, Inc.....	9,706	22,906
#* PetIQ, Inc.....	7,800	130,572
* Phibro Animal Health Corp., Class A.....	4,300	62,264
* PMV Pharmaceuticals, Inc.....	408	2,668
#* Poseida Therapeutics, Inc.....	8,631	14,932
* Premier, Inc., Class A.....	34,672	962,148
* Prestige Consumer Healthcare, Inc.....	15,201	991,257
#* ProPhase Labs, Inc.....	2,170	15,798
* Quanterix Corp.....	4,723	117,319
* REGENXBIO, Inc.....	11,008	209,152
* Replimune Group, Inc.....	927	19,532
#* Sage Therapeutics, Inc.....	10,534	365,319

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Sana Biotechnology, Inc.....	310	\$ 1,817
#* Scholar Rock Holding Corp.....	3,302	23,444
* Seer, Inc., Class A.....	10,650	53,889
Select Medical Holdings Corp.....	11,777	353,428
#* Sera Prognostics, Inc., Class A.....	2,550	7,471
#* SomaLogic, Inc.....	14,654	35,902
* Supernus Pharmaceuticals, Inc.....	14,877	456,575
* Sutro Biopharma, Inc.....	20,645	92,283
* Syneos Health, Inc.....	5,743	243,561
* Tactile Systems Technology, Inc.....	619	14,181
* Taro Pharmaceutical Industries Ltd.....	10,043	367,072
#* Terns Pharmaceuticals, Inc.....	2,495	18,014
* UFP Technologies, Inc.....	2,430	473,036
Universal Health Services, Inc., Class B.....	18,234	2,533,797
Utah Medical Products, Inc.....	763	75,026
* Vanda Pharmaceuticals, Inc.....	28,944	167,296
#* Varex Imaging Corp.....	20,759	483,477
* Veracyte, Inc.....	24,342	668,188
* Veradigm, Inc.....	54,577	737,881
* Vir Biotechnology, Inc.....	1,136	15,995
* Xencor, Inc.....	5,312	129,028
TOTAL HEALTH CARE.....		36,075,931
INDUSTRIALS — (17.4%)		
#* 3D Systems Corp.....	31,609	275,314
* AAR Corp.....	13,656	816,629
ABM Industries, Inc.....	24,897	1,152,233
ACCO Brands Corp.....	45,652	278,021
Acme United Corp.....	700	21,294
* AerSale Corp.....	8,002	120,110
AGCO Corp.....	14,964	1,991,708
Air Lease Corp.....	41,619	1,762,148
* Air Transport Services Group, Inc.....	33,108	667,457
Alamo Group, Inc.....	5,943	1,151,516
* Alaska Air Group, Inc.....	28,161	1,369,469
Albany International Corp., Class A.....	2,154	207,387
* Alight, Inc., Class A.....	3,479	34,025
* Allegiant Travel Co.....	6,978	863,179
Allied Motion Technologies, Inc.....	8,173	317,930
Alta Equipment Group, Inc.....	749	12,096
#* Ameresco, Inc., Class A.....	2,228	129,692
#* American Superconductor Corp.....	13,115	132,199
* American Woodmark Corp.....	8,231	630,824
* API Group Corp.....	8,582	246,818
Apogee Enterprises, Inc.....	11,346	561,967
ARC Document Solutions, Inc.....	18,500	64,380
ArcBest Corp.....	11,965	1,391,769
#* Archer Aviation, Inc., Class A.....	8,861	59,635
Arcosa, Inc.....	20,771	1,603,106
Argan, Inc.....	6,879	261,677
* ASGN, Inc.....	3,200	244,224
Astec Industries, Inc.....	11,802	583,019
* Astronics Corp.....	13,741	288,286
#* Astronics Corp., Class B.....	385	8,062
* Asure Software, Inc.....	6,935	94,593
* AZEK Co., Inc.....	8,615	268,788
AZZ, Inc.....	8,955	396,975
Barnes Group, Inc.....	19,674	773,188
Barrett Business Services, Inc.....	255	23,136

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Beacon Roofing Supply, Inc.....	23,284	\$1,994,740
BGSF, Inc.....	3,300	33,396
* BlueLinx Holdings, Inc.....	4,118	388,080
Boise Cascade Co.....	15,348	1,588,365
Brady Corp., Class A.....	10,667	550,204
* BrightView Holdings, Inc.....	33,719	259,974
* Broadwind, Inc.....	4,795	18,221
* Builders FirstSource, Inc.....	23,154	3,344,132
* CACI International, Inc., Class A.....	3,626	1,270,695
* CBIZ, Inc.....	15,971	844,706
* CECO Environmental Corp.....	17,181	206,859
* CIRCOR International, Inc.....	6,155	342,834
* Civeo Corp.....	5,078	99,224
#* Clarivate PLC.....	48,734	463,460
* Clean Harbors, Inc.....	5,151	856,405
Columbus McKinnon Corp.....	12,840	543,646
Comfort Systems USA, Inc.....	1,226	213,287
* Commercial Vehicle Group, Inc.....	13,963	146,612
#†† Communications Systems, Inc.....	574	1,808
CompX International, Inc.....	200	4,528
Concentrix Corp.....	8,816	733,844
* Concrete Pumping Holdings, Inc.....	16,384	132,219
* Conduent, Inc.....	101,177	350,072
Copa Holdings SA, Class A.....	200	23,604
# Costamare, Inc.....	48,875	545,934
Covenant Logistics Group, Inc.....	5,021	274,950
* CPI Aerostructures, Inc.....	1,158	4,748
CRA International, Inc.....	2,644	264,638
Deluxe Corp.....	21,157	401,771
* Distribution Solutions Group, Inc.....	2,217	122,910
* DLH Holdings Corp.....	1,944	19,537
Douglas Dynamics, Inc.....	615	19,096
* Ducommun, Inc.....	5,634	282,489
Dun & Bradstreet Holdings, Inc.....	18,884	223,209
* DXP Enterprises, Inc.....	9,300	353,214
* Dycom Industries, Inc.....	4,043	402,602
# Eagle Bulk Shipping, Inc.....	5,297	244,668
Eastern Co.....	910	16,771
# Encore Wire Corp.....	6,313	1,077,566
EnerSys.....	8,024	869,160
Eneti, Inc.....	15,050	190,834
Ennis, Inc.....	13,134	282,906
EnPro Industries, Inc.....	7,374	1,023,364
* Enviri Corp.....	40,316	380,180
Esab Corp.....	10,212	701,564
ESCO Technologies, Inc.....	7,753	779,564
Federal Signal Corp.....	8,038	491,041
* First Advantage Corp.....	7,936	119,040
Flowserve Corp.....	5,010	189,178
* Fluor Corp.....	12,113	375,261
* Forrester Research, Inc.....	1,262	40,220
#* FuelCell Energy, Inc.....	55,203	120,895
* Gates Industrial Corp. PLC.....	93,301	1,270,760
GATX Corp.....	10,965	1,374,572
# Genco Shipping & Trading Ltd.....	21,155	306,748
* Gencor Industries, Inc.....	1,822	27,786
* Gibraltar Industries, Inc.....	10,351	669,399
#* GMS, Inc.....	12,651	932,252
Gorman-Rupp Co.....	8,971	284,381

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Graham Corp.....	3,427	\$ 47,978
Granite Construction, Inc.....	19,800	810,414
* Great Lakes Dredge & Dock Corp.....	29,793	250,261
# Greenbrier Cos., Inc.....	15,471	714,606
#* Hawaiian Holdings, Inc.....	18,138	210,219
#* Hayward Holdings, Inc.....	15,555	207,815
Healthcare Services Group, Inc.....	5,718	72,104
Heartland Express, Inc.....	21,687	354,582
Heidrick & Struggles International, Inc.....	10,174	277,445
Helios Technologies, Inc.....	4,078	257,730
Herc Holdings, Inc.....	3,020	404,167
* Heritage-Crystal Clean, Inc.....	6,477	298,395
Hillenbrand, Inc.....	4,266	221,576
# HNI Corp.....	9,143	265,970
* Hub Group, Inc., Class A.....	10,414	938,614
* Hudson Global, Inc.....	786	17,701
* Hudson Technologies, Inc.....	3,873	35,206
Hurco Cos., Inc.....	3,130	72,898
* Huron Consulting Group, Inc.....	8,841	836,093
Hyster-Yale Materials Handling, Inc.....	3,670	175,279
ICF International, Inc.....	5,220	613,820
* IES Holdings, Inc.....	5,507	315,661
Insteel Industries, Inc.....	9,840	317,340
Interface, Inc.....	17,456	170,545
* JELD-WEN Holding, Inc.....	30,555	544,185
* JetBlue Airways Corp.....	118,402	919,984
Kaman Corp.....	10,631	243,344
Kelly Services, Inc., Class A.....	16,207	296,912
Kennametal, Inc.....	29,748	906,719
* Kirby Corp.....	12,861	1,047,914
Knight-Swift Transportation Holdings, Inc.....	43,670	2,652,953
Korn Ferry.....	17,890	942,445
* Kratos Defense & Security Solutions, Inc.....	26,825	404,789
* L B Foster Co., Class A.....	4,474	62,725
* Limbach Holdings, Inc.....	3,006	79,419
* Liquidity Services, Inc.....	4,503	75,560
* LS Starrett Co., Class A.....	489	5,726
LSI Industries, Inc.....	11,991	151,087
Luxfer Holdings PLC.....	4,081	51,665
* Manitowoc Co., Inc.....	17,506	317,209
ManpowerGroup, Inc.....	9,159	722,462
Marten Transport Ltd.....	22,365	506,791
* Masonite International Corp.....	3,143	328,601
* MasTec, Inc.....	10,265	1,208,704
* Masterbrand, Inc.....	10,630	131,281
* Matrix Service Co.....	13,736	86,949
Matson, Inc.....	14,438	1,349,376
Matthews International Corp., Class A.....	14,210	652,239
* Mayville Engineering Co., Inc.....	6,764	81,777
McGrath RentCorp.....	5,993	577,605
MDU Resources Group, Inc.....	29,066	642,940
* Mercury Systems, Inc.....	6,475	245,921
* Mesa Air Group, Inc.....	13,416	30,052
Miller Industries, Inc.....	6,010	228,019
MillerKnoll, Inc.....	14,820	290,027
* Mistras Group, Inc.....	13,168	101,920
Moog, Inc., Class A.....	9,741	1,027,091
* MRC Global, Inc.....	30,098	339,806
* Mueller Industries, Inc.....	9,980	808,979

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	28,085	\$ 451,888
* Mueller Water Products, Inc., Class A	4,865	693,554
* MYR Group, Inc.	3,595	281,524
National Presto Industries, Inc.	7,073	41,023
NL Industries, Inc.	17,672	52,839
#* NN, Inc.	5,166	168,308
#* Northwest Pipe Co.	42,244	481,159
* NOW, Inc.	2,595	284,282
* NV5 Global, Inc.	19,595	1,036,184
nVent Electric PLC	42,367	665,162
* OPENLANE, Inc.	13,009	48,784
* Orion Group Holdings, Inc.	6,520	600,296
Oshkosh Corp.	2,267	317,357
Owens Corning	6,995	180,891
* PAM Transportation Services, Inc.	10,678	74,426
Pangaea Logistics Solutions Ltd.	10,310	149,804
Park Aerospace Corp.	6,400	123,328
Park-Ohio Holdings Corp.	3,373	166,694
* Parsons Corp.	178	1,467
* Patriot Transportation Holding, Inc.	1,500	12,225
* Perma-Pipe International Holdings, Inc.	12,534	358,598
* PGT Innovations, Inc.	5,961	362,310
Powell Industries, Inc.	2,517	436,725
Preformed Line Products Co.	22,326	709,074
Primoris Services Corp.	10,480	17,711
#* Proterra, Inc.	9,586	317,776
* Proto Labs, Inc.	18,082	107,045
* Quad/Graphics, Inc.	13,959	392,806
Quanex Building Products Corp.	25,143	193,601
* Radiant Logistics, Inc.	12,848	2,006,601
* Regal Rexnord Corp.	46,543	871,285
Resideo Technologies, Inc.	15,403	246,140
Resources Connection, Inc.	27,879	360,475
REV Group, Inc.	17,861	1,155,250
Rush Enterprises, Inc., Class A	3,064	210,527
Rush Enterprises, Inc., Class B	12,445	1,271,257
Ryder System, Inc.	17,230	530,856
# Schneider National, Inc., Class B	17,807	752,346
Sensata Technologies Holding PLC	659	1,595
* SIFCO Industries, Inc.	21,155	930,608
* SkyWest, Inc.	35,984	658,507
Spirit Airlines, Inc.	2,836	239,954
* SPX Technologies, Inc.	2,335	346,911
Standex International Corp.	35,458	303,875
Steelcase, Inc., Class A	188	7,988
* Stericycle, Inc.	8,473	508,295
* Sterling Infrastructure, Inc.	12,085	229,373
#* Sunrun, Inc.	947	75,987
Tennant Co.	16,234	951,799
Terex Corp.	19,754	811,889
Textainer Group Holdings Ltd.	15,823	436,873
* Thermon Group Holdings, Inc.	12,464	1,157,407
Timken Co.	16,208	202,438
* Titan International, Inc.	11,375	363,090
* Titan Machinery, Inc.	2,868	17,036
#* TPI Composites, Inc.	38,005	996,491
Trinity Industries, Inc.	23,925	2,017,117
Triton International Ltd.	17,100	255,645
* TrueBlue, Inc.	4,362	150,227
TTEC Holdings, Inc.		

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Tutor Perini Corp.....	26,998	\$ 228,133
* Twin Disc, Inc.....	2,022	26,286
UFP Industries, Inc.....	14,860	1,527,014
U-Haul Holding Co., Non Voting.....	24,515	1,402,503
* Ultralife Corp.....	969	7,936
UniFirst Corp.....	4,278	694,319
* Univar Solutions, Inc.....	21,588	780,190
Universal Logistics Holdings, Inc.....	8,276	257,301
#* V2X, Inc.....	5,199	267,541
Veritiv Corp.....	5,847	819,340
* Virco Mfg. Corp.....	4,400	19,580
VSE Corp.....	6,543	351,686
Wabash National Corp.....	16,000	378,880
# Werner Enterprises, Inc.....	19,087	897,471
WESCO International, Inc.....	12,823	2,251,334
* Willdan Group, Inc.....	2,425	48,937
* Willis Lease Finance Corp.....	2,750	116,298
TOTAL INDUSTRIALS.....		<u>110,716,004</u>
INFORMATION TECHNOLOGY — (7.9%)		
* ACI Worldwide, Inc.....	53,811	1,247,877
Adeia, Inc.....	53	637
# ADTRAN Holdings, Inc.....	2,050	19,947
* Airgain, Inc.....	2,500	11,875
* Alpha & Omega Semiconductor Ltd.....	12,903	424,251
Amkor Technology, Inc.....	93,254	2,712,759
* Amtech Systems, Inc.....	6,555	70,466
* Arrow Electronics, Inc.....	28,045	3,997,534
#* Aspen Technology, Inc.....	926	165,291
* AstroNova, Inc.....	1,475	20,989
#* Aviat Networks, Inc.....	3,661	111,917
Avnet, Inc.....	41,414	2,008,579
* Aware, Inc.....	4,272	7,348
* AXT, Inc.....	22,061	68,610
Bel Fuse, Inc., Class B.....	5,259	282,145
Belden, Inc.....	2,492	240,827
Benchmark Electronics, Inc.....	16,214	429,833
* Brightcove, Inc.....	10,373	46,575
* Cambium Networks Corp.....	1,246	20,185
* Cerence, Inc.....	10,994	305,743
* CEVA, Inc.....	4,633	125,832
Climb Global Solutions, Inc.....	966	46,735
* Cognyte Software Ltd.....	9,766	52,932
* Coherent Corp.....	942	44,613
* Cohu, Inc.....	16,481	719,396
* Computer Task Group, Inc.....	6,054	47,887
Comtech Telecommunications Corp.....	14,120	143,459
* Consensus Cloud Solutions, Inc.....	366	11,862
CSP, Inc.....	66	846
CTS Corp.....	10,967	489,457
* Daktronics, Inc.....	22,360	160,768
#* Digi International, Inc.....	15,127	634,275
#*» Digital Turbine, Inc.....	18,602	201,646
* Diodes, Inc.....	7,774	734,565
* DXC Technology Co.....	70,588	1,951,758
#* E2open Parent Holdings, Inc.....	24,884	128,153
Ebix, Inc.....	15,000	464,400
* ePlus, Inc.....	7,707	434,289
* Fabrinet.....	3,119	385,633

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* FARO Technologies, Inc.....	7,035	\$ 116,711
#* Fastly, Inc., Class A.....	43,701	802,787
* Flex Ltd.....	35,218	963,564
* FormFactor, Inc.....	17,668	656,543
Frequency Electronics, Inc.....	5,989	41,384
#* Genasys, Inc.....	2,774	7,739
* Ichor Holdings Ltd.....	11,695	452,830
* Identiv, Inc.....	1,677	12,930
# Immersion Corp.....	10,078	71,151
Information Services Group, Inc.....	5,219	26,878
#* Insight Enterprises, Inc.....	9,403	1,379,326
# InterDigital, Inc.....	7,354	681,642
* inTEST Corp.....	5,710	120,824
* Intevac, Inc.....	13,564	48,559
* IPG Photonics Corp.....	746	98,062
* Iteris, Inc.....	16,200	67,392
* Itron, Inc.....	11,271	886,690
Jabil, Inc.....	2,035	225,213
Juniper Networks, Inc.....	30,501	847,928
* Key Tronic Corp.....	2,718	15,900
* Kimball Electronics, Inc.....	12,465	363,729
* Knowles Corp.....	38,702	707,086
# Kulicke & Soffa Industries, Inc.....	14,982	897,122
* KVH Industries, Inc.....	9,329	79,856
* Kyndryl Holdings, Inc.....	72,139	985,419
#* Lantronix, Inc.....	4,400	19,800
#* LightPath Technologies, Inc., Class A.....	3,216	5,757
* LiveRamp Holdings, Inc.....	22,521	642,749
#* Lumentum Holdings, Inc.....	682	35,710
#* Luna Innovations, Inc.....	8,658	78,268
* Magnachip Semiconductor Corp.....	21,665	200,401
* Matterport, Inc.....	6,787	23,008
* MaxLinear, Inc.....	1,477	36,438
* MeridianLink, Inc.....	695	15,526
Methode Electronics, Inc.....	12,779	429,886
#* Mirion Technologies, Inc.....	24,807	187,293
#* Mitek Systems, Inc.....	9,859	100,660
MKS Instruments, Inc.....	1,399	152,729
* NCR Corp.....	37,854	1,017,516
* NETGEAR, Inc.....	14,852	202,581
* NetScout Systems, Inc.....	32,218	900,493
Network-1 Technologies, Inc.....	3,000	6,600
* nLight, Inc.....	11,889	171,202
* Olo, Inc., Class A.....	3,251	25,553
ON24, Inc.....	12,872	113,917
* Onto Innovation, Inc.....	7,410	921,211
* Optical Cable Corp.....	1,600	5,904
* OSI Systems, Inc.....	4,996	595,673
# Park City Group, Inc.....	2,401	23,866
PC Connection, Inc.....	9,990	483,616
PCTEL, Inc.....	5,882	29,116
PFSweb, Inc.....	12,605	57,227
* Photronics, Inc.....	21,233	561,613
* Plexus Corp.....	8,395	826,824
* RF Industries Ltd.....	681	2,574
#* Ribbon Communications, Inc.....	70,217	223,290
Richardson Electronics Ltd.....	4,924	67,951
* Rogers Corp.....	3,710	625,543
* Sanmina Corp.....	26,235	1,612,403

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Sapiens International Corp. NV.....	2,263	\$ 60,965
* ScanSource, Inc.....	12,586	378,713
* SecureWorks Corp., Class A.....	6,027	46,287
#* Semtech Corp.....	11,873	346,692
#*†† Silicon Graphics, Inc.....	137	0
* SmartRent, Inc.....	4,030	16,039
#* Smith Micro Software, Inc.....	6,691	7,594
* SolarWinds Corp.....	42,972	452,925
* Stratasys Ltd.....	34,073	617,744
* Super Micro Computer, Inc.....	487	160,841
* Synaptics, Inc.....	4,546	410,549
* Synchronoss Technologies, Inc.....	41,800	41,378
TD SYNnex Corp.....	17,930	1,769,870
* TTM Technologies, Inc.....	49,555	711,610
* Turtle Beach Corp.....	8,423	94,759
* Ultra Clean Holdings, Inc.....	20,843	794,118
* Upland Software, Inc.....	8,961	35,396
* Veeco Instruments, Inc.....	14,237	400,914
* Verint Systems, Inc.....	15,941	595,715
#* Viasat, Inc.....	24,000	742,560
Vishay Intertechnology, Inc.....	57,059	1,606,211
* Vishay Precision Group, Inc.....	6,460	241,669
* WidePoint Corp.....	744	1,443
Xerox Holdings Corp.....	69,361	1,108,389
* Xperi, Inc.....	9,301	122,029
TOTAL INFORMATION TECHNOLOGY.....		<u>50,696,467</u>
MATERIALS — (7.4%)		
* Advanced Emissions Solutions, Inc.....	2,676	6,315
AdvanSix, Inc.....	13,984	560,898
Alcoa Corp.....	50,271	1,819,307
Alpha Metallurgical Resources, Inc.....	5,153	892,603
* Alto Ingredients, Inc.....	35,264	141,761
American Vanguard Corp.....	15,311	276,517
#* Ampco-Pittsburgh Corp.....	4,848	17,550
Arch Resources, Inc.....	5,709	733,264
* Arconic Corp.....	36,252	1,083,572
* Ascent Industries Co.....	912	8,327
Ashland, Inc.....	15,432	1,409,868
Avient Corp.....	8,136	329,752
Berry Global Group, Inc.....	29,240	1,917,267
# Caledonia Mining Corp. PLC.....	2,657	31,299
Carpenter Technology Corp.....	19,918	1,192,291
* Century Aluminum Co.....	20,506	190,706
Chase Corp.....	1,350	169,952
* Clearwater Paper Corp.....	7,454	240,242
* Cleveland-Cliffs, Inc.....	86,379	1,524,589
* Coeur Mining, Inc.....	114,334	352,149
Commercial Metals Co.....	41,452	2,371,883
Compass Minerals International, Inc.....	7,728	292,659
* Core Molding Technologies, Inc.....	2,490	60,059
Eastman Chemical Co.....	897	76,765
* Ecovyst, Inc.....	37,853	465,213
Element Solutions, Inc.....	48,176	1,009,769
#* Ferroglöbe PLC.....	32,700	177,234
# Fortitude Gold Corp.....	5,267	34,394
Friedman Industries, Inc.....	1,905	33,890
FutureFuel Corp.....	22,698	220,625
#* Gatos Silver, Inc.....	2,700	14,013

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	19,733	\$ 67,092
	18,435	11,730
	8,123	600,858
	3,706	293,033
	7,610	355,767
#	6,066	304,271
	13,400	992,002
	213,759	1,231,252
	74,390	2,214,590
*	1,507	96,478
	7,257	777,515
	13,397	483,096
*	6,613	181,857
*	7,266	315,853
	10,468	400,506
#	24,110	225,428
*	13,859	154,805
	5,964	710,551
#	25,782	405,809
#	31,069	276,514
	15,678	961,845
	3,100	126,356
	8,330	163,351
#	9,879	49,296
*	8,393	192,703
	11,384	656,629
	5,630	314,098
	9,029	197,916
	16,044	138,139
	836	167,518
*	439	2,814
*	28,799	136,219
	12,180	3,567,035
»††	24,714	26,444
	18,167	771,916
	13,217	478,588
	609	26,705
	12,598	738,747
	5,683	544,545
*	36,030	1,303,565
	40,627	360,768
	1,900	93,233
*	21,989	512,344
	15,781	109,205
	8,658	223,030
	15,602	274,907
	59,471	790,370
	74,750	1,906,125
	1,444	296,901
*	2,690	43,067
	17,356	768,003
	66,154	2,202,267
	15,641	1,167,131
TOTAL MATERIALS		47,065,520
REAL ESTATE — (1.2%)		
*	600	10,806
*	55,115	461,864
*	77,842	765,187

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
Douglas Elliman, Inc.....	35,145	\$ 77,670
* Five Point Holdings LLC, Class A.....	12,593	43,446
* Forestar Group, Inc.....	24,297	716,276
* FRP Holdings, Inc.....	3,980	228,333
* Howard Hughes Corp.....	15,978	1,349,022
* Jones Lang LaSalle, Inc.....	12,917	2,151,326
# Kennedy-Wilson Holdings, Inc.....	40,162	662,673
Marcus & Millichap, Inc.....	9,824	360,344
Newmark Group, Inc., Class A.....	51,131	353,826
#* Opendoor Technologies, Inc.....	24,352	124,439
* Rafael Holdings, Inc., Class B.....	2,100	4,200
RE/MAX Holdings, Inc., Class A.....	9,594	189,098
Stratus Properties, Inc.....	2,386	67,715
* Tejon Ranch Co.....	13,125	231,131
TOTAL REAL ESTATE.....		<u>7,797,356</u>
UTILITIES — (0.3%)		
Genie Energy Ltd., Class B.....	6,818	91,430
New Jersey Resources Corp.....	10,496	469,171
NRG Energy, Inc.....	18,175	690,468
# Ormat Technologies, Inc.....	1,451	117,966
#* Sunnova Energy International, Inc.....	43,000	759,380
TOTAL UTILITIES.....		<u>2,128,415</u>
TOTAL COMMON STOCKS.....		<u>593,451,148</u>
PREFERRED STOCKS — (0.0%)		
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	307	10,991
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	5,687	154,231
TOTAL PREFERRED STOCKS.....		<u>165,222</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$466,409,079).....		<u>593,616,370</u>
SECURITIES LENDING COLLATERAL — (6.9%)		
@§ The DFA Short Term Investment Fund.....	3,807,716	44,043,846
TOTAL INVESTMENTS — (100.0%)		<u>\$637,660,216</u>
(Cost \$510,449,220)^.....		

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 18,827,602	\$ 528	—	\$ 18,828,130
Consumer Discretionary.....	92,677,168	—	—	92,677,168
Consumer Staples.....	23,857,754	—	—	23,857,754
Energy.....	53,949,177	—	—	53,949,177
Financials.....	149,659,201	25	—	149,659,226
Health Care.....	35,991,729	—	\$ 84,202	36,075,931

VA U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Industrials.	\$110,709,448	\$ 4,748	\$ 1,808	\$110,716,004
Information Technology.	50,494,821	201,646	—	50,696,467
Materials.	47,039,076	—	26,444	47,065,520
Real Estate.	7,797,356	—	—	7,797,356
Utilities.	2,128,415	—	—	2,128,415
Preferred Stocks				
Consumer Discretionary.	10,991	—	—	10,991
Industrials.	154,231	—	—	154,231
Securities Lending Collateral.	—	44,043,846	—	44,043,846
TOTAL.	\$593,296,969	\$44,250,793	\$112,454[^]	\$637,660,216

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

VA U.S. LARGE VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.8%)		
COMMUNICATION SERVICES — (8.4%)		
* Activision Blizzard, Inc.....	14,373	\$ 1,333,239
AT&T, Inc.....	423,900	6,155,028
* Atlanta Braves Holdings, Inc., Class C.....	146	5,970
Comcast Corp., Class A.....	302,220	13,678,477
* DISH Network Corp., Class A.....	27,506	218,123
Fox Corp., Class A.....	31,155	1,042,135
Fox Corp., Class B.....	25,526	801,772
» GCI Liberty, Inc.....	1,000	904
Interpublic Group of Cos., Inc.....	27,552	943,105
* Liberty Broadband Corp., Class A.....	600	53,298
* Liberty Broadband Corp., Class C.....	6,600	588,258
* Liberty Media Corp.-Liberty Formula One, Class A.....	535	34,390
* Liberty Media Corp.-Liberty Formula One, Class C.....	4,527	328,660
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	4,466	141,572
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	14,451	459,975
# Lumen Technologies, Inc.....	90,597	162,169
* Madison Square Garden Entertainment Corp.....	154	5,365
* Meta Platforms, Inc., Class A.....	23,817	7,588,096
News Corp., Class A.....	16,744	331,866
News Corp., Class B.....	8,065	162,187
Omnicom Group, Inc.....	697	58,980
Paramount Global, Class A.....	1,652	31,818
Paramount Global, Class B.....	38,139	611,368
#* Sphere Entertainment Co.....	154	6,537
* Take-Two Interactive Software, Inc.....	1,159	177,257
* T-Mobile U.S., Inc.....	38,754	5,339,139
Verizon Communications, Inc.....	272,600	9,290,208
* Walt Disney Co.....	45,722	4,064,229
* Warner Bros Discovery, Inc.....	112,864	1,475,133
TOTAL COMMUNICATION SERVICES.....		<u>55,089,258</u>
CONSUMER DISCRETIONARY — (5.8%)		
Advance Auto Parts, Inc.....	4,217	313,703
* Aptiv PLC.....	10,069	1,102,455
Aramark.....	21,061	850,233
Autoliv, Inc.....	7,172	723,870
Best Buy Co., Inc.....	614	50,993
BorgWarner, Inc.....	27,403	1,274,239
* Capri Holdings Ltd.....	1,300	47,983
* CarMax, Inc.....	13,848	1,143,983
#* Carnival Corp.....	43,840	825,946
Dick's Sporting Goods, Inc.....	958	135,078
DR Horton, Inc.....	56,104	7,126,330
eBay, Inc.....	12,942	576,048
Ford Motor Co.....	189,917	2,508,804
Gap, Inc.....	1,476	15,203
Garmin Ltd.....	12,708	1,345,650
General Motors Co.....	100,456	3,854,497
Gentex Corp.....	5,570	187,041
Harley-Davidson, Inc.....	1,373	53,011
Hasbro, Inc.....	3,203	206,786
Hyatt Hotels Corp., Class A.....	2,188	276,454
Kohl's Corp.....	805	22,902

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Lear Corp.....	6,694	\$ 1,035,963
Lennar Corp., Class A.....	27,799	3,525,747
# Lennar Corp., Class B.....	1,507	173,169
Lithia Motors, Inc.....	218	67,695
LKQ Corp.....	36,546	2,002,355
MGM Resorts International.....	7,230	367,067
* Mohawk Industries, Inc.....	1,674	178,013
Newell Brands, Inc.....	8,465	94,469
Penske Automotive Group, Inc.....	3,800	613,396
* Phinia, Inc.....	5,480	155,468
PulteGroup, Inc.....	42,097	3,552,566
PVH Corp.....	672	60,238
Ralph Lauren Corp.....	2,390	313,879
* Royal Caribbean Cruises Ltd.....	9,799	1,069,169
Service Corp. International.....	700	46,655
Tapestry, Inc.....	15,402	664,596
Toll Brothers, Inc.....	1,729	138,891
Whirlpool Corp.....	7,935	1,144,703
TOTAL CONSUMER DISCRETIONARY.....		<u>37,845,248</u>
CONSUMER STAPLES — (4.9%)		
Archer-Daniels-Midland Co.....	27,548	2,340,478
* BellRing Brands, Inc.....	3,250	116,838
Bunge Ltd.....	15,242	1,656,348
Campbell Soup Co.....	4,000	183,280
Conagra Brands, Inc.....	29,942	982,397
Constellation Brands, Inc., Class A.....	6,617	1,805,118
* Coty, Inc., Class A.....	13,370	160,975
* Darling Ingredients, Inc.....	14,300	990,275
* Dollar Tree, Inc.....	17,934	2,767,754
General Mills, Inc.....	51,759	3,868,468
Hormel Foods Corp.....	9,549	390,363
J M Smucker Co.....	13,623	2,052,305
Keurig Dr Pepper, Inc.....	5,429	184,640
Kraft Heinz Co.....	17,345	627,542
Kroger Co.....	81,457	3,962,068
Molson Coors Beverage Co., Class B.....	11,394	794,959
Mondelez International, Inc., Class A.....	50,414	3,737,190
Performance Food Group Co.....	3,200	191,232
* Pilgrim's Pride Corp.....	2,655	65,764
* Post Holdings, Inc.....	1,219	103,981
Seaboard Corp.....	12	43,260
Spectrum Brands Holdings, Inc.....	174	13,643
Tyson Foods, Inc., Class A.....	36,011	2,006,533
* U.S. Foods Holding Corp.....	17,034	727,863
Walgreens Boots Alliance, Inc.....	41,309	1,238,031
Walmart, Inc.....	7,576	1,211,099
TOTAL CONSUMER STAPLES.....		<u>32,222,404</u>
ENERGY — (14.0%)		
APA Corp.....	454	18,382
Baker Hughes Co.....	44,854	1,605,325
# Chesapeake Energy Corp.....	1,900	160,246
Chevron Corp.....	111,364	18,225,832
ConocoPhillips.....	85,960	10,119,211
Coterra Energy, Inc.....	24,675	679,549
Devon Energy Corp.....	18,806	1,015,524
Diamondback Energy, Inc.....	9,703	1,429,446

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
EOG Resources, Inc.....	31,707	\$ 4,202,129
EQT Corp.....	2,800	118,104
Exxon Mobil Corp.....	258,940	27,768,726
Halliburton Co.....	33,217	1,298,120
Helmerich & Payne, Inc.....	818	36,622
Hess Corp.....	7,540	1,144,044
HF Sinclair Corp.....	3,700	192,733
Kinder Morgan, Inc.....	103,103	1,825,954
Marathon Oil Corp.....	42,811	1,124,645
Marathon Petroleum Corp.....	30,153	4,010,952
NOV, Inc.....	626	12,570
Occidental Petroleum Corp.....	66,081	4,171,693
ONEOK, Inc.....	4,896	328,228
Ovintiv, Inc.....	2,906	133,938
Phillips 66.....	18,704	2,086,431
Pioneer Natural Resources Co.....	13,804	3,115,149
Schlumberger NV.....	21,417	1,249,468
Targa Resources Corp.....	3,638	298,280
Valero Energy Corp.....	21,934	2,827,512
Vitesse Energy, Inc.....	142	3,577
Williams Cos., Inc.....	85,764	2,954,570
TOTAL ENERGY.....		<u>92,156,960</u>
FINANCIALS — (20.5%)		
Aflac, Inc.....	42,937	3,106,063
Allstate Corp.....	15,503	1,746,878
Ally Financial, Inc.....	51,633	1,576,872
American Financial Group, Inc.....	4,681	569,256
American International Group, Inc.....	44,332	2,672,333
Apollo Global Management, Inc.....	2,067	168,895
* Arch Capital Group Ltd.....	16,276	1,264,482
Assurant, Inc.....	3,963	533,063
Axis Capital Holdings Ltd.....	973	53,632
Bank of America Corp.....	281,423	9,005,536
Bank of New York Mellon Corp.....	56,389	2,557,805
* Berkshire Hathaway, Inc., Class B.....	41,380	14,564,105
BlackRock, Inc.....	487	359,820
* Block, Inc.....	1,000	80,530
Capital One Financial Corp.....	40,470	4,735,799
Charles Schwab Corp.....	485	32,059
Chubb Ltd.....	14,047	2,871,347
Cincinnati Financial Corp.....	1,138	122,426
Citigroup, Inc.....	64,997	3,097,757
Citizens Financial Group, Inc.....	23,897	770,917
CNA Financial Corp.....	3,404	133,301
Comerica, Inc.....	6,254	337,466
Discover Financial Services.....	11,796	1,245,068
East West Bancorp, Inc.....	3,233	201,125
Everest Group Ltd.....	1,981	714,170
# F&G Annuities & Life, Inc.....	389	10,192
Fidelity National Financial, Inc.....	8,733	342,072
Fidelity National Information Services, Inc.....	26,287	1,587,209
Fifth Third Bancorp.....	73,951	2,151,974
First Citizens BancShares, Inc., Class A.....	292	417,940
First Horizon Corp.....	23,779	324,108
* Fiserv, Inc.....	14,437	1,822,094
Franklin Resources, Inc.....	10,235	299,271
Global Payments, Inc.....	5,589	616,187
Globe Life, Inc.....	4,255	477,283

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Goldman Sachs Group, Inc.....	19,868	\$ 7,070,425
Hartford Financial Services Group, Inc.....	50,871	3,656,608
Huntington Bancshares, Inc.....	83,577	1,022,983
Intercontinental Exchange, Inc.....	463	53,152
Jefferies Financial Group, Inc.....	1,212	44,590
JPMorgan Chase & Co.....	149,864	23,672,517
KeyCorp.....	70,335	865,824
Lincoln National Corp.....	2,459	68,950
Loews Corp.....	13,619	853,230
M&T Bank Corp.....	8,288	1,159,160
* Markel Group, Inc.....	361	523,345
MetLife, Inc.....	16,392	1,032,204
Morgan Stanley.....	78,168	7,157,062
Northern Trust Corp.....	11,340	908,561
PacWest Bancorp.....	1,151	10,704
* PayPal Holdings, Inc.....	3,236	245,354
PNC Financial Services Group, Inc.....	13,115	1,795,312
Principal Financial Group, Inc.....	29,370	2,345,782
Prosperity Bancshares, Inc.....	567	35,902
Prudential Financial, Inc.....	18,081	1,744,636
Raymond James Financial, Inc.....	2,297	252,831
Regions Financial Corp.....	86,725	1,766,588
Reinsurance Group of America, Inc.....	828	116,210
RenaissanceRe Holdings Ltd.....	250	46,690
State Street Corp.....	21,628	1,566,732
Synchrony Financial.....	36,836	1,272,315
Synovus Financial Corp.....	1,104	37,426
Travelers Cos., Inc.....	24,511	4,230,844
Truist Financial Corp.....	56,633	1,881,348
U.S. Bancorp.....	52,456	2,081,454
Unum Group.....	5,925	288,014
W R Berkley Corp.....	1,479	91,240
Webster Financial Corp.....	3,100	146,692
Wells Fargo & Co.....	127,159	5,869,659
Zions Bancorp NA.....	11,396	435,897
TOTAL FINANCIALS.....		<u>134,919,276</u>
HEALTH CARE — (15.0%)		
* Avantor, Inc.....	4,731	97,317
Baxter International, Inc.....	25,981	1,175,121
Becton Dickinson & Co.....	9,596	2,673,638
* Biogen, Inc.....	13,117	3,544,082
* Bio-Rad Laboratories, Inc., Class A.....	918	372,121
* Boston Scientific Corp.....	5,069	262,828
Bristol-Myers Squibb Co.....	87,907	5,466,936
* Catalent, Inc.....	2,832	137,409
* Centene Corp.....	21,435	1,459,509
* Charles River Laboratories International, Inc.....	586	122,790
Cigna Group.....	21,048	6,211,265
Cooper Cos., Inc.....	478	187,022
CVS Health Corp.....	77,059	5,755,537
Danaher Corp.....	26,507	6,760,875
* DaVita, Inc.....	811	82,714
* Elanco Animal Health, Inc.....	6,840	82,559
Elevance Health, Inc.....	14,962	7,056,528
Embeckta Corp.....	1,316	28,083
Envista Holdings Corp.....	1,720	59,185
* Fortrea Holdings, Inc.....	14,026	448,271
* GE HealthCare Technologies, Inc.....	7,421	578,838

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Gilead Sciences, Inc.....	55,353	\$ 4,214,577
* Henry Schein, Inc.....	11,024	868,581
* Hologic, Inc.....	12,748	1,012,446
* Horizon Therapeutics PLC.....	1,145	114,809
Humana, Inc.....	9,065	4,141,164
* Incyte Corp.....	1,360	86,659
* IQVIA Holdings, Inc.....	420	93,979
* Jazz Pharmaceuticals PLC.....	6,015	784,476
Laboratory Corp. of America Holdings.....	14,026	3,000,582
McKesson Corp.....	3,387	1,362,929
Medtronic PLC.....	47,049	4,129,020
Merck & Co., Inc.....	136	14,504
* Moderna, Inc.....	15,960	1,877,854
Pfizer, Inc.....	393,447	14,187,699
Quest Diagnostics, Inc.....	17,859	2,414,715
* Regeneron Pharmaceuticals, Inc.....	4,261	3,161,279
Revvity, Inc.....	3,314	407,456
STERIS PLC.....	5,962	1,344,729
* Syneos Health, Inc.....	655	27,779
* Teladoc Health, Inc.....	452	13,456
Teleflex, Inc.....	157	39,434
Thermo Fisher Scientific, Inc.....	14,136	7,755,858
* United Therapeutics Corp.....	2,317	562,382
UnitedHealth Group, Inc.....	131	66,334
Universal Health Services, Inc., Class B.....	11,058	1,536,620
* Vertex Pharmaceuticals, Inc.....	1,318	464,384
Viatis, Inc.....	77,958	820,898
Zimmer Biomet Holdings, Inc.....	9,350	1,291,703
* Zimvie, Inc.....	935	12,828
TOTAL HEALTH CARE.....		98,371,762
INDUSTRIALS — (13.6%)		
3M Co.....	19,736	2,200,564
AECOM.....	11,729	1,020,423
AGCO Corp.....	9,374	1,247,679
AMETEK, Inc.....	5,817	922,576
Arcosa, Inc.....	1,576	121,636
* Builders FirstSource, Inc.....	16,700	2,411,981
* CACI International, Inc., Class A.....	200	70,088
Carlisle Cos., Inc.....	4,496	1,246,291
Carrier Global Corp.....	40,854	2,432,856
Concentrix Corp.....	2,352	195,780
CSX Corp.....	9,384	312,675
Cummins, Inc.....	14,520	3,786,816
Deere & Co.....	199	85,490
* Delta Air Lines, Inc.....	34,428	1,592,639
Dover Corp.....	8,834	1,289,499
Eaton Corp. PLC.....	18,743	3,848,313
Emerson Electric Co.....	3,029	276,699
FedEx Corp.....	18,335	4,949,533
Fortive Corp.....	7,159	560,908
Fortune Brands Innovations, Inc.....	12,304	874,445
General Dynamics Corp.....	11,044	2,469,218
General Electric Co.....	22,264	2,543,439
* GXO Logistics, Inc.....	5,907	396,183
Howmet Aerospace, Inc.....	43,263	2,212,470
Hubbell, Inc.....	2,329	726,648
Huntington Ingalls Industries, Inc.....	1,502	344,964
Ingersoll Rand, Inc.....	18,883	1,232,493

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
ITT, Inc.....	400	\$ 39,840
Jacobs Solutions, Inc.....	7,558	947,849
* JetBlue Airways Corp.....	3,982	30,940
Johnson Controls International PLC.....	36,356	2,528,560
Knight-Swift Transportation Holdings, Inc.....	1,347	81,830
L3Harris Technologies, Inc.....	6,675	1,264,846
Leidos Holdings, Inc.....	16,426	1,536,324
* MasTec, Inc.....	425	50,044
* Masterbrand, Inc.....	7,404	91,439
* Middleby Corp.....	1,625	246,756
Norfolk Southern Corp.....	17,447	4,075,445
Northrop Grumman Corp.....	2,344	1,043,080
Oshkosh Corp.....	522	48,061
Otis Worldwide Corp.....	2,174	197,747
Owens Corning.....	8,674	1,214,273
PACCAR, Inc.....	50,915	4,385,309
Parker-Hannifin Corp.....	9,126	3,741,751
Pentair PLC.....	17,893	1,243,564
Quanta Services, Inc.....	17,126	3,452,944
Republic Services, Inc.....	37,656	5,690,198
RTX Corp.....	45,511	4,001,782
* RXO, Inc.....	1,886	41,586
Sensata Technologies Holding PLC.....	15,621	659,987
Snap-on, Inc.....	6,398	1,743,071
Southwest Airlines Co.....	39,416	1,346,451
SS&C Technologies Holdings, Inc.....	23,811	1,386,991
Stanley Black & Decker, Inc.....	9,361	929,266
* Sunrun, Inc.....	2,269	43,066
Textron, Inc.....	28,054	2,181,760
Trane Technologies PLC.....	412	82,169
TransUnion.....	1,845	147,028
# U-Haul Holding Co.....	2,175	132,371
U-Haul Holding Co., Non Voting.....	19,575	1,119,886
* United Airlines Holdings, Inc.....	10,610	576,229
United Rentals, Inc.....	6,074	2,822,466
WESCO International, Inc.....	600	105,342
Westinghouse Air Brake Technologies Corp.....	7,770	920,279
* XPO, Inc.....	1,886	130,587
TOTAL INDUSTRIALS.....		<u>89,653,423</u>
INFORMATION TECHNOLOGY — (8.3%)		
* Advanced Micro Devices, Inc.....	27,893	3,190,959
* Akamai Technologies, Inc.....	7,158	676,431
Amdocs Ltd.....	15,020	1,406,473
Analog Devices, Inc.....	24,715	4,931,384
* Arrow Electronics, Inc.....	4,165	593,679
* Aspen Technology, Inc.....	600	107,100
Avnet, Inc.....	1,297	62,904
Broadcom, Inc.....	152	136,595
* Ciena Corp.....	1,583	66,803
Cisco Systems, Inc.....	1,642	85,450
Cognizant Technology Solutions Corp., Class A.....	49,920	3,296,218
* Coherent Corp.....	781	36,988
Corning, Inc.....	94,289	3,200,169
* DXC Technology Co.....	2,899	80,157
* F5, Inc.....	666	105,388
* First Solar, Inc.....	1,844	382,446
* Flex Ltd.....	51,876	1,419,327
Hewlett Packard Enterprise Co.....	162,089	2,817,107

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
HP, Inc.....	106,724	\$ 3,503,749
Intel Corp.....	176,549	6,315,158
International Business Machines Corp.....	860	123,995
* IPG Photonics Corp.....	430	56,523
Jabil, Inc.....	5,601	619,863
Juniper Networks, Inc.....	20,534	570,845
* Kyndryl Holdings, Inc.....	1,573	21,487
Marvell Technology, Inc.....	21,410	1,394,433
Microchip Technology, Inc.....	104	9,770
Micron Technology, Inc.....	80,304	5,732,902
ON Semiconductor Corp.....	15,790	1,701,372
* Qorvo, Inc.....	11,900	1,309,238
Roper Technologies, Inc.....	1,058	521,647
* Salesforce, Inc.....	17,254	3,882,322
Skyworks Solutions, Inc.....	9,461	1,082,054
TD SYNnex Corp.....	2,852	281,521
TE Connectivity Ltd.....	20,135	2,889,171
* Teledyne Technologies, Inc.....	822	316,084
Vontier Corp.....	2,863	88,553
* Western Digital Corp.....	28,878	1,229,048
Xerox Holdings Corp.....	3,127	49,969
* Zoom Video Communications, Inc., Class A.....	2,191	160,710
TOTAL INFORMATION TECHNOLOGY.....		<u>54,455,992</u>
MATERIALS — (8.6%)		
Air Products & Chemicals, Inc.....	6,186	1,888,771
Albemarle Corp.....	6,664	1,414,634
Amcor PLC.....	44,542	457,001
* Arconic Corp.....	3,229	96,515
Celanese Corp.....	3,019	378,552
CF Industries Holdings, Inc.....	15,102	1,239,572
* Cleveland-Cliffs, Inc.....	15,656	276,328
Corteva, Inc.....	26,180	1,477,337
Dow, Inc.....	78,218	4,416,971
DuPont de Nemours, Inc.....	17,056	1,324,057
Eastman Chemical Co.....	19,127	1,636,889
FMC Corp.....	801	77,080
Freeport-McMoRan, Inc.....	103,786	4,634,045
Huntsman Corp.....	3,237	96,366
International Flavors & Fragrances, Inc.....	10,181	861,414
International Paper Co.....	46,145	1,663,989
Linde PLC.....	16,727	6,534,737
LyondellBasell Industries NV, Class A.....	32,802	3,242,806
Martin Marietta Materials, Inc.....	4,842	2,161,759
Mosaic Co.....	29,416	1,198,996
Newmont Corp.....	65,111	2,794,564
Nucor Corp.....	41,885	7,207,990
Packaging Corp. of America.....	10,295	1,578,738
PPG Industries, Inc.....	870	125,193
Reliance Steel & Aluminum Co.....	8,693	2,545,832
Royal Gold, Inc.....	782	93,950
Sonoco Products Co.....	945	55,415
Steel Dynamics, Inc.....	28,855	3,075,366
Sylvamo Corp.....	1,295	63,546
Vulcan Materials Co.....	9,326	2,056,383
Westlake Corp.....	8,620	1,185,250
WestRock Co.....	17,093	569,026
TOTAL MATERIALS.....		<u>56,429,072</u>

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (0.4%)		
* CBRE Group, Inc., Class A.....	26,199	\$ 2,182,639
* Howard Hughes Corp.....	807	68,135
* Jones Lang LaSalle, Inc.....	4,563	759,967
TOTAL REAL ESTATE.....		<u>3,010,741</u>
UTILITIES — (0.3%)		
NRG Energy, Inc.....	18,805	714,402
Vistra Corp.....	36,332	1,019,476
TOTAL UTILITIES.....		<u>1,733,878</u>
TOTAL COMMON STOCKS		
Cost (\$431,367,675).....		<u>655,888,014</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	964,898	964,898
SECURITIES LENDING COLLATERAL — (0.1%)		
@§ The DFA Short Term Investment Fund.....	27,497	318,055
TOTAL INVESTMENTS — (100.0%)		
(Cost \$432,650,615)^.....		<u>\$657,170,967</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 55,088,354	\$ 904	—	\$ 55,089,258
Consumer Discretionary.....	37,845,248	—	—	37,845,248
Consumer Staples.....	32,222,404	—	—	32,222,404
Energy.....	92,156,960	—	—	92,156,960
Financials.....	134,919,276	—	—	134,919,276
Health Care.....	98,371,762	—	—	98,371,762
Industrials.....	89,653,423	—	—	89,653,423
Information Technology.....	54,455,992	—	—	54,455,992
Materials.....	56,429,072	—	—	56,429,072
Real Estate.....	3,010,741	—	—	3,010,741
Utilities.....	1,733,878	—	—	1,733,878
Temporary Cash Investments.....	964,898	—	—	964,898
Securities Lending Collateral.....	—	318,055	—	318,055
TOTAL.....	<u>\$656,852,008</u>	<u>\$318,959</u>	<u>—</u>	<u>\$657,170,967</u>

VA INTERNATIONAL VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.3%)		
AUSTRALIA — (6.3%)		
* Allkem Ltd.....	6,141	\$ 61,481
Ampol Ltd.....	27,546	610,051
Aurizon Holdings Ltd.....	179,384	459,728
Australia & New Zealand Banking Group Ltd.....	178,291	3,093,200
Bank of Queensland Ltd.....	26,138	106,218
Bendigo & Adelaide Bank Ltd.....	27,893	175,649
BlueScope Steel Ltd.....	84,388	1,244,474
Brickworks Ltd.....	2,966	51,739
Challenger Ltd.....	53,101	256,659
Cleanaway Waste Management Ltd.....	149,679	277,816
Evolution Mining Ltd.....	198,273	497,756
# Harvey Norman Holdings Ltd.....	80,981	206,021
Iluka Resources Ltd.....	2,763	19,084
Incitec Pivot Ltd.....	190,619	387,759
Lendlease Corp. Ltd.....	50,973	296,335
National Australia Bank Ltd.....	187,661	3,594,843
New Hope Corp. Ltd.....	53,352	191,067
Newcrest Mining Ltd.....	84,715	1,519,529
Northern Star Resources Ltd.....	97,467	760,847
Orica Ltd.....	39,070	414,563
Origin Energy Ltd.....	92,720	527,858
QBE Insurance Group Ltd.....	29,628	314,557
Qube Holdings Ltd.....	117,061	231,708
Rio Tinto Ltd.....	17,699	1,401,492
Santos Ltd.....	411,675	2,215,218
Seven Group Holdings Ltd.....	12,728	224,701
Sonic Healthcare Ltd.....	19,726	466,082
South32 Ltd.....	478,726	1,260,579
Suncorp Group Ltd.....	131,384	1,258,920
TPG Telecom Ltd.....	35,131	118,599
Treasury Wine Estates Ltd.....	26,654	201,735
Ω Viva Energy Group Ltd.....	77,731	164,913
Westpac Banking Corp.....	167,551	2,518,437
Whitehaven Coal Ltd.....	90,155	421,250
Woodside Energy Group Ltd.....	135,677	3,497,099
Worley Ltd.....	14,874	174,080
# Yancoal Australia Ltd.....	28,447	97,684
TOTAL AUSTRALIA.....		<u>29,319,731</u>
AUSTRIA — (0.1%)		
Erste Group Bank AG.....	11,508	434,955
OMV AG.....	3,957	178,279
TOTAL AUSTRIA.....		<u>613,234</u>
BELGIUM — (0.6%)		
Ageas SA.....	17,680	748,443
KBC Group NV.....	14,957	1,125,735
Solvay SA.....	8,568	1,029,002
TOTAL BELGIUM.....		<u>2,903,180</u>
CANADA — (9.6%)		
Agnico Eagle Mines Ltd.....	19,600	1,027,236
AltaGas Ltd.....	19,080	376,637
ARC Resources Ltd.....	38,559	582,486

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Bank of Montreal.....	48,164	\$ 4,475,496
# Bank of Nova Scotia.....	103,500	5,212,044
Barrick Gold Corp.....	81,195	1,403,862
Brookfield Corp., Class A.....	19,309	673,884
# Canadian Imperial Bank of Commerce.....	76,121	3,353,440
Cenovus Energy, Inc.....	32,547	619,044
Endeavour Mining PLC.....	23,711	572,883
Fairfax Financial Holdings Ltd.....	3,164	2,524,290
First Quantum Minerals Ltd.....	61,634	1,828,009
Great-West Lifeco, Inc.....	13,688	412,825
iA Financial Corp., Inc.....	12,118	839,571
IGM Financial, Inc.....	3,429	106,850
Imperial Oil Ltd.....	6,652	358,676
Kinross Gold Corp.....	141,588	705,327
Lundin Mining Corp.....	86,620	774,466
Magna International, Inc.....	38,796	2,495,747
Manulife Financial Corp.....	161,325	3,226,437
* MEG Energy Corp.....	27,756	494,857
Nutrien Ltd.....	38,541	2,655,131
Onex Corp.....	6,795	417,341
Suncor Energy, Inc.....	119,100	3,726,634
Teck Resources Ltd., Class A.....	200	8,888
Teck Resources Ltd., Class B.....	77,746	3,454,254
# Toronto-Dominion Bank.....	3,608	237,911
Tourmaline Oil Corp.....	20,928	1,084,609
West Fraser Timber Co. Ltd.....	10,651	897,377
Whitecap Resources, Inc.....	79,944	638,388
TOTAL CANADA.....		<u>45,184,600</u>
DENMARK — (2.1%)		
AP Moller - Maersk AS, Class A.....	237	476,518
AP Moller - Maersk AS, Class B.....	282	579,286
Carlsberg AS, Class B.....	12,608	1,890,975
Chr Hansen Holding AS.....	8,904	672,819
* Danske Bank AS.....	24,821	589,376
* Demant AS.....	11,492	457,322
DSV AS.....	12,455	2,492,743
* Genmab AS.....	2,875	1,185,074
Novozymes AS, Class B.....	12,430	623,405
Pandora AS.....	4,878	487,956
Rockwool AS, Class A.....	355	95,008
Rockwool AS, Class B.....	615	165,410
Tryg AS.....	11,697	230,943
TOTAL DENMARK.....		<u>9,946,835</u>
FINLAND — (0.6%)		
Fortum Oyj.....	11,094	150,182
Nokia Oyj.....	189,492	744,882
Nokia Oyj, Sponsored ADR.....	34,049	134,153
Nordea Bank Abp.....	25,576	289,478
Stora Enso Oyj, Class R.....	56,813	696,485
UPM-Kymmene Oyj.....	25,476	843,451
TOTAL FINLAND.....		<u>2,858,631</u>
FRANCE — (10.6%)		
Accor SA.....	14,495	546,926
Ω ALD SA.....	22,051	234,280
# Alstom SA.....	1,205	36,897

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Ω Amundi SA.....	2,929	\$ 179,739
Arkema SA.....	7,145	770,510
AXA SA.....	95,223	2,927,045
BNP Paribas SA.....	51,833	3,418,272
Bolloré SE.....	60,491	382,468
Bouygues SA.....	30,769	1,102,193
Carrefour SA.....	81,297	1,625,219
Cie de Saint-Gobain.....	66,128	4,472,326
Cie Generale des Etablissements Michelin SCA.....	90,843	2,974,841
Credit Agricole SA.....	32,751	406,616
Danone SA.....	2,968	181,246
Eiffage SA.....	10,420	1,084,071
Engie SA.....	145,439	2,385,974
Orange SA.....	254,973	2,882,173
Publicis Groupe SA.....	23,218	1,871,960
Renault SA.....	27,390	1,203,014
Rexel SA.....	22,103	533,174
Sanofi.....	35,608	3,798,822
Societe Generale SA.....	66,873	1,818,727
TotalEnergies SE, Sponsored ADR.....	7,191	437,572
TotalEnergies SE.....	218,655	13,284,714
Vinci SA.....	3,777	443,599
Vivendi SE.....	29,111	259,913
*Ω Worldline SA.....	7,358	291,667
TOTAL FRANCE.....		49,553,958
GERMANY — (7.1%)		
BASF SE.....	70,417	3,775,126
Bayer AG.....	88,113	5,153,150
Bayerische Motoren Werke AG.....	26,800	3,268,259
Commerzbank AG.....	144,317	1,726,245
Continental AG.....	12,810	1,022,746
*Ω Covestro AG.....	23,892	1,283,452
Daimler Truck Holding AG.....	39,415	1,479,256
Deutsche Bank AG.....	95,150	1,056,897
* Deutsche Lufthansa AG.....	29,747	300,036
Ω DWS Group GmbH & Co. KGaA.....	822	28,858
E.ON SE.....	87,429	1,106,005
Evonik Industries AG.....	17,755	367,759
Fresenius Medical Care AG & Co. KGaA.....	13,343	692,962
Fresenius SE & Co. KGaA.....	36,425	1,143,094
#Ω Hapag-Lloyd AG.....	1,631	372,428
Heidelberg Materials AG.....	14,794	1,199,022
Mercedes-Benz Group AG.....	86,769	6,929,625
RTL Group SA.....	1,107	47,817
RWE AG.....	27,325	1,176,031
* Siemens Energy AG.....	15,000	254,125
* Talanx AG.....	725	44,399
Telefonica Deutschland Holding AG.....	149,446	402,664
Volkswagen AG.....	3,115	497,826
TOTAL GERMANY.....		33,327,782
HONG KONG — (1.9%)		
BOC Hong Kong Holdings Ltd.....	274,500	837,786
#* Cathay Pacific Airways Ltd.....	220,090	249,842
CK Asset Holdings Ltd.....	206,217	1,194,217
CK Hutchison Holdings Ltd.....	242,012	1,492,567
CK Infrastructure Holdings Ltd.....	24,500	129,834

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Ω ESR Group Ltd.....	135,200	\$ 237,079
Hang Lung Properties Ltd.....	147,000	229,401
Hang Seng Bank Ltd.....	25,100	383,668
Henderson Land Development Co. Ltd.....	74,255	229,535
HKT Trust & HKT Ltd.....	42,000	49,610
MTR Corp. Ltd.....	91,660	422,397
# New World Development Co. Ltd.....	137,460	339,935
Sino Land Co. Ltd.....	377,205	463,028
Sun Hung Kai Properties Ltd.....	95,362	1,197,424
Swire Pacific Ltd., Class A.....	45,500	380,345
Swire Pacific Ltd., Class B.....	92,500	123,893
Ω WH Group Ltd.....	1,138,689	621,485
Xinyi Glass Holdings Ltd.....	161,000	267,919
TOTAL HONG KONG.....		<u>8,849,965</u>
IRELAND — (0.7%)		
AIB Group PLC.....	40,311	189,609
Bank of Ireland Group PLC.....	51,510	543,472
CRH PLC.....	3,847	229,170
CRH PLC, Sponsored ADR.....	34,336	2,070,461
TOTAL IRELAND.....		<u>3,032,712</u>
ISRAEL — (0.6%)		
Bank Hapoalim BM.....	78,721	699,266
Bank Leumi Le-Israel BM.....	97,013	774,418
* Clal Insurance Enterprises Holdings Ltd.....	2,979	45,377
Delek Group Ltd.....	995	140,554
Harel Insurance Investments & Financial Services Ltd.....	17,029	134,309
Israel Discount Bank Ltd., Class A.....	127,123	673,338
Migdal Insurance & Financial Holdings Ltd.....	27,124	33,543
Phoenix Holdings Ltd.....	22,639	232,291
TOTAL ISRAEL.....		<u>2,733,096</u>
ITALY — (2.1%)		
Eni SpA.....	106,690	1,628,822
Stellantis NV.....	145,096	2,977,063
Stellantis NV.....	44,126	906,789
* Telecom Italia SpA.....	922,728	265,996
* Telecom Italia SpA, Sponsored ADR.....	17,100	48,538
UniCredit SpA.....	161,671	4,093,545
TOTAL ITALY.....		<u>9,920,753</u>
JAPAN — (20.7%)		
Acom Co. Ltd.....	35,200	86,538
ADEKA Corp.....	2,400	48,660
AEON Financial Service Co. Ltd.....	12,200	109,621
AGC, Inc.....	23,900	863,594
Air Water, Inc.....	18,900	266,181
Aisin Corp.....	16,400	532,920
Alfresa Holdings Corp.....	12,800	204,131
Alps Alpine Co. Ltd.....	21,900	193,573
Amada Co. Ltd.....	32,500	319,849
# Aozora Bank Ltd.....	6,400	131,620
Asahi Group Holdings Ltd.....	11,700	459,918
Asahi Kasei Corp.....	127,800	870,925
Bank of Kyoto Ltd.....	2,500	147,549
Bridgestone Corp.....	16,200	672,225

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Brother Industries Ltd.....	26,600	\$ 414,639
Canon Marketing Japan, Inc.....	5,100	133,846
Canon, Inc.....	27,400	708,164
Chiba Bank Ltd.	30,300	213,050
Coca-Cola Bottlers Japan Holdings, Inc.....	9,400	108,253
COMSYS Holdings Corp.....	8,300	165,906
Concordia Financial Group Ltd.....	57,500	263,006
Cosmo Energy Holdings Co. Ltd.....	8,600	266,644
Credit Saison Co. Ltd.....	15,000	239,857
Dai Nippon Printing Co. Ltd.....	14,500	412,177
Daicel Corp.....	28,800	266,877
Dai-ichi Life Holdings, Inc.....	54,600	1,115,571
Daiwa House Industry Co. Ltd.....	33,800	918,647
Daiwa Securities Group, Inc.....	116,000	628,825
Dentsu Group, Inc.....	1,300	43,500
DIC Corp.....	8,000	151,013
Dowa Holdings Co. Ltd.....	4,900	158,250
ENEOS Holdings, Inc.....	336,627	1,221,329
EXEO Group, Inc.....	1,900	39,505
Fuji Media Holdings, Inc.....	1,800	19,931
FUJIFILM Holdings Corp.....	9,500	551,623
Fujikura Ltd.....	24,700	206,521
Fukuoka Financial Group, Inc.....	9,200	221,680
Fuyo General Lease Co. Ltd.....	1,200	99,023
Hachijuni Bank Ltd.....	12,503	64,417
Hankyu Hanshin Holdings, Inc.....	17,500	581,400
Haseko Corp.....	27,000	351,507
* Hino Motors Ltd.....	37,500	150,405
Hitachi Construction Machinery Co. Ltd.....	10,100	303,086
Hitachi Ltd.....	5,700	373,148
Honda Motor Co. Ltd.....	108,400	3,455,942
House Foods Group, Inc.....	1,700	39,247
Idemitsu Kosan Co. Ltd.....	22,900	483,575
Iida Group Holdings Co. Ltd.....	14,400	252,612
INFRONEER Holdings, Inc.....	21,000	204,499
Inpex Corp.....	102,100	1,318,337
Isetan Mitsukoshi Holdings Ltd.....	21,800	236,505
Isuzu Motors Ltd.....	69,900	908,053
ITOCHU Corp.....	12,900	521,744
Iwatani Corp.....	4,600	245,545
J Front Retailing Co. Ltd.....	25,300	246,257
Japan Post Bank Co. Ltd.....	28,100	233,779
Japan Post Holdings Co. Ltd.....	41,800	305,248
Japan Post Insurance Co. Ltd.....	10,000	161,602
JFE Holdings, Inc.....	51,900	839,530
JGC Holdings Corp.....	6,800	95,340
JTEKT Corp.....	21,300	200,914
Kajima Corp.....	40,900	646,320
Kamigumi Co. Ltd.....	7,300	169,333
Kaneka Corp.....	7,200	212,138
Kawasaki Heavy Industries Ltd.....	15,400	392,750
Kawasaki Kisen Kaisha Ltd.....	4,800	144,742
Kewpie Corp.....	2,900	46,990
Kinden Corp.....	7,000	96,541
Kobe Steel Ltd.....	36,600	400,306
Koito Manufacturing Co. Ltd.....	4,800	88,260
Komatsu Ltd.....	39,900	1,117,776
K's Holdings Corp.....	13,800	126,660
Kubota Corp.....	11,300	170,697

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	35,100	\$ 353,195
	8,600	462,784
	34,000	434,514
	2,700	77,532
	82,800	1,465,974
	62,500	620,031
	38,440	102,123
	8,800	150,890
	138,700	829,679
	83,000	4,246,816
	39,100	564,257
	63,000	772,108
	16,700	250,475
	85,000	562,306
	22,900	1,086,468
	2,599	65,284
	11,500	205,569
	73,100	295,216
	398,200	3,206,405
	38,500	1,502,658
	19,900	572,204
	37,400	768,381
#	26,400	682,488
	80,120	1,359,265
	16,450	611,830
	28,400	1,436,909
	25,500	312,739
	8,400	242,364
	26,100	344,984
	5,400	98,084
	8,000	469,050
	48,218	1,102,088
#	43,700	1,063,053
	143,300	631,257
	6,400	79,366
	16,700	353,122
	5,300	79,805
	111,100	459,618
	12,900	319,959
	35,700	231,071
	70,100	648,133
	93,000	367,192
	77,100	1,483,136
	6,500	238,987
	1,700	57,118
	153,200	1,891,006
	123,000	669,622
	17,200	281,766
	59,400	528,403
	6,200	134,988
	2,300	215,529
	4,600	194,587
	1,000	34,677
	25,400	536,379
	29,800	489,367
	7,900	124,334
	15,400	233,918
#	60,800	1,240,423
#*	22,900	136,167

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Shimamura Co. Ltd.....	2,500	\$ 247,589
Shimizu Corp.....	58,900	405,794
Shizuoka Financial Group, Inc.....	13,000	108,577
SoftBank Group Corp.....	22,520	1,145,421
Sohgo Security Services Co. Ltd.....	21,000	128,393
Sojitz Corp.....	26,394	626,653
Sompo Holdings, Inc.....	7,697	340,290
Stanley Electric Co. Ltd.....	11,700	216,208
Subaru Corp.....	69,400	1,315,378
SUMCO Corp.....	8,600	125,319
Sumitomo Chemical Co. Ltd.....	192,000	592,158
Sumitomo Corp.....	69,100	1,482,394
Sumitomo Electric Industries Ltd.....	80,400	1,030,886
Sumitomo Forestry Co. Ltd.....	14,700	354,710
Sumitomo Heavy Industries Ltd.....	12,100	297,827
Sumitomo Metal Mining Co. Ltd.....	27,300	942,811
Sumitomo Mitsui Financial Group, Inc.....	49,796	2,333,025
Sumitomo Mitsui Trust Holdings, Inc.....	20,103	782,041
Sumitomo Pharma Co. Ltd.....	11,400	47,253
Sumitomo Realty & Development Co. Ltd.....	33,500	897,780
Sumitomo Rubber Industries Ltd.....	17,500	178,937
Suzuken Co. Ltd.....	5,100	148,908
Suzuki Motor Corp.....	14,900	598,467
Taiheiyo Cement Corp.....	12,600	263,142
Taisei Corp.....	14,700	557,077
Taisho Pharmaceutical Holdings Co. Ltd.....	1,300	50,125
Takashimaya Co. Ltd.....	17,000	247,120
Takeda Pharmaceutical Co. Ltd.....	95,567	2,921,946
TDK Corp.....	12,200	467,361
Teijin Ltd.....	18,500	197,871
THK Co. Ltd.....	11,400	228,547
Toda Corp.....	9,700	54,026
Tokai Carbon Co. Ltd.....	16,200	144,124
Tokyo Century Corp.....	3,000	117,502
Tokyo Tatemono Co. Ltd.....	21,700	289,988
Tokyu Fudosan Holdings Corp.....	70,500	419,118
Toppan, Inc.....	16,700	393,093
Toray Industries, Inc.....	131,700	737,443
Tosoh Corp.....	26,000	339,837
Toyo Seikan Group Holdings Ltd.....	11,800	191,820
Toyo Tire Corp.....	8,600	116,446
Toyoda Gosei Co. Ltd.....	6,400	136,603
Toyota Boshoku Corp.....	8,100	147,784
Toyota Industries Corp.....	5,900	426,376
Toyota Motor Corp.....	286,850	4,823,024
Toyota Tsusho Corp.....	17,600	1,029,691
Yamada Holdings Co. Ltd.....	53,500	161,631
Yamaha Motor Co. Ltd.....	31,200	915,062
Yamato Kogyo Co. Ltd.....	1,000	47,819
Yamazaki Baking Co. Ltd.....	8,800	126,644
Yokohama Rubber Co. Ltd.....	14,800	331,867
Z Holdings Corp.....	105,900	295,250
Zeon Corp.....	13,700	147,758
TOTAL JAPAN.....		97,310,913
NETHERLANDS — (3.6%)		
Ω ABN AMRO Bank NV, CVA.....	29,235	497,089
Aegon NV.....	109,392	593,811
Akzo Nobel NV.....	18,280	1,563,818

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
ArcelorMittal SA.....	15,639	\$ 452,298
ArcelorMittal SA.....	38,069	1,098,661
ASR Nederland NV.....	8,817	399,669
Coca-Cola Europacific Partners PLC.....	8,890	560,680
Heineken NV.....	14,444	1,413,800
# ING Groep NV, Sponsored ADR.....	18,092	263,601
ING Groep NV.....	146,876	2,143,899
JDE Peet's NV.....	8,580	258,940
Koninklijke Ahold Delhaize NV.....	133,198	4,591,168
Koninklijke KPN NV.....	190,617	689,701
* Koninklijke Philips NV.....	34,912	725,249
* Koninklijke Philips NV.....	1,044	21,621
NN Group NV.....	19,594	751,135
Randstad NV.....	11,758	688,848
Stellantis NV.....	10,010	205,706
TOTAL NETHERLANDS.....		<u>16,919,694</u>
NEW ZEALAND — (0.3%)		
* Air New Zealand Ltd.....	156,673	76,926
* Auckland International Airport Ltd.....	53,001	276,678
Chorus Ltd.....	24,155	129,048
EBOS Group Ltd.....	11,144	267,057
Fletcher Building Ltd.....	71,478	247,828
Fonterra Co-operative Group Ltd.....	4,389	9,623
Mercury NZ Ltd.....	5,010	20,516
# Port of Tauranga Ltd.....	11,634	44,825
Ryman Healthcare Ltd.....	19,262	81,585
Summerset Group Holdings Ltd.....	14,485	92,685
TOTAL NEW ZEALAND.....		<u>1,246,771</u>
NORWAY — (0.8%)		
* Adevinta ASA.....	9,338	69,074
Aker ASA, Class A.....	1,464	93,092
Aker BP ASA.....	11,058	309,763
Austevoll Seafood ASA.....	5,842	43,864
DNB Bank ASA.....	57,463	1,184,168
Ω Elkem ASA.....	34,852	82,675
Frontline PLC.....	2,120	35,323
Golden Ocean Group Ltd.....	17,681	138,544
Hafnia Ltd.....	28,596	155,424
Norsk Hydro ASA.....	91,465	599,042
SpareBank 1 SR-Bank ASA.....	10,821	139,661
Storebrand ASA.....	13,445	117,523
Subsea 7 SA.....	23,150	311,116
Wallenius Wilhelmsen ASA.....	18,082	125,555
# Yara International ASA.....	11,196	457,267
TOTAL NORWAY.....		<u>3,862,091</u>
PORTUGAL — (0.1%)		
EDP Renovaveis SA.....	12,857	245,580
Galp Energia SGPS SA.....	17,816	236,768
TOTAL PORTUGAL.....		<u>482,348</u>
SINGAPORE — (0.9%)		
City Developments Ltd.....	55,800	310,487
Hongkong Land Holdings Ltd.....	54,500	194,222
Keppel Corp. Ltd.....	182,400	1,012,910

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
* Seatrium Ltd.....	3,481,110	\$ 368,947
Singapore Airlines Ltd.....	167,500	948,891
United Overseas Bank Ltd.....	26,400	598,844
UOL Group Ltd.....	40,699	215,346
Wilmar International Ltd.....	242,000	703,187
TOTAL SINGAPORE.....		<u>4,352,834</u>
SPAIN — (2.4%)		
Banco Bilbao Vizcaya Argentaria SA.....	239,554	1,898,795
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	98,460	781,772
Banco de Sabadell SA.....	144,096	177,580
Banco Santander SA.....	1,370,586	5,553,999
CaixaBank SA.....	163,583	661,726
Repsol SA.....	149,808	2,287,182
TOTAL SPAIN.....		<u>11,361,054</u>
SWEDEN — (2.6%)		
AFRY AB.....	1,135	15,751
Billerud Aktiebolag.....	22,231	189,578
Boliden AB.....	31,517	926,891
Ω Dometic Group AB.....	16,857	125,605
Electrolux AB, Class B.....	21,015	259,561
Essity AB, Class B.....	2,086	51,725
Getinge AB, Class B.....	14,565	271,390
Hexpol AB.....	1,912	20,742
Holmen AB, Class B.....	5,250	202,234
Husqvarna AB, Class B.....	34,078	334,256
Loomis AB.....	7,523	219,465
* Millicom International Cellular SA, SDR.....	19,342	300,327
Padox AB.....	2,525	29,774
Saab AB, Class B.....	5,367	282,890
Securitas AB, Class B.....	49,874	424,516
*Ω Sinch AB.....	6,204	16,080
Skandinaviska Enskilda Banken AB, Class A.....	71,408	865,624
Skanska AB, Class B.....	37,093	591,611
SKF AB, Class B.....	42,879	816,949
SSAB AB, Class A.....	26,950	171,010
SSAB AB, Class B.....	81,204	496,802
Svenska Cellulosa AB SCA, Class A.....	318	4,220
Svenska Cellulosa AB SCA, Class B.....	19,810	263,225
Svenska Handelsbanken AB, Class A.....	44,022	386,511
Swedbank AB, Class A.....	35,798	656,596
Tele2 AB, Class B.....	47,400	356,664
Telefonaktiebolaget LM Ericsson, Class B.....	202,119	1,016,754
# Telia Co. AB.....	222,652	478,475
Trelleborg AB, Class B.....	24,931	663,729
Vitrolife AB.....	1,139	16,901
Volvo AB, Class A.....	8,322	188,709
Volvo AB, Class B.....	67,725	1,493,920
#* Volvo Car AB, Class B.....	31,088	153,668
TOTAL SWEDEN.....		<u>12,292,153</u>
SWITZERLAND — (9.7%)		
ABB Ltd.....	810	32,503
Alcon, Inc.....	19,789	1,681,192
Baloise Holding AG.....	3,212	497,182
Banque Cantonale Vaudoise.....	279	31,315
Barry Callebaut AG.....	202	378,750

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	29,199	\$ 4,701,997
* Cie Financiere Richemont SA, Class A.....	12,705	1,400,460
* DSM-Firmenich AG.....	48,967	3,411,136
Holcim Ltd.....	23,009	1,629,671
Julius Baer Group Ltd.....	3,097	1,799,468
Lonza Group AG.....	102,431	10,745,012
Novartis AG, Sponsored ADR.....	14,430	1,510,780
Novartis AG.....	27,078	723,894
SIG Group AG.....	1,367	437,495
Swatch Group AG.....	2,714	162,983
Swatch Group AG.....	2,592	1,648,134
Swiss Life Holding AG.....	2,133	206,494
Swiss Prime Site AG.....	13,170	1,374,148
Swiss Re AG.....	3,536	2,273,844
Swisscom AG.....	222,547	4,936,736
#* UBS Group AG.....	12,509	6,048,083
Zurich Insurance Group AG.....		
TOTAL SWITZERLAND.....		45,631,277
UNITED KINGDOM — (12.9%)		
	52,217	1,324,806
3i Group PLC.....	102,372	304,655
abrdn PLC.....	45,493	68,025
Ω Airtel Africa PLC.....	44,187	1,358,829
Anglo American PLC.....	19,761	520,050
Associated British Foods PLC.....	287,931	1,434,519
Aviva PLC.....	257,802	2,059,838
Barclays PLC, Sponsored ADR.....	165,688	328,777
Barclays PLC.....	57,563	336,951
Barratt Developments PLC.....	2,325	86,719
BP PLC, Sponsored ADR.....	637,336	3,954,318
BP PLC.....	3,938	132,632
British American Tobacco PLC, Sponsored ADR.....	99,083	3,331,973
British American Tobacco PLC.....	891,121	1,396,373
BT Group PLC.....	0	1
* Dowlais Group PLC.....	134,741	535,710
DS Smith PLC.....	441,948	2,687,677
Glencore PLC.....	16,506	137,106
HSBC Holdings PLC.....	161,756	6,758,166
# HSBC Holdings PLC, Sponsored ADR.....	41,799	262,504
Investec PLC.....	209,983	747,641
J Sainsbury PLC.....	200,955	633,685
Kingfisher PLC.....	3,261,234	1,884,169
Lloyds Banking Group PLC.....	608,371	1,393,170
Lloyds Banking Group PLC, ADR.....	50,478	343,535
Melrose Industries PLC.....	38,735	679,435
Mondi PLC.....	159,979	502,180
# NatWest Group PLC.....	131,050	832,165
NatWest Group PLC, Sponsored ADR.....	12,532	138,623
Pearson PLC.....	23,439	258,532
Pearson PLC, Sponsored ADR.....	2,987	44,408
Persimmon PLC.....	67,665	2,050,774
Shell PLC.....	290,164	17,882,807
Shell PLC, ADR.....	146,778	1,409,883
Standard Chartered PLC.....	262,338	385,075
Taylor Wimpey PLC.....	375,840	1,244,809
Tesco PLC.....	2,281,566	2,170,361
Vodafone Group PLC.....	63,098	607,001
Vodafone Group PLC, Sponsored ADR.....		

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Whitbread PLC.....	1,622	\$ 72,862
TOTAL UNITED KINGDOM.....		<u>60,300,744</u>
TOTAL COMMON STOCKS.....		<u>452,004,356</u>
PREFERRED STOCKS — (0.8%)		
GERMANY — (0.8%)		
Bayerische Motoren Werke AG, 8.345%.....	5,480	615,684
Porsche Automobil Holding SE, 4.753%.....	7,818	461,308
Volkswagen AG, 23.026%.....	18,370	2,433,576
TOTAL GERMANY.....		<u>3,510,568</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$407,248,373).....		<u>455,514,924</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.9%)		
@§ The DFA Short Term Investment Fund.....	1,184,495	13,701,050
TOTAL INVESTMENTS — (100.0%)		
(Cost \$420,948,827)^.....		<u>\$469,215,974</u>

As of July 31, 2023, VA International Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	37	09/15/23	\$8,539,977	\$8,536,825	\$(3,152)
Total Futures Contracts.....			<u>\$8,539,977</u>	<u>\$8,536,825</u>	<u>\$(3,152)</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 29,319,731	—	\$ 29,319,731
Austria.....	—	613,234	—	613,234
Belgium.....	—	2,903,180	—	2,903,180
Canada.....	\$45,184,600	—	—	45,184,600
Denmark.....	—	9,946,835	—	9,946,835
Finland.....	134,153	2,724,478	—	2,858,631
France.....	437,572	49,116,386	—	49,553,958
Germany.....	532,548	32,795,234	—	33,327,782
Hong Kong.....	—	8,849,965	—	8,849,965
Ireland.....	3,032,712	—	—	3,032,712
Israel.....	—	2,733,096	—	2,733,096
Italy.....	955,327	8,965,426	—	9,920,753
Japan.....	—	97,310,913	—	97,310,913
Netherlands.....	1,589,589	15,330,105	—	16,919,694
New Zealand.....	—	1,246,771	—	1,246,771
Norway.....	—	3,862,091	—	3,862,091
Portugal.....	—	482,348	—	482,348

VA INTERNATIONAL VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Singapore.....	—	\$ 4,352,834	—	\$ 4,352,834
Spain.....	\$ 781,772	10,579,282	—	11,361,054
Sweden.....	—	12,292,153	—	12,292,153
Switzerland.....	13,664,728	31,966,549	—	45,631,277
United Kingdom.....	30,011,030	30,289,714	—	60,300,744
Preferred Stocks				
Germany.....	—	3,510,568	—	3,510,568
Securities Lending Collateral.....	—	13,701,050	—	13,701,050
Futures Contracts**.....	(3,152)	—	—	(3,152)
TOTAL.....	\$96,320,879	\$372,891,943	—	\$469,212,822

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

VA INTERNATIONAL SMALL PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.6%)		
AUSTRALIA — (6.3%)		
* A2B Australia Ltd.....	9,538	\$ 10,754
Accent Group Ltd.....	47,571	56,577
Acrow Formwork & Construction Services Ltd.....	20,637	11,375
# Adairs Ltd.....	20,861	23,894
Adbri Ltd.....	40,301	67,557
* Ainsworth Game Technology Ltd.....	11,272	8,142
#* Alcideon Group Ltd.....	58,601	4,934
* Alkane Resources Ltd.....	69,913	33,345
* Alliance Aviation Services Ltd.....	13,267	29,261
Altium Ltd.....	3,923	100,948
Alumina Ltd.....	216,352	208,846
#* AMA Group Ltd.....	91,149	8,890
AMP Ltd.....	329,173	250,483
Ansell Ltd.....	16,195	263,002
#* Appen Ltd.....	10,508	16,078
#* Arafura Rare Earths Ltd.....	349,197	67,075
ARB Corp. Ltd.....	10,123	212,521
#* Archer Materials Ltd.....	10,038	3,849
Ardent Leisure Group Ltd.....	72,872	25,274
# ARN Media Ltd.....	38,557	26,937
#* Aroa Biosurgery Ltd.....	37,311	22,585
AUB Group Ltd.....	14,944	288,675
* Audinate Group Ltd.....	9,329	59,070
#* Aurelia Metals Ltd.....	174,792	10,864
Aurelia Metals Ltd.....	22,641	1,399
#* Aussie Broadband Ltd.....	19,735	36,593
Austal Ltd.....	26,442	39,131
* Australian Agricultural Co. Ltd.....	38,789	38,918
# Australian Clinical Labs Ltd.....	12,753	27,211
Australian Ethical Investment Ltd.....	7,530	20,971
Australian Finance Group Ltd.....	24,189	29,771
#* Australian Strategic Materials Ltd.....	13,181	13,224
Australian Vintage Ltd.....	35,719	9,962
Auswide Bank Ltd.....	4,749	18,414
AVJennings Ltd.....	30,044	8,864
#*†† AVZ Minerals Ltd.....	217,167	22,770
# Baby Bunting Group Ltd.....	18,263	20,442
Bank of Queensland Ltd.....	46,098	187,331
Bapcor Ltd.....	44,195	185,933
Base Resources Ltd.....	50,358	5,933
Beach Energy Ltd.....	184,669	201,360
# Beacon Lighting Group Ltd.....	7,786	9,687
Bega Cheese Ltd.....	32,803	71,849
# Bell Financial Group Ltd.....	16,281	11,603
* Bellevue Gold Ltd.....	140,181	137,531
Bendigo & Adelaide Bank Ltd.....	4,379	27,576
* Betmakers Technology Group Ltd.....	25,815	2,605
#* Bigtincan Holdings Ltd.....	34,867	10,316
* Boral Ltd.....	37,750	110,832
* Boss Energy Ltd.....	48,844	95,982
# Bravura Solutions Ltd.....	51,427	17,289
Breville Group Ltd.....	14,849	225,917
Brickworks Ltd.....	8,205	143,128
#* Bubs Australia Ltd.....	67,202	8,831
#* BWX Ltd.....	22,565	3,031

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Byron Energy Ltd.....	58,539	\$ 3,457
#* Calidus Resources Ltd.....	42,740	5,039
Capitol Health Ltd.....	65,386	10,331
Capral Ltd.....	1,923	9,696
* Capricorn Metals Ltd.....	32,506	98,069
#* Carnarvon Energy Ltd.....	150,007	14,658
Cedar Woods Properties Ltd.....	9,351	31,585
Challenger Ltd.....	21,003	101,516
Champion Iron Ltd.....	37,770	153,025
#* City Chic Collective Ltd.....	25,276	7,588
ClearView Wealth Ltd.....	24,888	8,191
Clinuvel Pharmaceuticals Ltd.....	6,591	81,350
# Clover Corp. Ltd.....	25,399	18,571
#* Cobalt Blue Holdings Ltd.....	39,534	9,707
Codan Ltd.....	9,251	46,764
#* Cogstate Ltd.....	9,666	9,208
Collins Foods Ltd.....	14,756	99,599
* Cooper Energy Ltd.....	400,748	39,101
#* Core Lithium Ltd.....	82,742	35,728
Corporate Travel Management Ltd.....	16,158	227,742
Costa Group Holdings Ltd.....	61,282	136,676
Credit Corp. Group Ltd.....	8,852	140,951
CSR Ltd.....	62,643	241,640
Data#3 Ltd.....	22,744	114,943
* De Grey Mining Ltd.....	185,313	167,587
#* Deep Yellow Ltd.....	68,231	29,769
Dicker Data Ltd.....	8,397	45,191
# Domain Holdings Australia Ltd.....	30,769	84,251
Domino's Pizza Enterprises Ltd.....	2,813	93,069
Downer EDI Ltd.....	64,500	190,682
Eagers Automotive Ltd.....	19,140	190,377
#* Ecograf Ltd.....	45,072	5,008
Elanor Investor Group.....	2,855	3,231
Elders Ltd.....	16,462	80,709
#* Electro Optic Systems Holdings Ltd.....	4,620	3,727
#* Elixir Energy Ltd.....	28,233	1,632
# Emeco Holdings Ltd.....	55,197	26,560
* Emerald Resources NL.....	52,850	80,800
#* EML Payments Ltd.....	30,737	15,611
Enero Group Ltd.....	7,597	9,144
#* EnviroSuite Ltd.....	65,036	4,020
EQT Holdings Ltd.....	3,389	59,602
Estia Health Ltd.....	28,335	53,053
Euroz Hartleys Group Ltd.....	14,177	10,865
EVT Ltd.....	12,918	106,296
* Experience Co. Ltd.....	24,597	3,723
#* FleetPartners Group Ltd.....	44,716	77,266
* Fleetwood Ltd.....	9,756	14,292
#* Flight Centre Travel Group Ltd.....	19,673	309,603
#* Frontier Digital Ventures Ltd.....	17,664	5,233
G8 Education Ltd.....	111,168	82,260
#* Galan Lithium Ltd.....	24,407	12,757
# Genesis Minerals Ltd.....	33,235	32,922
#* Genetic Signatures Ltd.....	11,777	4,832
Gold Road Resources Ltd.....	136,425	145,726
GR Engineering Services Ltd.....	12,539	18,310
GrainCorp Ltd., Class A.....	29,924	162,885
Grange Resources Ltd.....	55,500	20,206
GUD Holdings Ltd.....	15,222	102,239

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	32,736	\$ 43,225
	27,695	97,629
#	37,536	95,494
#*	3,929	3,252
	72,244	139,585
	12,410	8,275
	41,663	108,779
#	7,031	13,534
#*	24,514	8,083
	9,847	186,820
	49,524	14,988
	31,483	217,452
	74,126	97,784
#*	100,112	20,595
	62,093	71,676
	50,749	95,655
	93,985	188,846
	26,575	54,049
#*	11,699	3,424
	16,052	131,996
*	191,542	37,477
	27,369	145,691
	20,604	144,037
	19,754	30,668
	7,188	221,072
#*	90,498	3,724
	22,296	79,460
	3,461	35,748
	181,844	25,104
*	79,446	119,709
	19,749	92,333
#*	7,740	31,667
#*	2,994	2,978
#	12,582	147,364
	19,804	17,983
	75,202	77,460
	6,999	101,182
	4,742	32,045
	10,549	33,517
#	4,565	8,233
#	161,782	15,803
*	1,228	56,205
#	4,057	17,485
#	13,257	83,333
	8,428	27,643
	9,141	121,723
	7,753	2,715
#*	6,581	4,892
#*	59,528	45,730
*	120,257	25,190
	102,376	247,907
	13,468	8,312
*	42,290	37,133
	13,437	123,366
	45,202	36,600
*	74,201	23,509
	91,183	38,959
	14,283	34,245
*	29,690	94,638

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
# Navigator Global Investments Ltd.....	17,539	\$ 17,121
#* Neometals Ltd.....	38,972	12,875
Netwealth Group Ltd.....	16,003	163,502
# New Hope Corp. Ltd.....	59,452	212,913
Newcrest Mining Ltd.....	5,875	105,019
NextEd Group Ltd.....	27,655	24,150
nib holdings Ltd.....	61,897	344,698
Nick Scali Ltd.....	8,501	61,204
Nickel Industries Ltd.....	156,678	87,322
Nine Entertainment Co. Holdings Ltd.....	175,251	252,733
#* Novonix Ltd.....	26,095	16,388
NRW Holdings Ltd.....	72,942	135,219
Nufarm Ltd.....	50,398	182,457
Objective Corp. Ltd.....	2,833	25,172
* OFX Group Ltd.....	28,697	40,555
# OM Holdings Ltd.....	27,595	10,195
* Omni Bridgeway Ltd.....	38,201	72,482
oOh!media Ltd.....	67,577	63,478
* OreCorp Ltd.....	14,300	4,382
Orora Ltd.....	92,424	223,251
Pacific Current Group Ltd.....	4,674	32,121
Pact Group Holdings Ltd.....	26,672	13,822
* Paladin Energy Ltd.....	350,385	174,345
#* Panoramic Resources Ltd.....	218,305	7,334
Panoramic Resources Ltd.....	43,880	1,474
#* Pantoro Ltd.....	216,986	11,695
Peet Ltd.....	49,105	41,425
# PeopleIN Ltd.....	7,570	12,476
* Perenti Ltd.....	100,608	80,982
Perpetual Ltd.....	13,507	224,223
Perseus Mining Ltd.....	175,799	206,702
* PEXA Group Ltd.....	18,151	161,929
Pinnacle Investment Management Group Ltd.....	14,934	105,823
Platinum Asset Management Ltd.....	75,324	80,371
#* PointsBet Holdings Ltd.....	30,555	34,055
* Poseidon Nickel Ltd.....	149,711	2,618
* PPK Group Ltd.....	3,365	3,114
* PPK Mining Equipment Group Pty Ltd.....	3,365	0
#* Praemium Ltd.....	49,756	18,733
Premier Investments Ltd.....	8,535	127,256
#* Prescient Therapeutics Ltd.....	56,023	2,710
Propel Funeral Partners Ltd.....	11,096	32,806
PSC Insurance Group Ltd.....	15,632	49,399
PWR Holdings Ltd.....	9,124	56,307
# Ramelius Resources Ltd.....	120,178	103,867
* ReadyTech Holdings Ltd.....	3,553	7,879
* Red 5 Ltd.....	485,625	59,186
#* Redbubble Ltd.....	21,367	10,018
Regal Partners Ltd.....	4,358	7,389
# Regis Healthcare Ltd.....	16,349	24,835
* Regis Resources Ltd.....	94,993	108,038
#* Reject Shop Ltd.....	1,897	6,660
Reliance Worldwide Corp. Ltd.....	98,851	280,829
#* Resolute Mining Ltd.....	251,256	61,216
#* Retail Food Group Ltd.....	474,627	17,233
* Rex Minerals Ltd.....	76,926	12,949
Ridley Corp. Ltd.....	33,998	44,977
* RPMGlobal Holdings Ltd.....	21,479	23,563
#* Rumble Resources Ltd.....	37,032	4,236

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
*†† Salmat Ltd.....	3,642	\$ 0
* Sandfire Resources Ltd.....	59,517	272,065
Select Harvests Ltd.....	21,221	59,945
# Servcorp Ltd.....	6,297	12,475
Service Stream Ltd.....	91,018	55,703
* Seven West Media Ltd.....	118,278	30,620
SG Fleet Group Ltd.....	16,719	29,430
#* Sierra Rutile Holdings Ltd.....	31,166	4,613
Sigma Healthcare Ltd.....	177,485	93,681
* Silver Lake Resources Ltd.....	124,833	75,355
* Silver Mines Ltd.....	89,626	10,925
Sims Ltd.....	22,887	233,464
SmartGroup Corp. Ltd.....	16,202	98,589
Solvar Ltd.....	26,548	31,174
Southern Cross Electrical Engineering Ltd.....	24,152	11,203
Southern Cross Media Group Ltd.....	48,316	30,562
*†† SpeedCast International Ltd.....	29,981	0
* St Barbara Ltd.....	132,585	21,514
* Star Entertainment Group Ltd.....	170,685	120,705
* Strandline Resources Ltd.....	95,581	14,124
#* Strike Energy Ltd.....	147,986	44,234
# Sunland Group Ltd.....	14,139	9,965
Super Retail Group Ltd.....	22,153	183,862
* Superloop Ltd.....	62,968	28,182
Symbio Holdings Ltd.....	4,961	7,954
#* Syrah Resources Ltd.....	81,401	38,477
Tabcorp Holdings Ltd.....	304,304	215,868
Technology One Ltd.....	16,541	175,254
#* Temple & Webster Group Ltd.....	10,506	46,647
†† Ten Sixty Four Ltd.....	15,386	4,444
# Terracom Ltd.....	76,351	21,106
#* Tietto Minerals Ltd.....	59,620	20,324
#* Tyro Payments Ltd.....	50,070	47,084
* United Malt Group Ltd.....	36,500	118,308
*†† Virgin Australia Holdings Pty. Ltd.....	110,192	0
Ω Viva Energy Group Ltd.....	93,938	199,298
* Vulcan Energy Resources Ltd.....	8,704	26,063
#* Wagners Holding Co. Ltd.....	8,025	4,265
* Webjet Ltd.....	52,612	279,268
* West African Resources Ltd.....	112,453	68,216
* Westgold Resources Ltd.....	73,936	82,912
#* Widgie Nickel Ltd.....	9,239	1,367
#* Zip Co. Ltd.....	41,471	12,428
TOTAL AUSTRALIA.....		18,639,278
AUSTRIA — (1.3%)		
Addiko Bank AG.....	2,352	31,919
Agrana Beteiligungs AG.....	2,144	38,195
ANDRITZ AG.....	8,743	461,613
AT&S Austria Technologie & Systemtechnik AG.....	3,173	119,840
Ω BAWAG Group AG.....	10,483	510,705
CA Immobilien Anlagen AG.....	3,801	121,217
* DO & Co. AG.....	1,046	141,344
EVN AG.....	5,162	122,359
* FACC AG.....	2,374	15,773
* Immofinanz AG.....	3,087	61,944
* Immofinanz AG.....	10,232	0
* Kapsch TrafficCom AG.....	757	8,910
* Lenzing AG.....	1,793	90,261

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
Mayr Melnhof Karton AG.....	767	\$ 117,092
Oesterreichische Post AG.....	2,608	95,138
Palfinger AG.....	2,888	84,634
POLYTEC Holding AG.....	1,603	8,107
Porr AG.....	2,323	32,384
* Raiffeisen Bank International AG.....	15,462	250,011
* Rosenbauer International AG.....	346	11,102
Schoeller-Bleckmann Oilfield Equipment AG.....	1,398	84,724
Semperit AG Holding.....	1,873	41,828
Telekom Austria AG.....	17,241	131,236
UBM Development AG.....	812	22,151
UNIQA Insurance Group AG.....	18,957	154,845
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	3,745	100,164
voestalpine AG.....	15,702	518,878
Wienerberger AG.....	13,664	448,737
Zumtobel Group AG.....	3,981	34,785
TOTAL AUSTRIA.....		<u>3,859,896</u>
BELGIUM — (1.4%)		
Ackermans & van Haaren NV.....	3,042	529,661
Ageas SA.....	720	30,480
* AGFA-Gevaert NV.....	20,629	53,063
Atenor.....	581	17,903
Azelis Group NV.....	1,639	42,378
Barco NV.....	8,285	192,809
Bekaert SA.....	4,681	223,428
*Ω Biocartis Group NV.....	5,650	2,119
# bpost SA.....	9,253	44,561
Cie d'Entreprises CFE.....	891	9,012
Deceuninck NV.....	10,393	26,369
* Deme Group NV.....	809	107,136
Econocom Group SA.....	14,168	40,802
Etablissements Franz Colruyt NV.....	7,323	279,109
* Euronav NV.....	20,818	342,400
EVS Broadcast Equipment SA.....	1,783	43,288
Fagron.....	8,950	159,262
* Galapagos NV.....	4,331	182,008
Gimv NV.....	2,408	111,199
* Greenyard NV.....	2,745	20,155
* Hyloris Pharmaceuticals SA.....	768	9,927
Immobel SA.....	570	22,547
Ion Beam Applications.....	3,161	51,034
Jensen-Group NV.....	507	17,848
# Kinopolis Group NV.....	1,476	71,945
Lotus Bakeries NV.....	51	408,118
Melexis NV.....	2,453	264,446
* Mithra Pharmaceuticals SA.....	419	792
#* Ontex Group NV.....	11,107	95,189
* Orange Belgium SA.....	2,344	35,688
Proximus SADP.....	13,464	103,225
Recticel SA.....	6,178	78,438
Shurgard Self Storage Ltd.....	3,568	162,810
Sipef NV.....	638	39,763
Tessenderlo Group SA.....	2,766	92,787
* Unifiedpost Group SA.....	1,279	5,497
Van de Velde NV.....	1,093	40,873
VGP NV.....	910	97,154

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Viohalco SA.....	9,200	\$ 66,324
TOTAL BELGIUM.....		<u>4,121,547</u>
CANADA — (11.3%)		
* 5N Plus, Inc.....	13,400	37,599
Acadian Timber Corp.....	1,400	17,836
ADENTRA, Inc.....	2,043	53,963
* Advantage Energy Ltd.....	19,181	135,277
# Aecon Group, Inc.....	10,491	87,276
Africa Oil Corp.....	44,613	105,557
AG Growth International, Inc.....	2,667	110,207
AGF Management Ltd., Class B.....	7,345	43,725
* Aimia, Inc.....	12,133	30,640
# AirBoss of America Corp.....	2,200	7,992
Alamos Gold, Inc., Class A.....	51,133	631,646
Alaris Equity Partners Income.....	2,438	29,138
# Algoma Central Corp.....	1,600	18,419
Altius Minerals Corp.....	6,300	102,289
* Altius Renewable Royalties Corp.....	2,800	19,663
Altus Group Ltd.....	6,200	207,019
Amerigo Resources Ltd.....	14,600	17,937
Andlauer Healthcare Group, Inc.....	1,942	64,829
Andrew Peller Ltd., Class A.....	4,300	13,370
* Argonaut Gold, Inc.....	45,552	19,345
* Aritzia, Inc.....	11,971	227,773
* Ascot Resources Ltd.....	51,004	21,660
Atco Ltd., Class I.....	10,207	291,352
* Athabasca Oil Corp.....	58,945	151,983
* ATS Corp.....	10,714	485,874
# Aura Minerals, Inc.....	2,400	18,746
#* Aurora Cannabis, Inc.....	6,509	3,663
* AutoCanada, Inc.....	2,934	50,107
B2Gold Corp.....	158,010	550,438
Badger Infrastructure Solutions Ltd.....	3,609	87,854
#* Ballard Power Systems, Inc.....	24,100	113,752
* Bausch Health Cos., Inc.....	38,954	378,243
* Baytex Energy Corp.....	56,344	227,316
# Birchcliff Energy Ltd.....	32,513	194,291
Bird Construction, Inc.....	7,638	51,378
* Bitfarms Ltd.....	16,693	30,762
Black Diamond Group Ltd.....	4,896	22,871
#* BlackBerry Ltd.....	55,362	282,346
BMTC Group, Inc.....	850	10,346
* Bombardier, Inc., Class B.....	11,648	582,992
* Bonterra Energy Corp.....	3,035	15,651
Boralex, Inc., Class A.....	12,043	311,612
Boyd Group Services, Inc.....	2,853	524,148
Bridgemarq Real Estate Services.....	700	8,271
Calfrac Well Services Ltd.....	3,300	13,214
Calian Group Ltd.....	1,900	91,394
* Calibre Mining Corp.....	11,681	15,148
Canaccord Genuity Group, Inc.....	12,896	81,172
# Canacol Energy Ltd.....	3,610	31,894
#* Canada Goose Holdings, Inc.....	7,172	130,828
Canadian Western Bank.....	12,218	244,147
* Canfor Corp.....	8,400	132,563
* Canfor Pulp Products, Inc.....	3,143	4,815
# Capital Power Corp.....	14,199	442,989
#* Capstone Copper Corp.....	70,612	368,951

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#	Cardinal Energy Ltd.....	14,331 \$ 78,033
*	CareRx Corp.....	3,200 5,217
	Cascades, Inc.....	11,029 100,534
*	Celestica, Inc.....	14,897 327,392
	Centerra Gold, Inc.....	26,068 167,246
	CES Energy Solutions Corp.....	31,177 66,437
#*	Charlottes Web Holdings, Inc.....	9,735 3,138
	CI Financial Corp.....	26,197 331,374
	Cogeco Communications, Inc.....	2,100 106,397
	Cogeco, Inc.....	800 31,657
	Colliers International Group, Inc.....	2,555 258,770
	Computer Modelling Group Ltd.....	12,144 66,308
	Corby Spirit & Wine Ltd.....	1,800 20,912
#	Corus Entertainment, Inc., Class B.....	27,296 30,015
	Crescent Point Energy Corp.....	82,975 672,899
*	Crew Energy, Inc.....	14,427 60,940
#*	Cronos Group, Inc.....	25,818 50,087
	Definity Financial Corp.....	6,334 159,425
*	Denison Mines Corp.....	111,124 144,946
*	dentalcorp Holdings Ltd.....	1,216 7,045
	Dexterra Group, Inc.....	6,209 27,312
	Doman Building Materials Group Ltd.....	7,152 36,719
*	Dorel Industries, Inc., Class B.....	3,700 16,639
	DREAM Unlimited Corp., Class A.....	3,325 52,170
	Dundee Precious Metals, Inc.....	26,117 181,620
	Dye & Durham Ltd.....	4,280 64,233
	Dynacor Group, Inc.....	4,900 11,296
#	ECN Capital Corp.....	23,346 46,386
	E-L Financial Corp. Ltd.....	204 143,299
*	Eldorado Gold Corp.....	29,634 290,585
#*,*	Endeavour Silver Corp.....	25,198 88,830
	Enerflex Ltd.....	18,236 147,973
*	Energy Fuels, Inc.....	5,331 34,159
	Enerplus Corp.....	30,676 513,154
	Enghouse Systems Ltd.....	7,090 160,549
*	Ensign Energy Services, Inc.....	15,950 30,239
	EQB, Inc.....	3,986 235,203
#*,*	Equinox Gold Corp.....	48,640 256,016
*	ERO Copper Corp.....	6,989 168,014
	Evertz Technologies Ltd.....	4,402 45,267
	Exchange Income Corp.....	3,043 118,591
	Exco Technologies Ltd.....	4,600 30,803
#	Extencicare, Inc.....	7,210 39,477
#	Fiera Capital Corp.....	11,800 58,524
	Finning International, Inc.....	20,006 689,093
	Firm Capital Mortgage Investment Corp.....	4,900 39,017
#	First Majestic Silver Corp.....	32,793 218,964
#*	First Mining Gold Corp.....	27,500 3,441
	First National Financial Corp.....	2,280 67,588
*	Fission Uranium Corp.....	56,500 26,994
*	Foraco International SA.....	200 273
#*,*	Fortuna Silver Mines, Inc.....	49,227 175,185
#*	Freemgold Ventures Ltd.....	22,000 7,758
#	Freehold Royalties Ltd.....	17,695 186,927
*	Frontera Energy Corp.....	6,849 55,627
#*	Galiano Gold, Inc.....	12,801 8,057
	Gamehost, Inc.....	2,000 14,166
*	GDI Integrated Facility Services, Inc.....	1,900 68,340
#	Gear Energy Ltd.....	23,288 15,365

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Gibson Energy, Inc.....	19,531	\$318,000
goeasy Ltd.....	1,536	148,178
* GoGold Resources, Inc.....	26,229	29,637
# GoldMoney, Inc.....	1,360	9,911
Gran Tierra Energy, Inc.....	5,292	37,606
Guardian Capital Group Ltd., Class A.....	2,850	87,943
* Haivision Systems, Inc.....	3,200	9,246
Hammond Power Solutions, Inc.....	1,609	71,369
Headwater Exploration, Inc.....	31,363	176,716
* Heroux-Devtek, Inc.....	5,297	62,344
High Liner Foods, Inc.....	2,300	24,576
# HLS Therapeutics, Inc.....	2,903	13,869
Home Capital Group, Inc.....	7,497	243,447
Hudbay Minerals, Inc.....	40,440	241,046
* IAMGOLD Corp.....	69,545	189,728
Illumin Holdings, Inc.....	3,643	6,879
* Imperial Metals Corp.....	9,700	18,684
Information Services Corp.....	2,000	40,041
Innergex Renewable Energy, Inc.....	14,869	146,023
InPlay Oil Corp.....	7,900	16,176
* Interfor Corp.....	7,278	130,255
#* Invesque, Inc.....	4,300	3,612
Ω Jamieson Wellness, Inc.....	5,148	118,603
#* Journey Energy, Inc.....	2,400	11,102
* K92 Mining, Inc.....	26,045	123,050
* Karora Resources, Inc.....	15,448	53,538
K-Bro Linen, Inc.....	1,500	37,834
* Kelt Exploration Ltd.....	19,288	93,175
# Keyera Corp.....	1,703	42,632
* Kinaxis, Inc.....	651	88,395
* Knight Therapeutics, Inc.....	14,616	53,536
# KP Tissue, Inc.....	700	5,516
# Labrador Iron Ore Royalty Corp.....	7,500	180,071
#* Largo, Inc.....	1,753	8,310
Lassonde Industries, Inc., Class A.....	400	37,532
# Laurentian Bank of Canada.....	6,900	207,892
Leon's Furniture Ltd.....	3,400	57,266
* Lightspeed Commerce, Inc.....	16,853	296,263
Linamar Corp.....	6,105	354,267
Logan Energy Corp.....	8,972	7,552
Logistec Corp., Class B.....	300	14,217
#* Lucara Diamond Corp.....	52,607	16,157
Lundin Gold, Inc.....	10,991	147,364
#* MAG Silver Corp.....	3,815	46,009
Magellan Aerospace Corp.....	2,400	14,651
* Mainstreet Equity Corp.....	600	63,306
* Major Drilling Group International, Inc.....	13,573	97,887
* Mandalay Resources Corp.....	5,300	6,793
Maple Leaf Foods, Inc.....	10,896	227,398
* Marimaca Copper Corp.....	4,300	13,663
Martinrea International, Inc.....	8,810	98,679
* MDA Ltd.....	6,100	38,534
* MDF Commerce, Inc.....	2,102	5,595
Medical Facilities Corp.....	5,100	33,068
* MEG Energy Corp.....	35,039	624,705
Melcor Developments Ltd.....	2,200	19,019
Methanex Corp.....	7,987	359,734
Morguard Corp.....	700	54,497
MTY Food Group, Inc.....	3,000	152,724

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	10,788	\$129,752
	1,900	23,083
	3,936	25,461
*	90,970	106,930
#*	4,600	11,270
#	8,237	67,463
	3,900	94,908
	6,881	167,505
*	5,917	201,829
*	19,160	165,497
*	8,219	58,684
	107,853	225,742
	7,750	475,996
#	5,700	8,664
*	24,692	115,173
	24,645	365,313
*	32,517	77,430
	10,792	255,109
	13,769	305,003
	5,954	104,211
	18,876	515,470
	13,302	132,753
*	3,100	11,718
#	23,340	201,425
	5,500	29,405
*	9,300	5,078
#	23,500	27,623
	13,596	28,045
	4,000	45,592
	3,600	39,204
	1,300	25,622
*	1,089	2,210
#	29,509	586,532
*	2,063	136,975
	6,089	495,515
	22,340	316,624
	6,700	10,416
#	10,900	12,647
#*	9,299	49,011
*	155	1,033
	7,569	252,673
	12,650	54,393
	8,650	254,583
#	8,482	107,484
*	6,527	83,224
	39,369	205,705
*	13,242	201,846
#	9,677	84,247
#*	5,800	1,737
*	4,191	24,056
Ω	5,401	118,247
	23,816	691,913
	2,854	32,898
#	8,972	29,529
Ω	3,700	98,655
	3,498	116,630
#	27,045	393,898
	5,317	193,866
	7,165	363,833

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
*Ω STEP Energy Services Ltd.....	6,600	\$ 19,520
StorageVault Canada, Inc.....	15,166	56,241
* SunOpta, Inc.....	8,184	54,119
Superior Plus Corp.....	22,014	164,940
Supremex, Inc.....	5,800	28,062
Surge Energy, Inc.....	12,731	79,939
# Tamarack Valley Energy Ltd.....	60,509	165,652
#* Taseko Mines Ltd.....	35,100	53,502
TECSYS, Inc.....	300	6,195
TELUS Corp.....	3,620	64,450
TerraVest Industries, Inc.....	800	20,815
Tidewater Midstream & Infrastructure Ltd.....	35,300	28,911
Timbercreek Financial Corp.....	9,652	54,604
Topaz Energy Corp.....	7,152	116,339
* Torex Gold Resources, Inc.....	13,010	182,524
Total Energy Services, Inc.....	6,761	52,500
#* Touchstone Exploration, Inc.....	7,300	7,529
TransAlta Corp.....	2,956	30,181
TransAlta Corp.....	29,463	300,517
# TransAlta Renewables, Inc.....	13,283	135,182
Transcontinental, Inc., Class A.....	9,225	91,575
*†† Trevali Mining Corp.....	4,900	0
Trican Well Service Ltd.....	20,474	64,280
Tricon Residential, Inc.....	27,213	254,230
Triple Flag Precious Metals Corp.....	6,273	86,312
* Trisura Group Ltd.....	6,900	176,653
* Uni-Select, Inc.....	4,655	169,093
Vecima Networks, Inc.....	1,200	16,253
Vermilion Energy, Inc.....	16,140	224,737
VersaBank.....	1,000	8,767
* Victoria Gold Corp.....	6,200	40,012
* Viemed Healthcare, Inc.....	5,700	48,125
Wajax Corp.....	3,513	72,223
* Well Health Technologies Corp.....	3,593	12,861
* Wesdome Gold Mines Ltd.....	18,179	96,640
* Western Copper & Gold Corp.....	4,800	7,680
Western Forest Products, Inc.....	40,649	31,751
Westshore Terminals Investment Corp.....	4,442	102,877
Whitecap Resources, Inc.....	34,886	278,582
#* WildBrain Ltd.....	12,570	16,396
Winpak Ltd.....	4,500	138,414
* Yangarra Resources Ltd.....	8,100	11,855
# Yellow Pages Ltd.....	1,431	13,489
Zenith Capital Corp.....	1,300	195
TOTAL CANADA.....		<u>33,404,776</u>
CHINA — (0.1%)		
* AustAsia Group Ltd.....	6,424	1,485
China Gold International Resources Corp. Ltd.....	43,400	174,107
*†† Hanfeng Evergreen, Inc.....	2,400	0
SIIC Environment Holdings Ltd.....	58,600	9,046
TOTAL CHINA.....		<u>184,638</u>
DENMARK — (2.6%)		
* ALK-Abello AS.....	15,012	163,458
Alm Brand AS.....	121,500	193,641
* Ambu AS, Class B.....	16,417	242,213
#* Bang & Olufsen AS.....	14,001	22,008

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	552	\$ 12,338
#*	10,643	228,346
*	204	8,530
	1,050	23,185
*	1,819	122,065
	16,517	15,684
	2,740	137,258
	6,013	215,568
	8,868	419,578
	86	4,310
*	9,944	265,155
	34,629	171,879
	6,714	30,110
#*	2,539	31,753
	21,373	431,868
	1,628	61,035
*	6,030	456,137
	4,754	69,861
*Ω	4,559	211,623
*	2,589	48,762
*	8,648	494,114
*Ω	1,779	21,413
	1,083	10,063
*	911	56,853
	3,065	145,482
	3,697	526,152
	266	71,543
*	6,337	547,725
	1,054	16,108
Ω	6,629	115,309
	1,656	131,405
	3,849	412,715
	886	66,232
	1,053	36,287
	9,335	148,432
	2,633	70,713
	6,949	333,262
*	1,034	10,537
	344	38,778
	5,977	270,937
	4,025	99,069
	2,550	68,263
#	23,511	12,678
*	7,077	245,591
TOTAL DENMARK.....		<u>7,536,026</u>
FINLAND — (2.0%)		
	7,233	74,766
#	379	14,330
	4,469	44,550
	3,880	20,140
	2,685	20,272
	2,491	26,242
	4,078	17,862
	4,700	224,473
	2,670	25,137
#	9,483	58,867
	2,833	18,126
Ω	1,937	46,996

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	761	\$ 14,273
* eQ Oyj.....		
* Finnair Oyj.....	104,522	64,711
Fiskars Oyj Abp.....	4,519	80,551
F-Secure Oyj.....	12,707	31,306
Gofore Oyj.....	378	8,976
Harvia Oyj.....	1,373	35,912
* HKScan Oyj, Class A.....	1,550	1,260
Huhtamaki Oyj.....	10,723	381,176
* Incap Oyj.....	2,671	31,501
# Kamux Corp.....	4,139	23,810
Kemira Oyj.....	13,667	214,376
Kesko Oyj, Class A.....	1,009	20,212
Kesko Oyj, Class B.....	8,814	176,357
Kojamo Oyj.....	14,800	144,599
Konecranes Oyj.....	10,027	364,448
# Lassila & Tikanoja Oyj.....	5,782	62,074
Marimekko Oyj.....	3,250	32,164
Metsa Board Oyj, Class B.....	16,960	136,831
Musti Group Oyj.....	2,233	43,804
Nokian Renkaat Oyj.....	17,159	159,599
Olvi Oyj, Class A.....	1,985	63,180
Oma Saastopankki Oyj.....	486	11,685
Oriola Oyj, Class A.....	5,827	7,610
Oriola Oyj, Class B.....	16,336	19,894
Orion Oyj, Class A.....	1,152	44,932
Orion Oyj, Class B.....	5,241	201,417
Outokumpu Oyj.....	48,047	248,578
* Pihlajalinna Oyj.....	3,541	33,625
Ponsse Oyj.....	1,180	41,381
Puuilo Oyj.....	5,462	44,652
* QT Group Oyj.....	1,364	113,135
Raisio Oyj, Class V.....	14,595	30,854
Rapala VMC Oyj.....	3,058	10,676
Remedy Entertainment Oyj.....	434	11,926
Revenio Group Oyj.....	2,457	86,919
Ω Rovio Entertainment Oyj.....	1,836	18,575
Sanoma Oyj.....	9,599	75,945
Scanfil Oyj.....	1,067	12,295
Taaleri Oyj.....	1,518	16,218
# Talenom Oyj.....	2,896	21,197
* Teleste Oyj.....	1,530	5,999
Ω Terveystalo Oyj.....	10,943	88,827
TietoEVERY Oyj.....	10,516	268,290
Tokmanni Group Corp.....	6,314	97,508
Uponor Oyj.....	7,815	247,298
Vaisala Oyj, Class A.....	2,601	105,472
Valmet Oyj.....	20,218	536,297
# Verkkokauppa.com Oyj.....	1,520	4,435
Wartsila Oyj Abp.....	51,266	644,047
#* WithSecure Oyj.....	12,707	14,018
YIT Oyj.....	16,492	39,792
TOTAL FINLAND.....		<u>5,786,378</u>
FRANCE — (4.9%)		
	1,520	9,931
ABC arbitrage.....		
AKWEL.....	1,182	21,281
Ω ALD SA.....	16,734	177,790
# Altamir.....	1,905	57,590
Alten SA.....	3,426	493,460

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Arkema SA.....	4,472	\$482,256
Assystem SA.....	1,109	55,798
* Atos SE.....	14,292	148,457
Aubay.....	541	25,403
Axway Software SA.....	1,111	29,180
* Bastide le Confort Medical.....	266	8,046
Beneteau SA.....	5,853	95,560
Bigben Interactive.....	2,306	12,006
Boiron SA.....	776	42,939
Bonduelle SCA.....	2,134	25,400
Caisse Regionale de Credit Agricole Mutuel du Languedoc SCCV.....	23	1,365
#* Casino Guichard Perrachon SA.....	4,112	10,719
Catana Group.....	3,304	26,771
CBo Territoria.....	2,250	8,833
# Cegedim SA.....	865	20,348
* CGG SA.....	82,253	57,870
Chargeurs SA.....	2,233	27,456
Cie des Alpes.....	3,270	48,088
Cie Plastic Omnium SA.....	5,205	101,366
Clariane SE.....	7,016	54,632
Coface SA.....	14,551	213,156
#* DBV Technologies SA.....	1,409	4,506
Derichebourg SA.....	13,913	85,780
* Ekinops SAS.....	2,101	18,496
Electricite de Strasbourg SA.....	132	13,495
*Ω Elior Group SA.....	16,226	41,354
Elis SA.....	22,514	465,142
Equasens.....	558	51,359
Eramet SA.....	895	75,356
Etablissements Maurel et Prom SA.....	8,900	41,975
Eurazeo SE.....	5,484	334,852
Ω Euronext NV.....	973	74,059
# Eutelsat Communications SA.....	19,197	129,314
Exclusive Networks SA.....	1,870	39,910
Exel Industries, Class A.....	184	10,886
# Fnac Darty SA.....	2,333	81,348
* Forvia.....	20,074	504,437
* Gaumont SA.....	20	2,140
Gaztransport Et Technigaz SA.....	2,875	350,644
#* Genfit SA.....	233	853
* GL Events.....	1,343	27,192
Groupe Crit.....	446	38,455
Guerbet.....	934	21,938
Guillemot Corp.....	785	6,082
* Haulotte Group SA.....	1,014	3,380
* ID Logistics Group.....	394	112,982
Imerys SA.....	4,620	160,430
Infotel SA.....	414	24,022
Interparfums SA.....	1,769	127,684
IPSOS.....	6,081	303,989
# Jacquet Metals SACA.....	2,005	40,005
* JCDecaux SE.....	7,386	138,408
Kaufman & Broad SA.....	1,984	54,618
# La Francaise De L'energie SACA.....	358	17,818
Ω La Francaise des Jeux SAEM.....	5,390	205,776
Laurent-Perrier.....	396	53,565
Lectra.....	1,239	39,461
Linedata Services.....	112	7,046
LISI.....	1,065	27,838

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
# LNA Sante SA.....	809	\$ 26,047
* Lumibird.....	1,349	22,849
#Ω Maisons du Monde SA.....	3,427	35,983
Manitou BF SA.....	1,600	46,184
Mersen SA.....	3,050	143,554
Metropole Television SA.....	2,785	39,340
#* Nacon SA.....	1,499	3,268
Ω Neoen SA.....	4,520	148,623
Nexans SA.....	3,196	283,742
Nexity SA.....	5,490	92,959
NRJ Group.....	2,200	16,639
* Pierre Et Vacances SA.....	9,298	15,810
Quadient SA.....	4,783	106,634
#*†† Recylex SA.....	1,750	0
Rexel SA.....	28,213	680,561
Robertet SA.....	35	31,896
Rothschild & Co.....	3,788	160,922
Rubis SCA.....	11,758	289,933
Samse SACA.....	132	27,428
Savencia SA.....	669	39,877
SCOR SE.....	20,315	607,123
SEB SA.....	3,205	358,787
Seche Environnement SA.....	536	68,630
SES SA.....	39,266	254,385
* SES-imagotag SA.....	68	8,794
*Ω SMCP SA.....	4,479	33,607
Societe BIC SA.....	3,290	201,133
Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	291	35,211
Societe LDC SA.....	291	40,611
Societe pour l'Informatique Industrielle.....	1,315	76,927
* SOITEC.....	2,916	573,099
Sopra Steria Group SACA.....	2,094	455,309
SPIE SA.....	16,615	498,748
Stef SA.....	521	63,155
Sword Group.....	975	45,564
Synergie SE.....	1,041	37,721
Technip Energies NV.....	16,797	382,837
# Television Francaise 1.....	4,704	38,468
Thermador Groupe.....	904	80,126
Tikehau Capital SCA.....	3,602	91,667
Totalenergies EP Gabon.....	172	34,025
Trigano SA.....	1,128	165,174
* Ubisoft Entertainment SA.....	9,682	325,622
Valeo.....	26,631	601,972
* Vallourec SA.....	18,290	238,619
#* Vantiva SA.....	25,714	5,419
Ω Verallia SA.....	8,945	396,491
Vetoquinol SA.....	158	16,031
Vicat SA.....	2,494	84,777
VIEL & Cie SA.....	4,347	36,825
Virbac SA.....	408	125,669
* Voltalia SA.....	3,207	55,723
Wavestone.....	1,019	60,495
*Ω X-Fab Silicon Foundries SE.....	8,082	97,962
* Xilam Animation SA.....	375	10,306
TOTAL FRANCE.....		<u>14,411,557</u>
GERMANY — (5.8%)		
1&1 AG.....	5,226	59,580

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	8,665	\$ 36,208
	441	51,506
#*Ω	7,320	5,406
*	2,521	55,419
	283	12,166
	979	25,976
	417	8,866
	912	108,307
	673	163,414
	4,672	439,786
#*Ω	9,200	99,141
	1,859	30,483
#	2,351	98,526
	10,890	479,308
Ω	6,587	252,443
	899	47,210
	711	35,888
	4,196	151,913
*	11,253	53,737
	5,777	166,336
*	24,503	73,422
	1,323	18,320
	855	88,368
#*	1,249	6,200
	4,471	227,063
	3,203	32,223
	7,837	534,844
	2,329	113,767
	1,665	55,474
	968	23,597
Ω	17,167	142,879
	9,704	53,395
#	5,249	25,855
*	579	14,387
	432	19,179
	7,939	247,701
Ω	4,743	166,512
	2,721	107,689
	1,225	14,622
	1,344	119,707
	4,625	39,662
#*	13,060	218,987
	841	73,039
*	3,283	86,480
	270	5,442
	3,707	190,455
*	7,688	75,786
*	5,454	288,162
	16,296	403,378
	4,442	146,616
	1,909	81,021
	5,314	629,410
	1,167	29,143
	2,864	83,113
#*	18,946	10,923
*	11,190	92,284
	3,229	89,058
	1,853	10,734
	3,321	43,651

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	351	\$ 14,397
#*	33,592	53,530
*	19,635	559,894
	6,422	218,348
	3,150	310,291
	940	76,032
	8,152	658,262
*	95	19,822
	2,484	66,477
	627	21,445
Ω	5,460	37,941
	1,884	31,067
	8,541	276,256
Ω	1,984	115,599
	18,643	355,958
	3,719	155,837
	7,673	81,267
	430	28,335
*	2,538	48,708
	6,182	134,454
	2,106	4,396
	2,141	257,996
	31	22,187
	1,789	112,628
	10,132	341,714
*	2,635	186,301
	1,317	27,577
*	1,120	9,891
*	726	13,486
*	1,273	2,684
*	1,906	36,729
*	16,815	146,210
	11,878	71,268
	1,320	31,858
#*	902	85,452
	890	64,764
	362	42,628
	1,284	82,078
	4,726	83,383
	819	28,506
	7,041	72,041
	570	94,381
	8,475	124,124
	29,844	296,688
	1,437	44,461
*	3,537	83,313
	46	34,434
	2,860	123,538
	3,326	47,527
	4,793	166,104
Ω	664	43,894
	206	47,264
*	548	5,044
#*	9,673	80,931
	2,333	205,380
	1,909	230,190
#*	1,406	134,046
#	344	12,671
	7,445	255,608

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Stabilus SE.....	3,966	\$ 226,109
STRATEC SE.....	618	34,687
Stroeer SE & Co. KGaA.....	4,913	237,600
Suedzucker AG.....	9,862	170,734
SUESS MicroTec SE.....	3,604	89,916
Surteco Group SE.....	1,107	21,525
* SUSE SA.....	639	7,527
Synlab AG.....	3,030	30,009
* TAG Immobilien AG.....	24,505	275,450
Takkt AG.....	5,920	85,053
*Ω TeamViewer SE.....	19,494	331,371
Technotrans SE.....	1,129	33,036
thyssenkrupp AG.....	70,904	563,713
United Internet AG.....	2,612	39,104
USU Software AG.....	362	8,762
Varta AG.....	678	15,386
# VERBIO Vereinigte BioEnergie AG.....	3,420	166,713
* Vitesco Technologies Group AG, Class A.....	2,833	242,289
Vossloh AG.....	1,662	74,531
Wacker Chemie AG.....	1,494	232,149
Wacker Neuson SE.....	3,888	100,849
Washtec AG.....	1,525	58,663
* Westwing Group SE.....	1,156	10,211
Wuestenrot & Wuerttembergische AG.....	4,248	73,517
Zeal Network SE.....	1,425	54,870
TOTAL GERMANY.....		<u>17,265,236</u>
HONG KONG — (2.1%)		
* Aceso Life Science Group Ltd.....	202,400	3,519
Aeon Credit Service Asia Co. Ltd.....	12,000	8,542
#* Aidigong Maternal & Child Health Ltd.....	248,000	11,482
Allied Group Ltd.....	206,000	44,436
Analogue Holdings Ltd.....	46,000	8,330
APAC Resources Ltd.....	11,823	1,726
#* Apollo Future Mobility Group Ltd.....	412,000	6,915
Asia Financial Holdings Ltd.....	54,874	23,614
* Asia Standard International Group Ltd.....	98,940	7,723
ASMPT Ltd.....	32,800	319,934
Associated International Hotels Ltd.....	28,000	28,945
Bank of East Asia Ltd.....	123,536	189,669
* BOCOM International Holdings Co. Ltd.....	44,000	2,301
Bright Smart Securities & Commodities Group Ltd.....	114,000	27,587
*†† Brightoil Petroleum Holdings Ltd.....	248,000	0
*†† Burwill Holdings Ltd.....	302,000	0
Cafe de Coral Holdings Ltd.....	42,000	55,196
* Central Wealth Group Holdings Ltd.....	910,000	3,385
* Century City International Holdings Ltd.....	183,340	6,002
Chen Hsong Holdings.....	30,000	6,561
Chevalier International Holdings Ltd.....	4,000	3,650
China Baoli Technologies Holdings Ltd.....	1,450	137
* China Energy Development Holdings Ltd.....	652,000	6,175
China Motor Bus Co. Ltd.....	2,400	21,133
#* China Star Entertainment Ltd.....	180,000	18,515
* Chinese Estates Holdings Ltd.....	61,500	17,491
Chow Sang Sang Holdings International Ltd.....	49,000	57,150
Chuang's Consortium International Ltd.....	100,000	7,446
CITIC Telecom International Holdings Ltd.....	196,000	78,723
# CMBC Capital Holdings Ltd.....	46,500	6,262
* C-Mer Eye Care Holdings Ltd.....	52,000	27,107

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	50,000	\$ 5,531
#††	516,000	2,071
*	27,000	50,625
Ω	51,000	18,514
*	1,321,250	5,631
	859,543	14,900
	52,928	39,652
	17,806	43,992
	14,500	8,146
	10,000	14,396
	20,000	11,545
	47,000	28,177
*††	38,000	1,736
	140,333	9,805
*	144,000	9,809
*	195,875	14,359
	8,000	5,040
	10,500	15,071
	199,803	47,230
	302,000	109,494
*Ω	153,000	26,791
*Ω	14,600	15,784
*Ω	90,000	26,780
	14,000	10,884
	160,000	56,929
	72,000	7,834
*	88,000	0
*	96,000	11,205
	28,630	53,466
	42,950	9,242
	322,400	27,819
*	321,410	30,157
	90,000	140,741
	27,198	3,846
*	13,500	12,511
	170,000	105,881
	100,500	54,901
	100,386	25,175
	23,000	15,097
	82,000	48,724
*	59,883	53,598
	90,000	5,135
Ω	30,500	12,985
	162,000	24,714
	68,000	160,681
*	95,000	48,415
Ω	88,000	30,414
	41,000	13,890
#*	614,000	7,324
*	1,760	193
	56,000	6,984
	55,120	75,988
	109,000	35,701
	136,000	12,206
	53,000	65,440
	63,000	136,204
	41,000	43,187
*	34,000	4,635
*	45,912	8,067

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Lai Sun Garment International Ltd.....	20,400	\$ 3,535
Langham Hospitality Investments & Langham Hospitality Investments Ltd....	136,500	18,434
*†† Lerthai Group Ltd.....	24,000	0
Lippo China Resources Ltd.....	58,600	4,957
Liu Chong Hing Investment Ltd.....	30,000	23,449
L'Occitane International SA.....	41,250	126,744
Luk Fook Holdings International Ltd.....	34,000	89,770
Lung Kee Bermuda Holdings.....	26,000	6,349
* Magnificent Hotel Investment Ltd.....	336,000	4,790
Man Wah Holdings Ltd.....	158,000	137,119
* Mason Group Holdings Ltd.....	2,829,598	11,979
MECOM Power & Construction Ltd.....	159,750	21,171
*†† MH Development NPV.....	40,000	0
Miramar Hotel & Investment.....	21,000	30,364
Modern Dental Group Ltd.....	43,000	17,423
#* Mongolian Mining Corp.....	48,000	14,896
* NagaCorp Ltd.....	144,547	91,052
*†† NewOcean Energy Holdings Ltd.....	110,000	99
Nissin Foods Co. Ltd.....	28,000	22,310
NWS Holdings Ltd.....	179,000	205,303
Oriental Watch Holdings.....	39,606	22,793
* Oshidori International Holdings Ltd.....	700,200	20,607
*†† Pacific Andes International Holdings Ltd.....	126,000	0
Pacific Basin Shipping Ltd.....	536,000	174,506
Pacific Textiles Holdings Ltd.....	114,000	28,424
* Paliburg Holdings Ltd.....	26,000	4,075
PC Partner Group Ltd.....	34,000	16,947
PCCW Ltd.....	452,286	231,254
Pentamaster International Ltd.....	94,000	12,054
Perfect Medical Health Management Ltd.....	60,000	33,558
Pico Far East Holdings Ltd.....	96,000	16,786
Plover Bay Technologies Ltd.....	40,000	12,627
Public Financial Holdings Ltd.....	70,000	18,054
#* Realord Group Holdings Ltd.....	54,000	40,651
* Regal Hotels International Holdings Ltd.....	29,000	11,505
Ω Regina Miracle International Holdings Ltd.....	43,000	16,016
* Sa Sa International Holdings Ltd.....	124,000	22,686
*Ω Samsonite International SA.....	111,600	332,584
SEA Holdings Ltd.....	40,046	11,123
* Shangri-La Asia Ltd.....	116,000	96,798
* Shin Hwa World Ltd.....	133,200	1,367
* Shun Ho Property Investments Ltd.....	5,544	880
* Shun Tak Holdings Ltd.....	190,000	31,842
Singamas Container Holdings Ltd.....	194,000	16,698
SITC International Holdings Co. Ltd.....	105,000	230,071
#* SJM Holdings Ltd.....	252,499	117,224
SmarTone Telecommunications Holdings Ltd.....	43,000	26,010
Solomon Systech International Ltd.....	200,000	11,488
Soundwill Holdings Ltd.....	4,000	3,088
Stella International Holdings Ltd.....	55,000	54,041
Sun Hung Kai & Co. Ltd.....	74,464	27,729
SUNeVision Holdings Ltd.....	89,000	46,257
TAI Cheung Holdings Ltd.....	37,000	17,257
#* Television Broadcasts Ltd.....	43,600	27,485
Texhong International Group Ltd.....	35,000	25,823
Texwinca Holdings Ltd.....	112,000	17,840
* Theme International Holdings Ltd.....	380,000	42,495
* TOM Group Ltd.....	58,000	5,589
* Tongda Group Holdings Ltd.....	780,000	9,644

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	330,000	\$ 13,573
	58,000	6,851
	29,901	38,490
	131,000	105,074
††	186,000	1,855
	148,000	11,229
	150,000	56,799
	10,000	4,234
	80,000	106,363
*Ω	25,119	833
	79,600	40,395
	18,300	114,125
*	52,000	10,050
*	260,000	1,913
#*	116,000	3,182
	14,000	23,652
	56,000	23,801
	93,000	124,607
*	54,000	8,585
*	48,000	3,966
*	192,000	8,254
TOTAL HONG KONG		<u>6,258,359</u>
IRELAND — (0.5%)		
	84,407	890,562
	51,549	61,893
*	12,777	59,776
	4,062	57,687
	19,026	295,168
*Ω	32,954	38,914
	11,766	63,028
	255	1,380
*	10,745	26,936
TOTAL IRELAND		<u>1,495,344</u>
ISRAEL — (1.1%)		
	8,764	11,611
*	210	5,378
*	1,537	62,357
	738	36,153
*	3,228	8,003
	854	38,007
	1,518	23,875
*	489	7,448
	1,333	20,080
	3,526	35,401
	17,282	37,515
	824	3,406
*	17,951	62,397
*	859	23,321
#*	55,677	5,670
	659	40,275
*	398	43,738
*	1,000	2,410
*	1,570	72,566
	2,736	12,455
*	9,478	33,120
*	5,946	90,572

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Danel Adir Yeoshua Ltd.....	595	\$46,967
Delek Automotive Systems Ltd.....	6,324	45,800
Delta Galil Ltd.....	1,096	43,242
Dor Alon Energy in Israel 1988 Ltd.....	633	12,359
* Doral Group Renewable Energy Resources Ltd.....	6,320	13,763
Electra Consumer Products 1970 Ltd.....	917	22,904
Electra Real Estate Ltd.....	2,747	34,485
* Ellomay Capital Ltd.....	458	7,826
Elron Ventures Ltd.....	1,931	2,521
* Equital Ltd.....	2,724	82,134
FMS Enterprises Migun Ltd.....	605	19,106
Formula Systems 1985 Ltd.....	1,099	79,749
Fox Wizel Ltd.....	738	61,574
Gav-Yam Lands Corp. Ltd.....	11,901	85,445
* Gilat Satellite Networks Ltd.....	6,085	38,275
* Hagag Group Real Estate Development.....	1,534	5,763
* Hamat Group Ltd.....	1,543	6,046
Hilan Ltd.....	1,842	90,208
IDI Insurance Co. Ltd.....	960	19,847
* IES Holdings Ltd.....	375	26,022
Ilex Medical Ltd.....	584	12,080
Inrom Construction Industries Ltd.....	12,208	44,513
Isracard Ltd.....	18,363	76,152
Israel Canada T.R Ltd.....	14,745	36,509
Israel Land Development Co. Ltd.....	2,893	27,251
Isras Investment Co. Ltd.....	192	39,358
Issta Ltd.....	883	19,043
* Kamada Ltd.....	3,545	17,748
Kardan Real Estate Enterprise & Development Ltd.....	6,298	6,742
Kenon Holdings Ltd.....	587	15,433
Kerur Holdings Ltd.....	747	17,204
Klii Industries Ltd.....	43	2,146
Lahav L.R. Real Estate Ltd.....	6,763	6,539
Lapidoth Capital Ltd.....	1,304	23,466
Levinstein Properties Ltd.....	555	11,530
M Yochananof & Sons Ltd.....	507	23,050
Magic Software Enterprises Ltd.....	2,800	35,439
Malam - Team Ltd.....	1,290	22,111
Matrix IT Ltd.....	4,254	85,029
Max Stock Ltd.....	6,828	14,980
Maytronics Ltd.....	3,730	50,804
Mediterranean Towers Ltd.....	10,111	23,278
Mega Or Holdings Ltd.....	3,618	79,804
* Mehadrin Ltd.....	58	2,368
* Meitav Investment House Ltd.....	3,065	11,239
Menora Mivtachim Holdings Ltd.....	3,498	74,661
Meshulam Levinstein Contracting & Engineering Ltd.....	119	9,536
Migdal Insurance & Financial Holdings Ltd.....	28,874	35,707
* Mivtach Shamir Holdings Ltd.....	1,009	27,029
Naphtha Israel Petroleum Corp. Ltd.....	5,642	27,925
Nawi Brothers Ltd.....	3,445	23,874
* Nayax Ltd.....	560	12,336
* Neto Malinda Trading Ltd.....	862	15,357
* Neto ME Holdings Ltd.....	211	4,469
Novolog Ltd.....	34,768	19,213
Oil Refineries Ltd.....	202,779	64,821
One Software Technologies Ltd.....	4,143	55,010
Palram Industries 1990 Ltd.....	847	6,667
* Partner Communications Co. Ltd.....	18,545	79,127

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Paz Oil Co. Ltd.....	1,014	\$ 110,228
* Perion Network Ltd.....	3,977	143,790
Plasson Industries Ltd.....	468	20,751
Prashkovsky Investments & Construction Ltd.....	540	12,536
* Priortech Ltd.....	1,206	29,326
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	1,016	61,369
Raval Ics Ltd.....	2,775	3,213
Retailors Ltd.....	1,655	35,791
Sano-Brunos Enterprises Ltd.....	278	15,890
* Scope Metals Group Ltd.....	872	30,622
Summit Real Estate Holdings Ltd.....	3,085	42,752
Tadiran Group Ltd.....	324	26,041
Ω Tamar Petroleum Ltd.....	7,885	33,763
* Tel Aviv Stock Exchange Ltd.....	10,261	54,646
Telsys Ltd.....	526	35,788
Tiv Taam Holdings 1 Ltd.....	7,339	11,710
Turpaz Industries Ltd.....	2,865	8,923
Victory Supermarket Chain Ltd.....	648	6,390
YD More Investments Ltd.....	996	2,411
YH Dimri Construction & Development Ltd.....	721	50,940
TOTAL ISRAEL.....		<u>3,316,222</u>
ITALY — (4.1%)		
A2A SpA.....	215,174	410,543
ACEA SpA.....	5,746	70,399
* Aeffe SpA.....	7,022	8,968
Amplifon SpA.....	2,036	68,882
Ω Anima Holding SpA.....	28,709	110,621
Aquafil SpA.....	3,880	15,731
Arnoldo Mondadori Editore SpA.....	22,214	52,337
Ascopiave SpA.....	9,023	22,661
* Avio SpA.....	1,784	17,781
Azimut Holding SpA.....	14,086	332,607
Banca Generali SpA.....	7,319	274,174
Banca IFIS SpA.....	3,794	67,005
Banca Mediolanum SpA.....	22,897	222,488
Banca Popolare di Sondrio SPA.....	70,355	339,867
Banca Profilo SpA.....	12,870	2,984
Ω Banca Sistema SpA.....	3,568	4,712
Banco BPM SpA.....	201,502	1,008,325
Banco di Desio e della Brianza SpA.....	5,000	18,692
BasicNet SpA.....	3,725	19,728
Ω BFF Bank SpA.....	6,254	70,591
Biesse SpA.....	2,760	37,195
BPER Banca.....	148,501	513,859
Brembo SpA.....	20,309	287,467
Brunello Cucinelli SpA.....	4,707	397,979
Buzzi SpA.....	13,612	386,815
Cairo Communication SpA.....	12,430	23,825
Ω Carel Industries SpA.....	5,206	149,008
Cementir Holding NV.....	6,965	65,736
* CIR SpA-Compagnie Industriali.....	101,938	45,362
Credito Emiliano SpA.....	13,446	114,951
d'Amico International Shipping SA.....	14,895	61,721
Danieli & C Officine Meccaniche SpA.....	6,860	131,844
Danieli & C Officine Meccaniche SpA.....	1,875	46,386
Datalogic SpA.....	2,601	19,349
De' Longhi SpA.....	8,889	225,554
# Digital Bros SpA.....	371	5,734

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Ω doValue SpA.....	7,910	\$ 39,514
El.En. SpA.....	6,127	72,790
Elica SpA.....	3,365	9,498
Emak SpA.....	17,016	19,731
Ω Enav SpA.....	24,013	103,254
ERG SpA.....	3,659	105,180
Esprinet SpA.....	3,078	18,103
* Eurotech SpA.....	5,018	17,033
Fila SpA.....	1,845	16,432
* Fincantieri SpA.....	58,307	33,461
FNM SpA.....	21,790	10,282
* Garofalo Health Care SpA.....	3,478	15,911
* Geox SpA.....	8,460	7,672
GPI SpA.....	785	9,444
Gruppo MutuiOnline SpA.....	3,819	136,742
Hera SpA.....	110,093	341,845
IMMSI SpA.....	26,564	14,051
Interpump Group SpA.....	9,210	501,105
Iren SpA.....	72,748	147,424
Italgas SpA.....	62,966	370,986
Italmobiliare SpA.....	1,795	49,336
* Iveco Group NV.....	28,906	274,161
IVS Group SA.....	4,434	24,363
* KME Group SpA.....	33,394	36,518
Leonardo SpA.....	54,790	741,822
LU-VE SpA.....	909	29,411
# Maire Tecnimont SpA.....	20,289	83,358
#*†† Mariella Burani Fashion Group SpA.....	422	0
MFE-MediaForEurope NV, Class A.....	131,154	69,390
# MFE-MediaForEurope NV, Class B.....	41,897	32,323
* Newlat Food SpA.....	1,779	12,022
Openjobmetis SpA agenzia per il lavoro.....	845	7,955
Orsero SpA.....	1,122	15,822
Ω OVS SpA.....	36,563	100,472
Pharmanutra SpA.....	513	32,767
Piaggio & C SpA.....	22,030	86,625
Ω Piovan SpA.....	1,011	10,627
Ω Pirelli & C SpA.....	49,089	261,694
Ω RAI Way SpA.....	12,339	70,279
Reply SpA.....	3,638	394,131
Rizzoli Corriere Della Sera Mediagroup SpA.....	22,611	17,891
* Sabaf SpA.....	1,277	24,898
SAES Getters SpA.....	534	17,152
* Safilo Group SpA.....	25,816	32,920
Salvatore Ferragamo SpA.....	4,286	69,800
Sanlorenzo SpA/Ameglia.....	1,680	65,253
Saras SpA.....	96,405	137,862
Sesa SpA.....	768	89,983
* Sogefi SpA.....	8,720	12,498
SOL SpA.....	4,883	137,880
* Somec SpA.....	249	8,470
Spaxs SpA.....	8,205	56,112
Tamburi Investment Partners SpA.....	14,648	142,125
Ω Technogym SpA.....	19,877	183,365
* Technoprobe SpA.....	15,305	139,953
* Telecom Italia SpA.....	1,067,759	307,804
* Tod's SpA.....	489	22,207
TXT e-solutions SpA.....	923	22,121
#Ω Unieuro SpA.....	2,055	21,929

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Unipol Gruppo SpA.....	49,828	\$ 277,427
UnipolSai Assicurazioni SpA.....	40,321	103,615
# Webuild SpA.....	21,276	41,650
WiiT SpA.....	741	15,718
Zignago Vetro SpA.....	4,325	77,492
TOTAL ITALY.....		<u>12,001,540</u>
JAPAN — (23.0%)		
&Do Holdings Co. Ltd.....	600	4,652
77 Bank Ltd.....	7,100	151,291
A&D HOLON Holdings Co. Ltd.....	3,000	39,729
* Access Co. Ltd.....	1,400	8,951
Achilles Corp.....	1,800	19,274
Adastria Co. Ltd.....	1,840	37,503
ADEKA Corp.....	10,300	208,831
Ad-sol Nissin Corp.....	1,200	14,102
Adtec Plasma Technology Co. Ltd.....	800	9,169
Advan Group Co. Ltd.....	3,100	21,647
Advance Create Co. Ltd.....	1,400	12,158
Adventure, Inc.....	300	19,528
Aeon Delight Co. Ltd.....	2,100	43,516
Aeon Fantasy Co. Ltd.....	800	16,026
AEON Financial Service Co. Ltd.....	15,200	136,577
Aeon Hokkaido Corp.....	4,800	29,187
Aeon Kyushu Co. Ltd.....	800	13,535
# Aeria, Inc.....	2,100	6,179
AFC-HD AMS Life Science Co. Ltd.....	1,400	8,490
Agro-Kanesho Co. Ltd.....	900	9,530
Ahresty Corp.....	2,700	13,856
Ai Holdings Corp.....	3,800	59,914
Aica Kogyo Co. Ltd.....	5,500	130,686
Aichi Corp.....	5,600	35,362
Aichi Financial Group, Inc.....	5,796	100,052
Aichi Steel Corp.....	1,500	39,415
Aichi Tokei Denki Co. Ltd.....	900	9,977
Aida Engineering Ltd.....	6,800	48,591
Aiful Corp.....	43,200	108,557
Ain Holdings, Inc.....	2,800	99,556
Aiphone Co. Ltd.....	1,800	31,690
Airport Facilities Co. Ltd.....	3,500	13,863
Airtech Japan Ltd.....	1,000	8,937
Airtrip Corp.....	1,800	32,785
Aisan Industry Co. Ltd.....	6,170	51,046
AIT Corp.....	1,200	15,721
Aizawa Securities Group Co. Ltd.....	5,200	30,311
Ajjs Co. Ltd.....	800	13,441
Akatsuki Corp.....	3,500	9,472
Akatsuki, Inc.....	1,100	16,355
* Akebono Brake Industry Co. Ltd.....	14,000	14,386
Akita Bank Ltd.....	2,400	31,069
Albis Co. Ltd.....	800	13,846
Alconix Corp.....	2,600	26,270
Alinco, Inc.....	2,200	16,908
Alleanza Holdings Co. Ltd.....	1,400	9,967
* Allied Architects, Inc.....	2,200	6,076
* Allied Telesis Holdings KK.....	18,800	16,660
Alpen Co. Ltd.....	2,400	33,323
Alpha Corp.....	500	4,475
Alps Alpine Co. Ltd.....	23,000	203,296

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,000	\$ 22,116
	2,310	45,913
	7,200	163,613
	300	7,152
	1,600	19,788
	1,800	36,541
	5,900	48,706
#*	12,200	8,585
	11,000	48,933
	19,100	150,387
	500	6,334
	5,300	34,286
	5,900	53,884
	3,200	22,448
#	7,000	143,960
	1,800	5,834
	2,600	18,744
	1,800	62,281
#	2,000	42,619
	3,300	38,010
	4,600	80,263
#	1,670	4,381
	10,200	136,928
	1,000	19,107
	2,000	49,313
	4,000	30,610
	2,800	38,919
#	900	5,973
	1,000	5,502
*	1,300	9,235
	4,000	159,037
	1,600	14,121
	6,600	41,794
	1,200	20,742
	1,700	7,861
	1,100	6,498
	1,400	43,428
	1,300	31,911
	700	3,193
	4,100	18,270
	3,300	36,230
	3,200	44,648
	400	8,498
#*	4,000	12,239
	900	11,325
	8,800	96,627
	2,800	29,786
	1,300	8,236
	4,000	42,210
	4,200	63,552
	2,600	69,445
#*	1,900	16,656
	4,900	67,375
	5,100	52,474
	2,000	31,785
#	1,300	35,668
	2,500	32,089
	7,000	50,109
#	600	7,389

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	600	\$ 23,010
	400	13,206
	1,400	66,322
	4,200	41,069
	9,800	49,239
	6,600	68,191
	10,200	133,267
#*	900	26,961
#	8,800	66,104
	3,000	63,405
#	1,000	8,439
	1,100	16,505
	1,300	8,001
#	4,900	13,860
	1,500	9,856
	1,300	18,996
#	5,284	40,993
	5,400	28,584
	1,800	28,610
	800	17,120
	500	18,023
	1,300	86,044
	1,700	20,598
	2,600	33,047
	1,000	12,484
	600	12,459
#	2,000	13,147
	2,600	15,174
#	1,100	9,720
	5,000	42,723
	1,800	28,625
#*	600	9,384
#	5,600	27,059
	1,600	40,243
	3,400	73,795
	1,400	28,824
	900	15,177
#	600	4,441
#	4,200	55,513
	3,100	29,852
	7,400	34,879
	1,700	24,165
	1,800	16,707
	900	14,406
	4,400	31,052
#*	22,200	53,919
	1,900	32,809
	3,306	58,156
	2,100	43,252
	3,200	24,656
	2,500	40,982
#	1,400	13,655
	700	10,122
	19,000	127,597
*	24,000	166,548
	5,200	45,076
	2,000	9,852
	1,000	7,828
	6,400	25,987

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	27,800	\$181,694
	5,600	85,169
	400	12,037
	3,800	19,789
	1,500	20,782
	9,700	34,929
	8,600	40,258
#	9,200	136,611
	2,200	26,524
	4,560	17,964
	2,900	41,232
*	8,200	9,172
	800	9,750
	2,600	16,682
	2,800	24,141
	3,048	35,176
	2,600	25,354
	11,900	91,036
	3,100	76,584
	1,700	24,207
	1,800	26,249
	1,200	9,653
#*	1,400	12,724
	1,400	34,772
	5,000	26,496
	1,200	10,204
	7,300	41,328
	1,300	6,275
	3,300	51,692
	3,400	22,988
	20,000	185,331
	1,500	31,398
	900	4,769
	5,500	20,600
	3,900	167,203
	2,400	13,009
	2,200	84,892
	1,400	39,143
	900	9,114
	1,000	37,718
	1,100	12,008
	2,500	17,137
	8,200	165,636
	1,400	23,097
	2,800	10,258
	3,900	42,550
#	1,200	34,491
	800	33,969
	4,200	23,395
	3,200	50,076
	9,700	83,388
	5,076	171,072
	4,600	114,987
#	3,200	14,263
	500	4,915
	1,000	4,780
	1,450	23,871
	1,600	35,320
	4,300	43,835

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,700	\$207,364
	12,300	104,163
	5,600	34,799
	11,000	134,851
	9,300	183,720
	1,300	30,005
	2,000	30,720
	7,600	172,533
	600	3,701
	10,500	198,205
	1,100	43,531
	1,200	11,792
#	1,900	14,289
	800	10,154
	4,800	121,172
	3,000	16,770
	1,600	27,199
	1,200	14,829
	15,400	262,045
	2,900	47,810
	600	10,011
	4,112	64,575
	6,200	200,234
#	2,400	8,379
	4,800	113,470
	4,400	99,342
	900	32,704
	4,100	50,916
	1,000	35,747
#	1,200	17,945
	800	16,629
	1,800	36,224
	3,100	15,782
#	800	11,362
	10,500	107,964
	2,280	9,299
	4,000	59,355
	1,100	15,973
	4,800	29,780
	3,000	4,600
	3,800	40,325
	2,000	71,071
	1,200	13,838
	3,700	22,970
	6,500	69,966
	2,800	35,165
	4,700	28,148
	4,100	81,040
	1,700	15,378
	1,000	12,474
	1,000	42,825
#	1,400	5,562
	2,800	22,348
	4,600	26,029
	1,000	21,283
	2,400	39,959
	3,400	59,495
	11,800	245,345
	6,500	171,766

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
F&M Co. Ltd.....	1,000	\$ 20,941
FALCO HOLDINGS Co. Ltd.....	1,400	18,507
Fancl Corp.....	5,200	91,071
FCC Co. Ltd.....	4,400	57,674
#* FDK Corp.....	2,600	16,190
Feed One Co. Ltd.....	3,920	21,163
Ferrotec Holdings Corp.....	6,400	154,856
Fibergate, Inc.....	1,100	10,875
FIDEA Holdings Co. Ltd.....	3,050	31,944
Financial Partners Group Co. Ltd.....	3,600	34,751
FINDEX, Inc.....	1,700	7,406
First Bank of Toyama Ltd.....	4,700	25,077
First Juken Co. Ltd.....	900	7,046
Fixstars Corp.....	3,000	29,358
FJ Next Holdings Co. Ltd.....	3,100	22,701
Focus Systems Corp.....	1,700	12,355
Food & Life Cos. Ltd.....	6,000	118,061
Forum Engineering, Inc.....	1,200	10,861
Foster Electric Co. Ltd.....	3,400	21,642
FP Corp.....	5,300	111,709
France Bed Holdings Co. Ltd.....	3,800	31,916
#* FreakOut Holdings, Inc.....	800	7,205
Freebit Co. Ltd.....	2,000	16,601
Freund Corp.....	1,700	8,008
F-Tech, Inc.....	1,600	10,260
FTGroup Co. Ltd.....	1,100	8,280
Fudo Tetra Corp.....	1,930	25,675
Fuji Corp.....	10,200	186,751
Fuji Corp.....	1,600	19,668
Fuji Corp. Ltd.....	5,200	25,577
Fuji Kosan Co. Ltd.....	1,000	11,808
Fuji Kyuko Co. Ltd.....	2,800	111,719
Fuji Media Holdings, Inc.....	3,400	37,647
Fuji Oil Co. Ltd.....	8,300	17,472
Fuji Oil Holdings, Inc.....	5,400	76,185
Fuji Pharma Co. Ltd.....	2,000	16,424
Fuji Seal International, Inc.....	6,000	67,201
Fuji Soft, Inc.....	1,200	39,982
Fujiibo Holdings, Inc.....	1,500	39,734
Fujicco Co. Ltd.....	2,800	37,248
Fujikura Composites, Inc.....	4,200	29,310
Fujikura Kasei Co. Ltd.....	4,200	13,658
Fujikura Ltd.....	19,400	162,207
Fujimi, Inc.....	6,000	145,498
Fujimori Kogyo Co. Ltd.....	1,400	35,202
Fujiya Co. Ltd.....	1,700	28,615
FuKoKu Co. Ltd.....	1,200	13,529
Fukuda Corp.....	1,000	35,060
Fukuda Denshi Co. Ltd.....	2,800	88,762
Fukui Bank Ltd.....	2,700	30,130
Fukui Computer Holdings, Inc.....	1,900	35,071
Fukushima Galilei Co. Ltd.....	1,600	56,789
Fukuyama Transporting Co. Ltd.....	2,500	70,659
FULLCAST Holdings Co. Ltd.....	1,600	25,900
Fumakilla Ltd.....	1,500	12,491
Funai Soken Holdings, Inc.....	4,760	88,371
Furukawa Battery Co. Ltd.....	2,400	17,171
Furukawa Co. Ltd.....	4,100	47,080
Furukawa Electric Co. Ltd.....	8,000	153,597

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,500	\$ 31,781
#	400	31,097
	1,400	14,544
	2,000	63,065
	1,100	15,964
	5,300	18,510
	8,700	38,292
	4,100	44,728
	1,300	107,275
	4,000	35,198
*	1,200	11,025
	4,500	28,209
	1,000	14,699
	2,000	13,182
	800	25,833
	1,000	35,394
	2,300	31,906
	1,200	18,996
	1,200	17,729
	1,300	22,304
	2,200	36,353
	5,400	111,104
	600	49,755
	4,400	22,577
	400	8,565
	700	13,901
	1,600	44,854
	2,590	35,176
#	1,000	5,515
	1,800	10,599
	8,100	35,803
	1,700	32,829
	9,000	181,098
	1,000	14,557
	3,300	42,961
	700	15,138
	4,700	92,250
	47,600	201,460
	2,200	69,169
	7,100	140,179
	11,700	125,935
	400	6,932
	42,902	221,037
	1,400	15,180
	1,000	22,635
	600	12,658
	800	13,249
#	1,000	39,436
	1,600	41,654
	2,200	60,806
	800	5,983
	4,200	143,668
	2,100	33,046
	2,400	25,750
	2,500	14,887
	1,400	11,925
	17,510	140,095
	6,200	105,020
	3,200	89,413

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,500	\$ 59,603
#*	1,000	6,220
	2,400	38,005
	3,300	27,493
	1,400	80,026
	1,200	14,921
#	1,100	17,325
	800	44,870
	34,000	210,281
	2,000	11,388
	6,100	16,438
	4,200	27,449
	3,600	115,045
	20,400	134,419
	1,000	10,892
	1,700	21,583
	800	19,313
	2,400	52,581
	1,200	21,181
*	19,500	90,943
	2,400	41,044
	1,200	11,873
	3,300	20,549
	2,400	81,588
	14,600	88,540
	2,800	36,977
	15,600	139,675
	400	3,576
*	18,900	115,240
	1,800	11,694
	2,800	36,670
	4,000	23,539
	2,670	29,428
	5,300	39,427
	2,900	171,080
	6,600	85,342
	2,000	49,715
	1,300	15,574
*	2,300	5,260
	1,800	41,556
	2,200	12,603
	3,300	23,740
	24,900	83,234
	3,400	51,169
	2,800	14,021
	26,800	50,978
	700	10,072
	8,700	32,796
#	1,100	5,597
	3,100	30,017
	7,100	33,333
#	1,500	29,931
	1,950	18,487
	500	6,009
	4,000	85,110
	5,100	29,917
	8,900	57,471
	2,100	8,967
	1,700	31,086

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,700	\$ 12,119
	901	3,944
#	1,200	10,427
	1,100	17,651
	6,400	142,168
#	1,700	18,329
	5,800	135,203
	1,600	16,883
*	800	14,935
	3,000	30,443
	1,600	18,799
	3,900	66,173
	800	28,371
	9,744	94,888
	2,400	28,601
	7,200	63,639
	5,900	70,497
	1,700	40,851
	1,600	12,558
#	1,200	11,072
	1,400	13,146
	400	6,425
	1,000	11,623
	3,200	88,929
	900	12,077
	2,200	24,401
	500	28,698
	2,500	22,113
	1,400	16,110
	4,400	42,496
#*	6,200	21,262
	3,600	27,864
	1,700	16,449
	5,500	53,990
	900	34,321
	17,000	86,271
	4,500	37,271
	2,900	33,354
	1,300	13,264
*	300	1,688
	500	18,177
	25,300	178,705
	3,700	93,233
#	5,148	17,088
	2,400	47,676
	2,800	102,727
*	300	3,607
	6,700	87,599
	2,299	10,469
	4,400	89,367
	3,000	16,484
*	19,200	32,831
	1,700	21,168
	7,700	95,229
#	2,900	10,201
*	500	9,852
	1,100	10,104
	8,700	60,961
	8,700	153,845

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,570	\$ 24,651
	3,700	127,170
	900	6,938
	1,600	52,040
	1,000	17,889
	9,300	78,984
	1,700	35,413
	1,600	27,562
	5,400	24,303
	5,200	44,145
	1,200	11,558
	2,000	36,503
	3,500	83,389
	4,100	17,591
	5,700	195,510
	1,100	22,344
*	800	29,717
#	2,110	6,272
	1,700	42,171
#	1,600	21,457
	2,500	17,851
#	1,200	20,144
#	1,100	15,006
	2,200	9,012
#*	1,100	9,653
	2,600	30,971
	3,400	48,913
	5,800	67,187
	6,800	15,649
	600	22,503
	1,900	25,139
	3,700	15,008
	3,600	89,042
	5,000	142,305
	23,070	76,147
	2,300	38,236
	400	9,701
	1,800	80,633
	1,300	28,982
	2,700	67,226
	1,100	18,116
#	4,000	19,876
	1,800	55,260
	3,600	37,759
	3,200	30,084
	800	18,624
	1,800	5,918
	4,200	74,077
	11,100	97,366
	6,500	191,514
	1,800	18,337
	9,505	139,434
	500	10,544
	1,000	10,186
	3,600	24,046
*	900	13,125
#*	3,100	4,017
	700	27,316
	2,700	30,693

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Katitas Co. Ltd.....	6,500	\$119,559
Kato Sangyo Co. Ltd.....	2,500	68,595
Kato Works Co. Ltd.....	1,600	12,834
Kawada Technologies, Inc.....	600	24,487
Kawai Musical Instruments Manufacturing Co. Ltd.....	1,300	33,164
KeePer Technical Laboratory Co. Ltd.....	1,600	70,684
Keihanshin Building Co. Ltd.....	4,100	36,463
KEIWA, Inc.....	1,600	12,508
Keiyo Bank Ltd.....	16,700	70,107
Keiyo Co. Ltd.....	6,700	40,257
Kenko Mayonnaise Co. Ltd.....	2,000	18,530
KeyHolder, Inc.....	1,600	11,408
KFC Holdings Japan Ltd.....	1,900	39,740
KH Neochem Co. Ltd.....	4,500	73,659
Kibun Foods, Inc.....	1,500	11,404
Kimura Chemical Plants Co. Ltd.....	3,300	17,006
King Jim Co. Ltd.....	3,000	18,690
Kintetsu Department Store Co. Ltd.....	1,200	20,680
Kissei Pharmaceutical Co. Ltd.....	3,100	65,634
Ki-Star Real Estate Co. Ltd.....	1,100	40,108
Kitagawa Corp.....	1,600	13,342
Kita-Nippon Bank Ltd.....	1,000	15,293
Kitano Construction Corp.....	700	15,187
Kitanotatsujin Corp.....	2,700	4,599
Kitz Corp.....	7,900	58,793
Kiyo Bank Ltd.....	7,900	84,831
* KNT-CT Holdings Co. Ltd.....	900	9,107
Koa Corp.....	4,700	58,198
Koatsu Gas Kogyo Co. Ltd.....	3,600	19,616
* Kobe Electric Railway Co. Ltd.....	899	19,315
Kohnan Shoji Co. Ltd.....	2,700	66,096
Kohsoku Corp.....	1,300	19,552
Koike Sanso Kogyo Co. Ltd.....	400	10,587
# Kojima Co. Ltd.....	5,300	24,686
Kokuyo Co. Ltd.....	10,800	173,258
Komatsu Matere Co. Ltd.....	4,200	22,142
Komatsu Wall Industry Co. Ltd.....	1,200	24,341
KOMEDA Holdings Co. Ltd.....	5,200	100,784
Komehyo Holdings Co. Ltd.....	800	26,721
Komeri Co. Ltd.....	3,600	75,457
Komori Corp.....	4,700	36,654
Konaka Co. Ltd.....	1,760	5,001
Kondotec, Inc.....	2,900	24,650
Konica Minolta, Inc.....	53,700	199,047
Konishi Co. Ltd.....	4,000	64,175
Konoike Transport Co. Ltd.....	2,900	36,356
# Konoshima Chemical Co. Ltd.....	800	9,256
Kosaido Holdings Co. Ltd.....	1,900	29,606
Koshidaka Holdings Co. Ltd.....	5,700	47,441
Kotobuki Spirits Co. Ltd.....	1,300	98,949
# Kotobukiya Co. Ltd.....	600	9,996
Kozo Keikaku Engineering, Inc.....	500	12,111
KPP Group Holdings Co. Ltd.....	3,900	17,398
Krosaki Harima Corp.....	800	61,096
KRS Corp.....	2,000	13,216
K's Holdings Corp.....	21,700	199,169
KU Holdings Co. Ltd.....	2,400	20,866
* Kufu Co., Inc.....	2,600	7,549
Kumagai Gumi Co. Ltd.....	4,300	97,388

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,467	\$ 78,596
	1,800	29,725
	2,000	119,574
	2,000	34,449
	1,000	6,694
	1,500	86,128
	2,000	70,871
#	1,800	5,803
	900	20,485
	2,900	43,648
	1,600	20,111
	3,800	48,792
	2,600	14,109
	1,500	39,597
	4,500	56,110
	3,900	152,838
	5,000	18,615
#	5,600	14,109
	900	3,792
	5,300	152,844
	45,900	223,438
	500	16,481
	2,400	12,683
	900	12,522
	3,100	19,570
#*	25,200	54,319
	2,300	57,695
	8,200	17,671
	1,600	18,572
#	1,600	8,890
#	3,900	11,766
	4,700	77,568
	2,500	39,328
#	1,600	19,785
	700	13,427
*	2,200	45,121
	6,200	178,036
	4,699	196,944
	5,600	31,192
	2,800	61,890
#	2,100	22,597
	2,400	19,904
	2,800	112,256
	1,100	31,536
	5,600	56,223
	10,000	128,595
	1,500	27,968
	1,800	38,203
	1,900	16,126
	2,600	28,143
	5,853	101,519
	7,200	170,648
	1,400	26,283
#	1,200	15,470
#	11,600	43,101
	800	132,861
#	400	965
	1,400	20,833
	1,600	46,565

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,300	\$ 16,317
#	600	5,065
	2,125	34,831
	3,400	18,071
	16,500	93,232
#	700	6,264
	4,000	74,929
	5,200	59,074
	1,200	23,518
	8,900	70,632
	2,100	52,251
*	900	8,596
	3,300	16,178
	2,400	6,500
	800	14,196
*	1,500	10,791
	2,100	62,852
	5,400	74,391
	4,600	68,569
	1,400	15,205
#	1,700	7,865
	3,400	67,641
	5,000	34,522
	9,100	165,896
	1,200	13,955
	4,100	19,702
	900	20,222
#	1,500	17,481
	7,200	129,142
*	700	7,860
	3,600	46,421
	3,600	57,424
	1,100	12,526
	5,900	23,576
	2,700	9,676
	3,000	107,943
	1,900	12,756
	2,319	48,525
	1,800	18,647
#	1,200	14,294
	700	14,705
#	1,100	11,980
	11,100	142,501
	14,600	49,627
	2,800	33,268
	4,800	46,650
	3,900	8,913
	1,200	40,662
	10,500	28,745
	5,000	29,251
	1,000	19,404
	4,000	35,985
	6,400	160,762
	5,200	92,953
	6,500	27,986
	4,300	56,291
	1,100	41,648
	1,900	50,629
	2,300	27,970

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,700	\$ 85,575
	1,800	36,103
	9,400	31,570
#	1,100	20,594
	7,000	165,458
	2,100	53,556
	4,400	41,656
	4,400	83,109
	900	27,977
	2,000	36,962
	1,100	8,044
	3,000	103,027
	600	8,869
	2,000	52,431
	2,600	60,459
*	3,200	33,672
	3,900	8,706
	17,100	66,647
	3,600	88,144
#	1,100	9,231
	4,700	152,571
	5,000	168,402
	900	13,281
	3,900	42,529
	2,600	22,262
	1,500	38,491
#	1,200	4,820
	900	22,525
	4,600	19,616
	1,600	10,075
	4,700	37,141
	1,000	20,368
	5,800	72,325
	4,100	72,383
#	1,100	7,626
	1,500	40,531
	2,100	27,850
	2,100	30,621
	12,200	209,765
	1,600	24,374
	800	40,304
	700	13,670
	3,300	12,355
	700	8,066
	600	13,079
	9,300	214,285
	200	7,961
#	3,500	22,556
#	7,996	30,833
	600	12,716
	4,000	73,281
	1,400	19,336
	900	20,553
	8,600	113,400
	9,700	213,128
	3,800	28,274
	1,000	11,963
#*	6,200	10,475
#	6,300	165,474

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* NexTone, Inc.....	500	\$ 7,142
NF Holdings Corp.....	600	5,195
NHK Spring Co. Ltd.....	25,100	201,118
Nice Corp.....	1,300	14,305
# Nichia Steel Works Ltd.....	4,000	9,039
Nichias Corp.....	6,700	137,742
Nichiban Co. Ltd.....	1,500	21,407
Nichicon Corp.....	5,900	58,359
Nichiden Corp.....	1,800	31,092
Nichiha Corp.....	3,300	75,917
Nichireki Co. Ltd.....	3,400	51,733
Nichirin Co. Ltd.....	1,430	29,175
Nihon Chouzai Co. Ltd.....	1,400	11,858
Nihon Dempa Kogyo Co. Ltd.....	2,700	22,913
Nihon Dengi Co. Ltd.....	600	19,079
Nihon Denkei Co. Ltd.....	1,050	15,778
Nihon Flush Co. Ltd.....	3,200	21,814
# Nihon House Holdings Co. Ltd.....	5,600	14,585
Nihon Kagaku Sangyo Co. Ltd.....	1,900	15,101
Nihon Kohden Corp.....	2,500	65,899
Nihon Nohyaku Co. Ltd.....	6,100	31,848
Nihon Parkerizing Co. Ltd.....	11,000	86,038
Nihon Plast Co. Ltd.....	1,700	5,518
Nihon Tokushu Toryo Co. Ltd.....	1,400	11,150
Nihon Trim Co. Ltd.....	400	9,144
#* Nihon Yamamura Glass Co. Ltd.....	800	6,555
Nikkiso Co. Ltd.....	6,200	39,531
Nikko Co. Ltd.....	4,200	20,305
Nikkon Holdings Co. Ltd.....	6,900	145,034
Nippon Corp.....	7,000	91,827
Nippon Air Conditioning Services Co. Ltd.....	4,600	25,624
Nippon Aqua Co. Ltd.....	1,700	10,816
Nippon Beet Sugar Manufacturing Co. Ltd.....	1,800	24,675
Nippon Carbide Industries Co., Inc.....	1,100	11,756
Nippon Carbon Co. Ltd.....	1,200	36,390
Nippon Chemical Industrial Co. Ltd.....	1,300	17,916
* Nippon Chemi-Con Corp.....	2,900	29,178
* Nippon Coke & Engineering Co. Ltd.....	32,300	25,233
Nippon Concept Corp.....	700	9,707
* Nippon Concrete Industries Co. Ltd.....	8,400	19,934
Nippon Denko Co. Ltd.....	15,100	30,726
Nippon Densetsu Kogyo Co. Ltd.....	4,700	71,067
Nippon Electric Glass Co. Ltd.....	11,400	207,066
Nippon Fine Chemical Co. Ltd.....	1,900	39,115
Nippon Gas Co. Ltd.....	11,500	169,229
Nippon Hume Corp.....	3,300	17,691
Nippon Kayaku Co. Ltd.....	14,600	134,745
Nippon Kodoshi Corp.....	400	5,995
Nippon Light Metal Holdings Co. Ltd.....	5,480	58,513
* Nippon Paper Industries Co. Ltd.....	13,100	127,313
# Nippon Parking Development Co. Ltd.....	23,500	35,415
Nippon Pillar Packing Co. Ltd.....	2,000	62,678
Nippon Piston Ring Co. Ltd.....	700	8,423
Nippon Rietec Co. Ltd.....	1,500	15,023
Nippon Road Co. Ltd.....	800	54,116
Nippon Seiki Co. Ltd.....	5,800	40,611
Nippon Seisen Co. Ltd.....	300	10,093
Nippon Sharyo Ltd.....	1,200	17,167
* Nippon Sheet Glass Co. Ltd.....	12,000	54,699

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Shokubai Co. Ltd.....	4,200	\$161,686
Nippon Signal Company Ltd.....	7,000	50,177
Nippon Soda Co. Ltd.....	2,800	105,286
Nippon Thompson Co. Ltd.....	6,500	26,298
Nippon Yakin Kogyo Co. Ltd.....	1,660	50,917
Nipro Corp.....	17,500	127,064
Nishikawa Rubber Co. Ltd.....	1,900	19,319
Nishimatsu Construction Co. Ltd.....	3,200	83,361
Nishimatsuya Chain Co. Ltd.....	3,400	40,837
Nishimoto Co. Ltd.....	700	23,213
Nishi-Nippon Financial Holdings, Inc.....	15,100	160,851
Nishi-Nippon Railroad Co. Ltd.....	7,200	130,049
Nishio Holdings Co. Ltd.....	2,600	66,059
Nissan Shatai Co. Ltd.....	13,100	83,476
Nissei ASB Machine Co. Ltd.....	1,000	28,854
Nissei Plastic Industrial Co. Ltd.....	1,400	9,941
Nissha Co. Ltd.....	4,900	59,277
Nisshin Group Holdings Co. Ltd.....	5,400	19,754
Nisshin Oilio Group Ltd.....	3,100	83,211
Nisshinbo Holdings, Inc.....	17,536	150,707
Nissin Corp.....	2,200	40,641
Nisso Corp.....	2,300	14,223
Nissui Corp.....	35,600	169,538
Nitta Corp.....	2,600	59,395
# Nitta Gelatin, Inc.....	2,000	10,618
Nittetsu Mining Co. Ltd.....	1,600	57,252
Nitto Boseki Co. Ltd.....	3,000	58,581
Nitto Fuji Flour Milling Co. Ltd.....	400	13,789
Nitto Kogyo Corp.....	3,700	94,671
Nitto Kohki Co. Ltd.....	1,300	17,695
Nitto Seiko Co. Ltd.....	6,200	26,415
Nittoc Construction Co. Ltd.....	3,500	28,232
NJS Co. Ltd.....	700	14,915
Noda Corp.....	800	6,680
Noevir Holdings Co. Ltd.....	1,600	60,983
Nohmi Bosai Ltd.....	2,800	33,995
Nojima Corp.....	6,700	65,400
NOK Corp.....	4,800	72,276
Nomura Micro Science Co. Ltd.....	700	31,025
Noritake Co. Ltd.....	1,400	54,596
Noritsu Koki Co. Ltd.....	2,900	50,288
Noritz Corp.....	4,000	49,114
North Pacific Bank Ltd.....	32,300	70,553
NS Tool Co. Ltd.....	2,000	15,932
NS United Kaiun Kaisha Ltd.....	800	21,535
NSD Co. Ltd.....	6,860	134,365
NSW, Inc.....	1,200	20,963
NTN Corp.....	51,500	115,718
Obara Group, Inc.....	1,600	46,741
Oenon Holdings, Inc.....	5,000	12,306
Ogaki Kyoritsu Bank Ltd.....	4,200	57,837
Ohara, Inc.....	700	6,916
# Ohashi Technica, Inc.....	1,700	19,086
Ohba Co. Ltd.....	1,400	8,925
Ohmoto Gumi Co. Ltd.....	300	15,626
Ohsho Food Service Corp.....	1,800	85,703
Oiles Corp.....	2,973	40,527
#* Oisix ra daichi, Inc.....	4,300	70,691
Oita Bank Ltd.....	1,600	27,632

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Okabe Co. Ltd.....	4,000	\$ 20,365
Okamoto Industries, Inc.....	1,200	33,364
Okamoto Machine Tool Works Ltd.....	700	28,260
Okamura Corp.....	7,900	113,355
Okasan Securities Group, Inc.....	19,900	79,290
Oki Electric Industry Co. Ltd.....	8,400	53,067
Okinawa Cellular Telephone Co.....	2,500	52,813
* Okinawa Electric Power Co., Inc.....	5,325	43,200
Okinawa Financial Group, Inc.....	2,860	45,025
OKUMA Corp.....	3,100	157,264
Okumura Corp.....	3,500	104,679
Okura Industrial Co. Ltd.....	1,400	23,558
Okuwa Co. Ltd.....	3,000	18,368
Onoken Co. Ltd.....	2,900	34,672
Onward Holdings Co. Ltd.....	12,700	51,249
Ootoya Holdings Co. Ltd.....	700	20,575
Open Up Group, Inc.....	7,200	112,934
Optex Group Co. Ltd.....	3,800	49,864
* Optim Corp.....	1,200	8,246
Optorun Co. Ltd.....	3,600	59,776
# Orchestra Holdings, Inc.....	700	5,984
Organo Corp.....	3,200	92,747
Orient Corp.....	4,810	37,637
Oriental Shiraishi Corp.....	13,900	30,406
# Origin Co. Ltd.....	600	5,530
Oro Co. Ltd.....	700	9,245
Osaka Organic Chemical Industry Ltd.....	1,800	33,394
Osaka Soda Co. Ltd.....	1,400	57,015
Osaka Steel Co. Ltd.....	1,500	17,317
# OSAKA Titanium Technologies Co. Ltd.....	1,500	37,863
Osaki Electric Co. Ltd.....	6,000	24,201
OSG Corp.....	10,600	141,288
OUG Holdings, Inc.....	500	8,649
Outsourcing, Inc.....	14,200	145,277
#* Oxide Corp.....	1,000	24,707
Oyo Corp.....	2,700	49,977
# Ozu Corp.....	600	6,706
Pacific Industrial Co. Ltd.....	6,100	58,717
* Pacific Metals Co. Ltd.....	2,400	28,083
Pack Corp.....	1,400	32,710
PAL GROUP Holdings Co. Ltd.....	3,100	90,976
PALTAC Corp.....	700	23,519
Paramount Bed Holdings Co. Ltd.....	5,200	85,174
* Park24 Co. Ltd.....	4,600	60,686
Parker Corp.....	2,400	12,481
Pasona Group, Inc.....	2,200	26,073
Pegasus Co. Ltd.....	2,600	10,474
Penta-Ocean Construction Co. Ltd.....	30,700	166,637
People Dreams & Technologies Group Co. Ltd.....	900	11,335
* PeptiDream, Inc.....	6,100	77,655
PHC Holdings Corp.....	1,000	10,605
* PIA Corp.....	800	19,021
Pickles Holdings Co. Ltd.....	2,400	21,099
Pigeon Corp.....	15,000	202,599
Pilot Corp.....	3,800	125,218
Piolax, Inc.....	2,300	35,833
Plus Alpha Consulting Co. Ltd.....	1,900	37,416
Pole To Win Holdings, Inc.....	5,100	24,167
Premium Group Co. Ltd.....	4,800	60,592

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	400	\$ 7,690
	9,000	40,318
#	2,400	34,176
	15,500	63,252
	3,000	46,768
	3,104	46,261
	2,300	17,105
#	900	8,653
	4,200	37,616
	3,600	20,115
#	2,600	8,585
	1,400	14,719
	2,600	31,018
	2,200	37,713
	2,900	14,563
	4,700	68,085
	4,600	47,135
*	3,500	34,589
#*	4,800	23,847
	1,400	14,985
	800	12,101
	371	7,870
	2,800	38,666
	1,600	10,247
	25,300	161,140
#*	4,600	48,587
	400	13,444
	11,500	181,834
	2,800	46,743
	3,200	34,899
	2,000	20,442
	1,500	46,510
	1,200	8,974
#*	1,500	6,256
	1,300	30,518
	1,500	56,750
	5,600	26,977
	2,200	32,136
	1,400	21,958
	15,100	27,935
	700	15,815
	2,100	22,143
	1,700	15,839
	2,000	57,020
	1,800	45,153
	1,100	86,036
	28,400	113,682
	2,400	51,481
	3,200	66,596
	2,300	36,678
	2,400	75,973
	2,300	54,261
	1,000	25,804
	3,250	23,255
	1,000	5,238
	2,800	41,086
	2,200	30,710
	600	21,958
	1,700	63,914

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,200	\$ 44,822
#	1,700	12,932
	7,300	37,453
#	900	33,741
	2,800	44,727
	2,200	35,386
	2,700	33,001
	2,500	82,858
	6,600	75,155
	1,300	14,030
	5,000	91,789
	16,200	104,863
	2,400	245,204
	5,000	54,332
	2,900	12,831
	600	16,134
	4,000	19,399
	2,800	18,948
	4,400	152,580
	5,400	32,787
	1,200	10,536
	800	8,332
	2,000	30,553
	600	12,768
	400	1,833
	1,600	48,700
	1,000	50,722
	3,300	51,383
	2,500	36,037
	1,900	38,170
	2,600	24,943
	5,800	152,809
	3,000	42,012
	2,600	28,072
	2,600	27,171
	4,300	107,101
	400	5,882
	1,400	25,492
	6,200	23,828
	1,200	9,121
	2,300	54,558
	4,700	32,046
	200	14,975
	1,500	6,447
	1,600	22,672
	5,200	28,311
	4,300	43,692
	3,300	61,007
	800	3,261
	9,000	141,647
#	5,100	88,121
	3,700	58,139
	3,500	11,154
	800	12,889
	12,500	90,484
	2,000	56,420
	29,200	53,664
#*	3,000	8,419
	1,100	10,581

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,800	\$ 80,513
	3,200	6,950
	1,200	60,503
	2,500	79,925
	400	66,957
	1,200	26,044
	2,000	37,018
#	2,800	12,566
	4,699	100,668
	900	6,565
	5,400	35,387
*	16,100	113,422
	4,600	45,876
	3,200	43,801
	2,400	25,853
	1,200	9,248
	1,200	20,131
#	3,300	48,690
	900	39,914
	1,400	32,282
	5,000	49,660
	4,000	31,937
	7,700	77,749
	3,400	30,326
#	500	5,203
	1,000	43,025
	1,500	23,673
	1,700	9,413
	9,600	155,486
	1,600	6,045
	5,100	39,425
	6,000	109,084
	1,400	42,604
	1,700	28,439
	2,000	38,619
	700	7,744
	3,400	31,806
	3,600	38,965
#*	700	6,220
*	2,900	58,552
	1,300	35,860
	3,599	43,673
	2,400	33,204
	5,338	39,289
	1,300	14,640
	20,600	86,022
*	600	9,378
	500	9,389
	6,300	133,815
#	3,200	39,765
	3,900	7,055
	3,100	18,782
	5,800	29,667
#	2,300	21,933
	1,800	21,524
	400	28,907
	2,200	4,349
	800	10,796
	6,800	33,379

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,500	\$ 13,108
	9,700	187,713
#	600	3,217
	4,280	33,240
	2,360	25,105
	1,000	12,940
	7,500	28,957
#	1,600	9,094
	1,000	22,696
#*	1,600	41,315
	2,100	22,499
	1,700	23,168
	3,600	15,637
	5,000	62,287
	3,800	78,798
	2,000	32,739
	2,600	14,338
	1,500	32,994
	1,500	18,679
	900	19,008
#	1,100	16,710
	200	14,264
	1,500	22,312
	3,300	34,030
	900	14,593
	4,300	187,144
	2,200	49,029
	21,592	57,280
	4,000	112,304
	18,900	78,340
	5,000	28,798
	900	29,468
	7,300	125,451
	3,700	39,284
	1,500	5,714
	1,500	23,957
	20,500	86,263
	1,100	17,070
	900	26,278
	1,400	9,116
	4,300	59,190
#*	4,400	12,945
	1,800	9,287
	600	10,841
	1,000	13,828
	34,600	66,275
	1,800	13,803
	3,100	74,042
	1,100	14,246
	2,300	19,288
	2,500	48,189
	2,700	24,056
	4,300	47,116
	13,200	103,587
	2,000	62,566
	8,800	183,782
	1,900	11,188
	2,600	77,415
	1,100	9,044

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Taisei Lamick Co. Ltd.....	800	\$ 17,093
Taiyo Holdings Co. Ltd.....	3,000	56,143
Takamatsu Construction Group Co. Ltd.....	2,100	39,886
Takamiya Co. Ltd.....	1,700	6,330
Takaoka Toko Co. Ltd.....	1,200	17,934
Takara & Co. Ltd.....	1,500	24,547
Takara Bio, Inc.....	5,600	68,812
Takara Holdings, Inc.....	18,700	164,568
Takara Standard Co. Ltd.....	3,100	40,615
Takasago International Corp.....	2,100	42,218
Takasago Thermal Engineering Co. Ltd.....	4,800	86,667
Takashimaya Co. Ltd.....	3,500	50,878
# Takasho Co. Ltd.....	1,700	7,916
Takatori Corp.....	400	17,050
Take & Give Needs Co. Ltd.....	1,300	10,981
TAKEBISHI Corp.....	1,400	17,682
Takeuchi Manufacturing Co. Ltd.....	3,400	106,549
# Takisawa Machine Tool Co. Ltd.....	1,100	19,534
Takuma Co. Ltd.....	7,800	85,350
Tama Home Co. Ltd.....	1,900	46,865
Tamron Co. Ltd.....	2,000	63,411
Tamura Corp.....	11,000	47,726
#* Tanaka Chemical Corp.....	1,600	15,419
# Tanseisha Co. Ltd.....	5,900	32,507
Taoka Chemical Co. Ltd.....	1,000	5,320
Tatsuta Electric Wire & Cable Co. Ltd.....	5,200	26,144
Tayca Corp.....	1,900	19,977
Tazmo Co. Ltd.....	1,200	21,098
#* Tbk Co. Ltd.....	2,800	8,554
TDC Soft, Inc.....	2,600	35,601
TechMatrix Corp.....	5,200	57,050
* Techno Horizon Co. Ltd.....	1,400	5,449
Techno Medica Co. Ltd.....	700	10,461
Techno Ryowa Ltd.....	1,500	11,380
Techno Smart Corp.....	700	7,996
Tecnos Japan, Inc.....	2,900	12,863
Teijin Ltd.....	15,400	164,714
Teikoku Electric Manufacturing Co. Ltd.....	2,300	42,805
Teikoku Sen-I Co. Ltd.....	2,900	34,626
Teikoku Tsushin Kogyo Co. Ltd.....	800	9,360
Tekken Corp.....	1,800	25,862
# Temairazu, Inc.....	400	11,101
Tenma Corp.....	2,000	37,117
Tenpos Holdings Co. Ltd.....	700	12,274
Terilogy Holdings.....	1,600	3,716
TESEC Corp.....	700	16,235
Tess Holdings Co. Ltd.....	1,400	5,665
T-Gaia Corp.....	2,100	26,515
TKC Corp.....	2,400	62,404
* TKP Corp.....	1,600	32,005
Toa Corp.....	2,600	18,531
Toa Corp.....	2,400	54,782
TOA ROAD Corp.....	600	20,269
Toagosei Co. Ltd.....	10,300	97,690
Tobishima Corp.....	3,420	33,050
TOC Co. Ltd.....	6,100	26,287
Tocalo Co. Ltd.....	8,200	83,339
Tochigi Bank Ltd.....	12,300	24,693
Toda Corp.....	25,600	142,583

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Toda Kogyo Corp.....	200	\$ 3,074
Toei Co. Ltd.....	300	38,142
Toenec Corp.....	1,400	36,991
Toho Bank Ltd.....	31,300	54,386
Toho Co. Ltd.....	900	17,067
Toho Gas Co. Ltd.....	9,500	177,996
Toho Holdings Co. Ltd.....	5,800	113,087
# Toho Titanium Co. Ltd.....	4,500	64,274
Toho Zinc Co. Ltd.....	1,700	21,187
Tohoku Bank Ltd.....	800	6,056
Tohokushinsha Film Corp.....	1,800	13,225
Tokai Carbon Co. Ltd.....	25,500	226,862
Tokai Corp.....	2,500	33,707
TOKAI Holdings Corp.....	10,700	68,167
Tokai Rika Co. Ltd.....	6,900	109,174
Tokai Tokyo Financial Holdings, Inc.....	25,100	77,380
Token Corp.....	880	46,376
Tokushu Tokai Paper Co. Ltd.....	919	21,851
Tokuyama Corp.....	6,900	118,692
Tokyo Base Co. Ltd.....	2,400	5,764
Tokyo Electron Device Ltd.....	800	57,595
Tokyo Energy & Systems, Inc.....	4,100	28,648
Tokyo Individualized Educational Institute, Inc.....	3,700	12,310
Tokyo Keiki, Inc.....	1,800	16,498
Tokyo Kiraboshi Financial Group, Inc.....	3,024	80,024
# Tokyo Ohka Kogyo Co. Ltd.....	1,000	63,162
# Tokyo Rakutenchi Co. Ltd.....	500	14,468
Tokyo Rope Manufacturing Co. Ltd.....	600	5,444
Tokyo Sangyo Co. Ltd.....	2,700	16,594
Tokyo Seimitsu Co. Ltd.....	3,600	199,413
Tokyo Steel Manufacturing Co. Ltd.....	6,600	79,839
Tokyo Tekko Co. Ltd.....	1,500	36,586
# Tokyo Theatres Co., Inc.....	600	4,746
Tokyotokeiba Co. Ltd.....	1,800	48,768
Tokyu Construction Co. Ltd.....	10,400	56,278
Toli Corp.....	6,000	15,029
Tomato Bank Ltd.....	900	6,957
Tomen Devices Corp.....	400	14,101
Tomoe Corp.....	3,500	13,106
Tomoe Engineering Co. Ltd.....	1,000	20,552
Tomoku Co. Ltd.....	1,500	23,441
TOMONY Holdings, Inc.....	16,800	47,656
Tomy Co. Ltd.....	10,417	140,928
Tonami Holdings Co. Ltd.....	800	28,920
Topcon Corp.....	13,400	163,071
Topre Corp.....	4,300	49,556
Topy Industries Ltd.....	2,900	50,452
# Torex Semiconductor Ltd.....	1,100	18,763
Toridoll Holdings Corp.....	4,600	113,621
Torigoe Co. Ltd.....	2,500	11,095
Torii Pharmaceutical Co. Ltd.....	1,600	40,634
Torishima Pump Manufacturing Co. Ltd.....	2,000	26,610
Tosei Corp.....	4,200	52,076
Toshiba TEC Corp.....	3,200	92,948
Tosho Co. Ltd.....	2,800	28,277
Totech Corp.....	1,200	44,776
Totetsu Kogyo Co. Ltd.....	3,100	59,357
# Tottori Bank Ltd.....	600	5,178
Toukei Computer Co. Ltd.....	500	22,056

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,700	\$ 31,816
	1,800	33,962
	3,000	37,956
	10,400	79,020
	3,000	29,711
#	1,000	6,854
*	3,400	15,559
	600	35,969
	3,800	58,583
	1,200	31,354
#	2,600	12,661
	12,000	28,896
	1,900	76,173
	13,900	188,210
	10,000	76,309
	1,700	36,285
	3,300	41,949
	1,000	49,554
#	2,100	4,340
	2,400	29,892
	3,300	80,899
	6,356	55,213
	1,400	13,813
#	1,600	13,455
	2,300	42,710
	5,200	80,117
	11,800	152,452
	8,125	41,229
#	4,600	26,627
	3,500	93,317
	400	13,391
	4,100	87,974
	5,000	43,884
	1,900	6,821
	4,000	36,089
#	5,500	8,555
	7,800	145,156
	2,000	36,415
	800	13,419
	3,400	42,902
	1,500	36,588
	4,203	84,177
	12,100	220,851
	800	8,047
	1,200	46,609
	300	8,002
	600	9,889
	4,200	180,352
	900	20,845
	5,500	43,911
#	2,700	45,570
	6,300	49,585
	2,400	14,505
*	10,400	17,132
*	3,800	68,740
	1,600	37,008
	600	9,325
	11,800	163,479
*	4,300	86,915

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#*	UUUM Co. Ltd.....	1,800	\$ 8,514
	V Technology Co. Ltd.....	1,500	26,128
	Valor Holdings Co. Ltd.....	4,800	72,090
	Valqua Ltd.....	1,500	41,027
	Value HR Co. Ltd.....	1,400	12,880
	ValueCommerce Co. Ltd.....	2,300	22,003
#	Valuence Holdings, Inc.....	900	17,746
	V-Cube, Inc.....	1,000	3,225
	Vector, Inc.....	3,300	30,444
	Vertex Corp.....	1,800	19,697
*	Vision, Inc.....	5,000	61,969
*	Visional, Inc.....	1,100	60,521
	Vital KSK Holdings, Inc.....	5,900	41,191
	VT Holdings Co. Ltd.....	7,400	27,760
	Wacoal Holdings Corp.....	5,200	113,147
	Wacom Co. Ltd.....	21,700	92,449
	Wakachiku Construction Co. Ltd.....	1,700	37,262
	Wakita & Co. Ltd.....	3,700	33,429
	Warabeya Nichiyo Holdings Co. Ltd.....	2,500	48,158
	Watahan & Co. Ltd.....	2,000	19,083
	WDB Holdings Co. Ltd.....	1,100	16,273
	Weathernews, Inc.....	700	31,348
#*	Welbe, Inc.....	1,700	5,697
	Wellneo Sugar Co. Ltd.....	2,100	30,753
	Wellnet Corp.....	2,300	9,286
#	West Holdings Corp.....	2,108	41,263
	Will Group, Inc.....	1,500	11,896
*	WingArc1st, Inc.....	2,600	50,058
	WIN-Partners Co. Ltd.....	3,100	23,737
#	Wood One Co. Ltd.....	600	5,186
	World Co. Ltd.....	2,800	34,643
	World Holdings Co. Ltd.....	1,000	18,780
	Wowow, Inc.....	800	6,531
*	W-Scope Corp.....	2,400	25,992
	Xebio Holdings Co. Ltd.....	4,700	37,604
	Yachiyo Industry Co. Ltd.....	1,300	12,647
	Yahagi Construction Co. Ltd.....	4,200	39,600
	Yaizu Suisankagaku Industry Co. Ltd.....	1,100	6,467
	YAKUODO Holdings Co. Ltd.....	1,200	21,355
	YAMABIKO Corp.....	3,960	43,276
	YAMADA Consulting Group Co. Ltd.....	1,900	21,485
	Yamae Group Holdings Co. Ltd.....	1,100	25,675
	Yamagata Bank Ltd.....	3,600	28,794
	Yamaguchi Financial Group, Inc.....	24,000	186,633
	Yamaichi Electronics Co. Ltd.....	3,100	49,786
#	YA-MAN Ltd.....	2,600	18,629
	Yamanashi Chuo Bank Ltd.....	4,600	45,873
	Yamatane Corp.....	1,000	13,068
	Yamato Corp.....	1,400	9,026
	Yamaura Corp.....	1,300	10,732
	Yamaya Corp.....	1,000	19,138
	Yamazen Corp.....	6,600	56,157
	Yaoko Co. Ltd.....	2,100	110,775
	Yashima Denki Co. Ltd.....	2,600	24,824
	Yasuda Logistics Corp.....	2,000	14,198
	Yasunaga Corp.....	900	5,864
	Yellow Hat Ltd.....	4,500	59,126
	Yodogawa Steel Works Ltd.....	2,400	57,556
	Yokogawa Bridge Holdings Corp.....	4,000	71,961

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yokorei Co. Ltd.....	6,700	\$ 57,508
Yokowo Co. Ltd.....	2,300	29,732
Yomeishu Seizo Co. Ltd.....	1,000	13,189
Yondenko Corp.....	840	13,815
Yondoshi Holdings, Inc.....	2,300	31,369
Yonex Co. Ltd.....	7,400	72,329
Yorozu Corp.....	2,000	13,197
* Yoshimura Food Holdings KK.....	1,500	11,955
Yoshinoya Holdings Co. Ltd.....	6,300	124,622
Yotai Refractories Co. Ltd.....	3,000	32,917
Yuasa Trading Co. Ltd.....	2,000	64,062
Yukiguni Maitake Co. Ltd.....	2,100	13,658
Yurtec Corp.....	6,100	37,927
Yushin Precision Equipment Co. Ltd.....	1,200	6,207
Yushiro Chemical Industry Co. Ltd.....	1,000	8,474
Zenitaka Corp.....	400	9,089
Zenrin Co. Ltd.....	3,800	23,858
ZERIA Pharmaceutical Co. Ltd.....	3,400	55,687
ZIGExN Co. Ltd.....	4,400	24,321
# Zuiko Corp.....	2,800	25,028
TOTAL JAPAN.....		67,710,742
NETHERLANDS — (2.1%)		
Aalberts NV.....	12,632	570,013
Acomo NV.....	2,505	56,786
#*Ω Alfen NV.....	2,289	158,841
Allfunds Group PLC.....	3,570	23,276
AMG Critical Materials NV.....	3,379	138,150
APERAM SA.....	5,957	187,997
Arcadis NV.....	9,292	407,379
ASR Nederland NV.....	11,110	503,610
* Avantium NV.....	2,577	9,950
Ω B&S Group Sarl.....	3,081	13,552
#*Ω Basic-Fit NV.....	4,834	163,168
BE Semiconductor Industries NV.....	8,732	1,042,589
Beter Bed Holding NV.....	1,921	12,160
Brunel International NV.....	2,645	36,820
Corbion NV.....	7,289	171,293
Ω CTP NV.....	9,791	134,156
Flow Traders Ltd.....	4,148	90,240
ForFarmers NV.....	4,983	15,640
* Fugro NV.....	14,769	263,350
Heijmans NV, CVA.....	3,283	45,408
* InPost SA.....	11,331	135,403
Kendrion NV.....	2,301	42,956
Koninklijke BAM Groep NV.....	30,141	70,134
Koninklijke Vopak NV.....	8,061	303,914
*Ω Lucas Bols NV.....	553	6,414
Nedap NV.....	608	40,662
OCI NV.....	2,517	71,734
Ordina NV.....	8,674	54,362
* Pharming Group NV.....	79,550	100,408
# PostNL NV.....	34,815	70,698
SBM Offshore NV.....	15,980	232,157
* SIF Holding NV.....	631	8,948
Ω Signify NV.....	14,744	463,573
Sligro Food Group NV.....	3,086	59,579
#*†† SRH NV.....	15,156	0
TKH Group NV.....	5,041	263,021

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
* TomTom NV.....	7,909	\$ 69,090
Van Lanschot Kempen NV.....	4,197	137,524
* Vivoryon Therapeutics NV.....	526	8,017
TOTAL NETHERLANDS.....		<u>6,182,972</u>
NEW ZEALAND — (0.4%)		
* Air New Zealand Ltd.....	154,825	76,018
Arvida Group Ltd.....	47,933	37,254
Briscoe Group Ltd.....	4,326	12,386
Channel Infrastructure NZ Ltd.....	22,065	22,478
Chorus Ltd.....	36,139	193,072
Delegat Group Ltd.....	3,242	18,579
Freightways Group Ltd.....	12,407	65,998
#* Gentrack Group Ltd.....	4,745	13,214
# Hallenstein Glasson Holdings Ltd.....	5,327	21,179
Heartland Group Holdings Ltd.....	62,793	70,219
Investore Property Ltd.....	30,334	28,093
KMD Brands Ltd.....	57,266	32,381
# Manawa Energy Ltd.....	4,827	14,402
NZME Ltd.....	14,069	8,645
NZX Ltd.....	24,081	18,396
Oceania Healthcare Ltd.....	61,685	29,113
* Pacific Edge Ltd.....	48,944	4,072
PGG Wrightson Ltd.....	1,057	2,753
* Rakon Ltd.....	8,194	3,717
Restaurant Brands New Zealand Ltd.....	2,935	11,837
Sanford Ltd.....	8,585	22,208
Scales Corp. Ltd.....	8,503	17,490
* Serko Ltd.....	3,777	9,394
Skellerup Holdings Ltd.....	13,671	37,893
SKY Network Television Ltd.....	12,046	18,699
SKYCITY Entertainment Group Ltd.....	47,456	66,627
Steel & Tube Holdings Ltd.....	31,557	25,282
Summerset Group Holdings Ltd.....	14,160	90,606
* Synlait Milk Ltd.....	6,969	7,035
#* Tourism Holdings Ltd.....	12,709	27,959
TOWER Ltd.....	35,693	13,973
Turners Automotive Group Ltd.....	4,465	9,814
#* Vista Group International Ltd.....	17,608	20,137
Warehouse Group Ltd.....	13,502	15,101
TOTAL NEW ZEALAND.....		<u>1,066,024</u>
NORWAY — (1.0%)		
2020 Bulkera Ltd.....	1,664	17,144
ABG Sundal Collier Holding ASA.....	48,103	26,679
AF Gruppen ASA.....	2,925	39,244
#* Agilyx ASA.....	3,604	10,684
* Akastor ASA.....	20,811	22,420
* Aker Carbon Capture ASA.....	25,149	38,146
AMSC ASA.....	10,667	42,320
* ArcticZymes Technologies ASA.....	4,800	17,747
Atea ASA.....	9,153	124,305
#* Atlantic Sapphire ASA.....	5,141	3,126
Austevoll Seafood ASA.....	3,118	23,411
Ω Avance Gas Holding Ltd.....	3,411	29,142
* Axactor ASA.....	25,001	13,736
B2Holding ASA.....	23,892	16,468
Belships ASA.....	7,600	13,595

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* BLUENORD ASA.....	1,879	\$ 82,624
Bonheur ASA.....	2,161	54,315
* Borr Drilling Ltd.....	21,860	191,931
Borregaard ASA.....	6,240	101,839
Bouvet ASA.....	10,437	64,207
* BW Energy Ltd.....	9,235	27,441
Ω BW LPG Ltd.....	9,293	99,455
BW Offshore Ltd.....	10,768	29,491
#* Cadeler AS.....	6,833	28,360
* Cloudberry Clean Energy ASA.....	22,324	26,014
*Ω Crayon Group Holding ASA.....	6,066	64,588
# DNO ASA.....	32,889	35,676
Elopak ASA.....	10,134	22,142
Ω Europris ASA.....	19,704	119,536
FLEX LNG Ltd.....	1,267	40,188
* Gaming Innovation Group, Inc.....	7,082	19,096
# Golden Ocean Group Ltd.....	5,871	46,004
Grieg Seafood ASA.....	5,477	39,466
* Hexagon Composites ASA.....	17,331	51,708
* Hexagon Purus ASA.....	5,948	12,109
Hoegh Autoliners ASA.....	1,644	9,502
#* IDEX Biometrics ASA.....	73,187	4,948
* Kahoot! ASA.....	23,109	79,493
Ω Kid ASA.....	3,128	25,098
Kitron ASA.....	23,107	85,400
* Kongsberg Automotive ASA.....	96,264	24,026
* LINK Mobility Group Holding ASA.....	10,945	15,284
Medistim ASA.....	1,105	28,317
* Morrow Bank ASA.....	13,215	5,872
MPC Container Ships ASA.....	26,724	49,857
Ω Multiconsult ASA.....	1,536	23,324
*Ω Norske Skog ASA.....	4,538	20,346
* Norwegian Air Shuttle ASA.....	69,005	68,879
* NRC Group ASA.....	5,788	6,219
* Odfjell Drilling Ltd.....	9,723	27,646
Odfjell SE, Class A.....	2,813	25,658
Odfjell Technology Ltd.....	1,620	8,253
* OKEA ASA.....	3,071	11,587
Ω Okeanis Eco Tankers Corp.....	1,276	30,982
# Otello Corp. ASA.....	4,092	3,715
Panoro Energy ASA.....	7,326	22,321
Pareto Bank ASA.....	2,935	15,565
* Pexip Holding ASA.....	6,590	12,005
* PGS ASA.....	115,956	81,540
* PhotoCure ASA.....	3,580	17,529
*Ω poLight ASA.....	4,564	5,733
Protector Forsikring ASA.....	8,297	135,523
Rana Gruber ASA, Class A.....	3,575	20,460
* REC Silicon ASA.....	35,228	60,048
Sandnes Sparebank.....	1,135	9,733
* SATS ASA.....	6,868	6,992
Ω Scatec ASA.....	13,436	112,298
* Self Storage Group ASA.....	5,747	13,424
Selvaag Bolig ASA.....	5,226	16,595
#*Ω Shelf Drilling Ltd.....	13,484	33,122
* Siem Offshore, Inc.....	8,468	17,433
Sparebank 1 Oestlandet.....	2,663	33,465
SpareBank 1 Sorost-Norge.....	8,478	41,799
Sparebanken More.....	3,895	29,421

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	2,682	\$ 66,314
*	2,180	16,582
	8,719	98,306
*	4,262	9,009
*	3,860	6,559
	1,434	39,142
#Ω	10,608	1,611
*	6,598	19,240
TOTAL NORWAY.....		<u>3,090,532</u>
PORTUGAL — (0.4%)		
#	8,373	39,371
*	1,368,272	373,682
	5,127	58,109
	11,368	44,873
#*	3,871	27,045
	1,871	14,239
	12,914	35,544
	16,876	59,152
#	33,682	127,895
	67,580	184,536
	109,133	118,656
TOTAL PORTUGAL.....		<u>1,083,102</u>
SINGAPORE — (1.0%)		
	18,200	51,628
	18,500	10,226
*††	8,300	10,124
	40,300	26,988
	15,900	49,047
	99,814	85,573
	27,800	19,355
	43,800	13,519
	87,000	11,574
	201,300	190,921
*	175,500	20,206
*	2,650	2,430
	40,000	14,433
	39,100	4,994
	32,000	29,126
	12,700	34,187
	68,700	21,462
*††	243,320	0
#*††	229,921	0
	11,554	9,031
	38,500	43,743
	26,500	21,540
	24,800	20,507
	23,200	15,096
	62,300	7,888
	62,900	10,420
	641,300	120,763
*	46,300	6,269
	41,300	48,149
	8,500	61,457
	24,900	36,912
	54,120	40,307
	16,000	7,763

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	28,500	\$ 54,652
	44,475	29,765
	15,200	23,768
	544,100	100,717
*††	27,500	0
	11,400	48,527
	28,000	6,221
	32,120	5,561
	359,185	137,630
*	29,400	49,363
	51,300	22,946
	5,200	7,390
*††	114,000	0
*	96,000	2,891
	23,000	19,728
	252,800	163,522
*	837,300	6,967
	48,400	38,968
	85,599	7,976
	24,200	18,566
	16,600	9,988
*	63,960	3,125
	85,287	89,868
	50,900	23,957
*	78,875	166,101
	8,500	16,626
	66,800	82,398
*	22,600	41,665
	61,400	13,397
	108,000	15,839
	16,800	26,581
	134,500	50,583
	40,485	12,332
	68,000	53,176
	15,812	25,092
*††	17,249	0
*††	17,249	0
	346,900	15,663
	49,967	12,040
	44,262	36,630
	43,207	44,524
	29,800	12,330
	20,200	227,733
	8,800	11,255
	50,670	54,484
	31,400	36,376
	2,538	1,240
TOTAL SINGAPORE.....		<u>2,873,799</u>
SPAIN — (2.3%)		
	18,875	198,705
Ω	1,281	22,919
	1,872	20,810
	11,535	110,651
#*	155,515	18,086
	18,804	201,720
	14,966	62,038
#*	12,157	16,717
	2,184	14,699

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
Banco de Sabadell SA.....	739,755	\$ 911,654
Bankinter SA.....	84,414	546,162
Cia de Distribucion Integral Logista Holdings SA.....	7,624	212,138
CIE Automotive SA.....	5,608	175,758
Construcciones y Auxiliar de Ferrocarriles SA.....	2,609	88,969
* Distribuidora Internacional de Alimentacion SA.....	2,246,218	37,730
Ebro Foods SA.....	9,310	171,622
* eDreams ODIGEO SA.....	8,243	60,509
Elecnor SA.....	4,118	63,158
Enagas SA.....	30,879	547,995
Ence Energia y Celulosa SA.....	13,122	39,962
Ercros SA.....	14,096	49,490
Faes Farma SA.....	40,443	140,139
Fluidra SA.....	9,216	203,814
Fomento de Construcciones y Contratas SA.....	6,991	92,773
Ω Gestamp Automocion SA.....	17,887	86,841
Ω Global Dominion Access SA.....	11,493	48,379
* Grenergy Renovables SA.....	1,360	41,053
* Grifols SA.....	7,328	107,651
Grupo Catalana Occidente SA.....	5,890	196,909
Grupo Empresarial San Jose SA.....	2,273	9,748
Iberpapel Gestion SA.....	963	16,957
Indra Sistemas SA.....	19,135	278,292
Laboratorio Reig Jofre SA.....	1,733	5,328
Laboratorios Farmaceuticos Rovi SA.....	1,748	83,926
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	50,832	49,294
# Mapfre SA.....	98,862	205,481
* Melia Hotels International SA.....	16,799	123,327
Miquel y Costas & Miquel SA.....	3,439	43,294
Ω Neinor Homes SA.....	4,984	49,344
* Obrascon Huarte Lain SA.....	24,285	13,114
* Oryzon Genomics SA.....	3,260	7,441
Pharma Mar SA.....	2,273	85,459
Prim SA.....	846	10,270
* Promotora de Informaciones SA, Class A.....	21,413	9,185
Ω Prosegur Cash SA.....	36,936	25,844
Prosegur Compania de Seguridad SA.....	24,644	45,324
* Realia Business SA.....	40,885	45,564
Sacyr SA.....	54,028	184,706
* Solaria Energia y Medio Ambiente SA.....	8,193	128,149
* Soltec Power Holdings SA.....	2,859	13,142
*Ω Talgo SA.....	10,192	42,124
Talgo SA.....	291	1,200
* Tecnicas Reunidas SA.....	7,571	72,955
Tubacex SA.....	17,770	56,969
Ω Unicaja Banco SA.....	190,239	222,041
Vidrala SA.....	2,366	240,886
Viscofan SA.....	4,964	322,268
Vocento SA.....	10,365	7,924
TOTAL SPAIN.....		<u>6,888,607</u>
SWEDEN — (2.4%)		
Ω AcadeMedia AB.....	11,393	54,935
AddLife AB, Class B.....	5,744	46,778
# Addnode Group AB.....	14,839	113,447
AFRY AB.....	9,708	134,724
Ω Alimak Group AB.....	9,300	67,632
Alligo AB, Class B.....	3,336	36,088
Ω Ambea AB.....	8,800	28,519

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* Annehem Fastigheter AB, Class B.....	2,916	\$ 5,178
AQ Group AB.....	1,424	60,600
Arjo AB, Class B.....	19,256	82,387
*Ω Attendo AB.....	14,141	42,982
Balco Group AB.....	780	3,200
Beijer Alma AB.....	5,922	108,339
Bergman & Beving AB.....	4,110	60,909
Betsson AB, Class B.....	15,760	190,695
#* Better Collective AS.....	3,845	88,298
* BHG Group AB.....	7,219	13,400
Bilia AB, Class A.....	9,569	100,564
* BiolInvent International AB.....	4,765	8,046
Biotage AB.....	6,404	79,049
Bonava AB, Class B.....	9,951	18,723
#*Ω Boozt AB.....	4,035	48,052
Ω Bravida Holding AB.....	2,300	18,485
# BTS Group AB, Class B.....	414	10,036
Bufab AB.....	3,329	97,444
# Bulten AB.....	1,365	10,432
Bure Equity AB.....	6,642	141,310
* Byggfakta Group Nordic Holdco AB.....	4,465	14,031
* Byggmax Group AB.....	8,034	26,346
#* Calliditas Therapeutics AB, ADR.....	237	4,622
Catella AB.....	6,126	17,108
Catena AB.....	4,337	166,607
* Catena Media PLC.....	8,350	19,672
* Cavotec SA.....	3,590	4,677
Cellavision AB.....	1,836	38,301
Cibus Nordic Real Estate AB.....	4,917	55,291
Clas Ohlson AB, Class B.....	7,761	63,214
Cloetta AB, Class B.....	22,952	41,088
* Collector Bank AB.....	8,935	28,968
Concentric AB.....	4,906	87,452
Ω Coor Service Management Holding AB.....	11,573	53,230
# Corem Property Group AB, Class B.....	39,227	26,459
Corem Property Group AB, Class D.....	1,018	14,782
CTT Systems AB.....	1,396	28,794
Dedicare AB, Class B.....	822	7,412
Dios Fastigheter AB.....	7,839	53,452
Ω Dometic Group AB.....	9,528	70,995
Duni AB.....	5,155	46,206
*Ω Dustin Group AB.....	8,938	23,315
Eastnine AB.....	3,095	32,644
Elanders AB, Class B.....	2,467	23,645
Electrolux Professional AB, Class B.....	22,887	128,941
*Ω Eltel AB.....	2,122	1,579
* Enea AB.....	2,398	12,184
Eolus Vind AB, Class B.....	1,951	13,907
Ependion AB.....	3,083	43,350
eWork Group AB.....	1,140	14,071
Fagerhult Group AB.....	11,647	59,533
Fasadgruppen Group AB.....	1,014	7,940
* Fastighets AB Trianon.....	3,524	5,678
FastPartner AB, Class A.....	4,631	20,820
Fenix Outdoor International AG.....	523	31,235
Ferronordic AB.....	734	5,115
#* Fingerprint Cards AB, Class B.....	29,937	6,288
* FormPipe Software AB.....	2,655	6,973
G5 Entertainment AB.....	858	16,838

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
# GARO AB.....	3,655	\$ 20,245
Granges AB.....	13,482	137,704
*Ω Green Landscaping Group AB.....	965	6,842
Hanza AB.....	4,490	36,229
Heba Fastighets AB, Class B.....	11,429	30,169
Hemnet Group AB.....	2,564	45,420
HMS Networks AB.....	2,626	106,040
*Ω Hoist Finance AB.....	7,538	22,971
* Humana AB.....	3,640	9,611
IAR Systems Group AB.....	394	3,430
# Instalco AB.....	18,294	71,979
* International Petroleum Corp.....	11,575	109,054
INVISIO AB.....	1,178	24,516
Inwido AB.....	6,754	74,530
ITAB Shop Concept AB.....	1,515	1,433
JM AB.....	7,100	111,555
* John Mattson Fastighetsforetagen AB.....	1,133	6,639
Kabe Group AB, Class B.....	409	9,023
* Karnov Group AB.....	13,267	62,697
#* K-fast Holding AB.....	2,582	4,933
KNOW IT AB.....	4,178	59,022
Lagercrantz Group AB, Class B.....	3,544	42,686
# Lime Technologies AB.....	1,571	41,271
Lindab International AB.....	8,781	136,138
Loomis AB.....	5,978	174,394
* Maha Energy AB.....	6,730	5,562
* Medcap AB.....	142	4,257
MEKO AB.....	6,042	63,066
* Midsona AB, Class B.....	2,500	1,768
MIPS AB.....	3,485	157,783
* Modern Times Group MTG AB, Class B.....	14,048	91,371
Momentum Group AB.....	3,336	33,894
Ω Munters Group AB.....	13,463	170,878
Mycronic AB.....	7,952	171,125
NCAB Group AB.....	16,504	98,766
NCC AB, Class B.....	7,591	81,747
Nederman Holding AB.....	2,831	55,442
* Net Insight AB, Class B.....	41,507	17,808
# New Wave Group AB, Class B.....	11,290	102,388
Nilorngruppen AB, Class B.....	954	4,977
* Nobia AB.....	14,929	16,139
Nolato AB, Class B.....	22,976	94,966
Nordic Paper Holding AB.....	3,379	9,932
Nordic Waterproofing Holding AB.....	3,649	50,556
* Note AB.....	1,939	32,840
NP3 Fastigheter AB.....	4,244	71,249
Nyfosa AB.....	21,543	136,666
OEM International AB, Class B.....	8,880	71,958
* Orron Energy AB.....	27,733	32,060
* Ovzon AB.....	2,036	4,626
* OX2 AB, Class A.....	1,519	9,503
Peab AB, Class B.....	19,948	88,243
Platzer Fastigheter Holding AB, Class B.....	6,591	50,094
# Pricer AB, Class B.....	16,074	12,062
Proact IT Group AB.....	2,325	17,142
# Probi AB.....	193	3,377
Ratos AB, Class B.....	24,460	81,315
* RaySearch Laboratories AB.....	4,293	29,117
Rejlers AB.....	1,542	19,115

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Ω Resurs Holding AB.....	23,704	\$ 57,453
Rottneros AB.....	8,130	8,416
Rvrc Holding AB.....	5,774	18,640
Scandi Standard AB.....	5,934	28,804
*Ω Scandic Hotels Group AB.....	17,951	70,789
* Sdiptech AB, Class B.....	3,524	97,180
* Sedana Medical AB.....	4,668	11,030
Sintercast AB.....	685	7,336
SkiStar AB.....	4,670	50,707
Solid Forsakring AB.....	1,512	9,205
* Stendorren Fastigheter AB.....	2,374	40,373
* Stillfront Group AB.....	35,883	66,406
Storskogen Group AB, Class B.....	37,312	38,406
Systemair AB.....	12,291	87,258
Tethys Oil AB.....	4,178	21,061
* TF Bank AB.....	509	7,304
* Tobii AB.....	9,236	16,984
Troax Group AB.....	4,185	75,376
VBG Group AB, Class B.....	1,749	32,659
#* Viaplay Group AB.....	3,932	17,071
Vitec Software Group AB, Class B.....	2,952	168,154
Volati AB.....	1,959	18,444
XANO Industri AB, Class B.....	1,571	16,747
* XSpray Pharma AB.....	787	2,458
TOTAL SWEDEN.....		<u>7,201,599</u>
SWITZERLAND — (7.7%)		
Accelleron Industries AG.....	4,954	130,515
Adecco Group AG.....	21,275	867,048
Allreal Holding AG.....	2,145	394,076
ALSO Holding AG.....	846	193,593
* Aluflexpack AG.....	525	9,700
* ams-OSRAM AG.....	39,733	351,698
APG SGA SA.....	211	43,764
Arbonia AG.....	6,387	74,095
* Aryzta AG.....	151,969	259,729
Ascom Holding AG.....	5,945	81,161
* Autoneum Holding AG.....	393	67,724
Baloise Holding AG.....	5,446	842,980
Banque Cantonale de Geneve.....	373	93,184
Banque Cantonale Vaudoise.....	2,801	314,388
* Basilea Pharmaceutica AG.....	1,981	99,874
Belimo Holding AG.....	1,374	740,517
Bell Food Group AG.....	344	101,673
Bellevue Group AG.....	1,225	37,299
Berner Kantonalbank AG.....	606	163,349
BKW AG.....	2,643	472,950
Bossard Holding AG, Class A.....	869	203,092
Bucher Industries AG.....	956	426,006
Burckhardt Compression Holding AG.....	467	275,222
Burkhalter Holding AG.....	420	44,867
Bystronic AG.....	206	144,332
Calida Holding AG.....	895	36,954
Carlo Gavazzi Holding AG.....	62	26,052
Cembra Money Bank AG.....	4,341	329,492
* Cicor Technologies Ltd.....	259	13,187
Cie Financiere Tradition SA.....	292	39,833
Clariant AG.....	23,135	379,094
Coltene Holding AG.....	597	48,234

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	1,207	\$317,531
	1,329	68,254
	973	192,467
	4,476	361,182
	353	172,117
*	12,942	668,693
	12,650	157,813
	280	274,023
	1,617	77,696
	18	87
	549	14,932
	2,534	536,441
	111	159,682
	3,625	69,390
Ω	6,980	561,751
#*	23,150	13,780
	11,602	792,373
	419	11,528
#*	550	58,848
	4,948	732,220
	563	49,095
#*	130	2,922
	2,430	209,888
	9	44,709
	2,143	104,381
*	498	9,839
	241	308,970
	83	265,493
	164	113,207
	420	44,937
	61	8,151
	792	140,255
	936	234,204
	592	145,535
*	6,965	13,905
	2,688	233,397
	710	23,427
	81	194,804
	1,746	121,110
	2,543	218,593
Ω	899	130,575
Ω	2,297	64,111
	348	19,069
	32	58,056
	5,769	96,146
	1,015	300,153
	789	32,118
	20,076	109,164
#*	1,611	10,931
#	108	9,015
	896	77,180
	95	38,445
	145	52,514
#*Ω	317	7,473
	6,211	731,904
	369	41,044
	1,575	93,078
	70	23,063
	138	106,226

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
*Ω Sensirion Holding AG.....	1,292	\$ 113,225
SFS Group AG.....	2,453	291,607
Siegfried Holding AG.....	542	478,873
SIG Group AG.....	1,402	37,481
SKAN Group AG.....	549	50,320
Softwareone Holding AG.....	9,596	205,379
St Galler Kantonalbank AG.....	393	224,771
# Stadler Rail AG.....	3,099	124,449
Sulzer AG.....	2,641	259,271
Swiss Prime Site AG.....	9,061	877,190
* Swiss Steel Holding AG.....	75,342	12,089
Swissquote Group Holding SA.....	1,404	317,995
Temenos AG.....	7,722	664,113
Thurgauer Kantonalbank.....	118	16,378
TX Group AG.....	438	49,840
u-blox Holding AG.....	806	90,265
Valiant Holding AG.....	2,513	276,513
Varia U.S. Properties AG.....	834	36,220
Ω VAT Group AG.....	806	342,588
Vaudoise Assurances Holding SA.....	160	83,825
Vetropack Holding AG.....	1,753	88,340
#* Von Roll Holding AG.....	1,435	1,297
Vontobel Holding AG.....	4,050	272,839
VP Bank AG, Class A.....	427	44,279
VZ Holding AG.....	1,803	167,859
* V-ZUG Holding AG.....	260	21,207
Walliser Kantonalbank.....	485	62,386
Wartec Invest AG.....	28	64,073
Ypsomed Holding AG.....	364	106,867
Zehnder Group AG.....	1,161	85,033
Zug Estates Holding AG, Class B.....	41	76,852
Zuger Kantonalbank AG.....	19	168,557
TOTAL SWITZERLAND.....		<u>22,745,558</u>
UNITED KINGDOM — (12.8%)		
4imprint Group PLC.....	3,540	201,693
* 888 Holdings PLC.....	24,867	34,492
abrdn PLC.....	12,633	37,595
* accesso Technology Group PLC.....	3,718	35,864
Advanced Medical Solutions Group PLC.....	19,397	61,910
AG Barr PLC.....	10,802	65,340
AJ Bell PLC.....	32,615	137,679
Ω Alfa Financial Software Holdings PLC.....	12,585	25,216
Alliance Pharma PLC.....	67,755	44,352
Anglo-Eastern Plantations PLC.....	3,206	27,728
Argentex Group PLC.....	11,795	17,769
* Ascential PLC.....	52,277	140,501
Ashmore Group PLC.....	60,983	161,718
Ashtead Technology Holdings PLC.....	2,732	13,734
* ASOS PLC.....	3,183	17,193
*Ω Aston Martin Lagonda Global Holdings PLC.....	10,480	53,266
* Auction Technology Group PLC.....	3,235	29,475
Avon Protection PLC.....	5,744	60,488
* Babcock International Group PLC.....	113,326	545,569
Ω Bakkavor Group PLC.....	18,363	23,687
Balfour Beatty PLC.....	100,653	452,013
Bank of Georgia Group PLC.....	5,671	237,110
Beazley PLC.....	55,218	389,047
Begbies Traynor Group PLC.....	14,548	24,725

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	21,049	\$598,560
	12,613	69,997
	22,425	199,102
*	115,749	57,712
	29,120	136,059
Ω	17,086	41,452
	33,153	367,994
	1,728	46,874
	23,738	320,820
	28,429	188,580
	46,348	82,093
*	243,631	86,391
	30,338	69,016
*	36,595	42,334
	9,024	16,814
	4,744	24,396
*	530	969
	165,211	203,995
	23,942	56,384
	15,173	24,927
	37,886	138,195
	25,220	87,468
	2,089	10,546
	4,093	146,475
	20,123	238,119
Ω	20,029	36,078
	226,657	203,807
	1,455	9,563
	9,888	278,959
*	35,994	23,085
	7,370	316,189
	39,673	108,731
	128,950	88,473
	9,671	255,529
*	19,364	11,928
*Ω	54,664	92,177
	28,727	44,441
#*	1,573	4,263
	11,504	478,477
	143,281	276,683
	10,250	105,179
	114,968	140,060
	48,509	216,311
	39,655	47,033
	69,818	136,577
	56,007	434,825
	13,915	205,608
Ω	21,721	27,097
*	28,834	167,473
	27,228	39,874
	40,219	13,826
*	93,313	132,348
	7,911	147,434
	15,023	223,540
*	129,463	29,657
	39	34
*	6,298	87,482
*	47,880	2,058
	31,043	64,756

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* FD Technologies PLC.....	1,867	\$ 42,904
FDM Group Holdings PLC.....	12,308	86,416
Ferrexpo PLC.....	12,093	14,260
Fevertree Drinks PLC.....	10,997	189,427
Fintel PLC.....	6,834	18,312
Firstgroup PLC.....	91,704	171,751
Ω Forterra PLC.....	26,491	58,428
Foxtons Group PLC.....	34,139	17,437
* Frasers Group PLC.....	19,915	207,569
* Frontier Developments PLC.....	2,549	19,221
Fuller Smith & Turner PLC, Class A.....	4,390	33,606
*Ω Funding Circle Holdings PLC.....	18,764	11,655
Galliford Try Holdings PLC.....	19,567	49,737
Games Workshop Group PLC.....	4,534	677,861
Gamma Communications PLC.....	10,921	155,804
GB Group PLC.....	2,372	7,619
* Gem Diamonds Ltd.....	14,716	3,456
Genel Energy PLC.....	20,214	27,003
Genuit Group PLC.....	30,160	121,273
* Georgia Capital PLC.....	5,754	68,661
Gooch & Housego PLC.....	2,118	15,603
Goodwin PLC.....	36	2,173
Grafton Group PLC.....	30,552	343,626
Grainger PLC.....	119,272	385,422
* Greencore Group PLC.....	48,717	54,827
Greggs PLC.....	13,228	469,114
Gulf Keystone Petroleum Ltd.....	29,820	47,565
*Ω Gym Group PLC.....	22,995	30,926
H&T Group PLC.....	4,686	25,958
Halfords Group PLC.....	37,620	106,748
Harbour Energy PLC.....	55,063	188,506
Hargreaves Lansdown PLC.....	21,072	230,553
Hargreaves Services PLC.....	1,423	8,090
Harworth Group PLC.....	9,662	14,036
Hays PLC.....	338,901	466,289
Headlam Group PLC.....	13,204	37,739
Helical PLC.....	15,637	53,945
* Helios Towers PLC.....	87,185	100,963
Henry Boot PLC.....	13,323	37,122
Hikma Pharmaceuticals PLC.....	4,999	134,247
Hill & Smith PLC.....	13,237	268,201
Hilton Food Group PLC.....	9,754	80,999
Hiscox Ltd.....	34,829	482,088
Hochschild Mining PLC.....	37,929	37,583
Hollywood Bowl Group PLC.....	21,065	60,671
*Ω Hostelworld Group PLC.....	3,800	6,350
Howden Joinery Group PLC.....	35,878	339,727
Hunting PLC.....	21,793	73,948
Ω Ibstock PLC.....	46,814	90,377
IDOX PLC.....	36,392	29,318
IG Group Holdings PLC.....	40,370	366,826
IMI PLC.....	3,793	79,302
Impax Asset Management Group PLC.....	12,259	86,438
Inchcape PLC.....	47,249	496,918
* Indivior PLC.....	18,778	422,914
IntegraFin Holdings PLC.....	41,048	129,009
Intermediate Capital Group PLC.....	18,478	333,491
* International Distributions Services PLC.....	79,046	270,003
International Personal Finance PLC.....	52,018	77,635

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	16,597	\$ 39,958
	112,572	86,343
#*	135,213	34,318
	412,974	383,522
*	116,707	229,088
*	17,476	151,721
*	6,723	35,082
#	42,326	112,987
	18,252	263,089
*	95,305	181,156
	4,756	109,994
	68,407	98,623
	65,869	96,694
*Ω	5,536	99,114
	152,125	160,732
	8,664	145,789
	11,585	127,245
*	87,699	98,756
*	10,513	9,128
	3,322	13,678
	37,096	283,930
	50,592	48,678
	9,051	75,077
	40,298	64,680
	11,392	39,485
Ω	8,203	13,426
	3,423	5,838
	19,165	27,085
	171,000	524,216
*	259,437	687,224
	9,619	33,135
*	82,294	33,165
*	30,429	14,521
	40,883	81,909
	19,018	66,690
	24,939	37,864
	3,672	20,271
*	37,320	110,044
	199,211	259,871
	5,541	29,750
	75,728	90,793
	78,997	278,412
	39,964	140,210
	6,870	168,504
	4,749	37,994
*	7,418	10,126
	77	10,904
	4,286	39,592
*	29,795	8,821
	43,338	53,651
*Ω	9,595	47,606
	11,726	95,644
	707	9,201
	50,418	111,603
*	12,752	11,055
	7,961	16,562
	11,345	48,459
*Ω	18,670	21,355
	68,414	323,339

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	7,482	\$230,511
	35,095	200,961
	263,769	48,811
	33,407	226,762
	10,366	68,093
*	178,766	39,075
	34,413	310,768
	15,270	227,018
*	11,907	11,091
*	10,595	10,687
	68,118	342,306
	20,801	6,446
	8,962	22,286
*	34,619	249,054
	12,166	235,083
	10,376	64,593
	3,538	29,105
	2,621	34,506
	100,223	162,807
*	35,259	101,153
	28,095	59,846
	75,594	313,004
Ω	153,973	154,554
*	24,101	28,391
	7,929	183,442
*††	45,894	0
	49,305	53,788
	11,865	12,847
	6,137	9,766
	33,311	147,243
	37,909	252,015
	9,219	86,239
*	9,334	62,372
	1,590	79,664
*	68,039	37,292
	4,908	188,969
	9,245	69,452
*	8,839	9,128
	6,706	35,471
	137,317	543,916
	13,904	140,055
	14,962	49,962
	1,186	36,913
*	37,994	51,426
Ω	31,411	55,697
*	10,855	17,260
*††	107,834	26,723
	16,033	200,206
	313	683
	59,262	127,000
	157,824	314,523
	30,512	93,935
	28,520	25,815
*	100,181	37,290
	14,349	10,969
	160,276	170,318
	15,768	141,226
	41,443	23,661
	16,254	313,175

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* SolGold PLC.....	101,626	\$ 20,649
Spectris PLC.....	5,809	262,146
Speedy Hire PLC.....	89,137	42,106
Ω Spire Healthcare Group PLC.....	38,601	106,744
Spirent Communications PLC.....	77,961	169,437
* SSP Group PLC.....	103,612	334,511
SThree PLC.....	17,971	81,367
Strix Group PLC.....	17,224	21,765
*†† Studio Retail Group PLC.....	5,420	0
STV Group PLC.....	2,980	8,064
* Superdry PLC.....	8,233	8,320
* Synthomer PLC.....	42,209	45,215
Tate & Lyle PLC.....	52,039	498,704
Taylor Wimpey PLC.....	43,736	64,198
TBC Bank Group PLC.....	4,955	158,372
Telecom Plus PLC.....	8,571	182,968
* THG PLC.....	43,969	58,198
Ω TI Fluid Systems PLC.....	41,232	70,910
Topps Tiles PLC.....	21,096	14,072
TP ICAP Group PLC.....	106,776	217,945
Travis Perkins PLC.....	26,857	300,395
* Trellus Health PLC.....	1,748	123
#* Tremor International Ltd.....	6,705	25,626
* Tremor International Ltd., ADR.....	2,139	16,171
Tribal Group PLC.....	5,915	3,029
Trifast PLC.....	13,605	15,428
TT Electronics PLC.....	25,526	51,467
#* Tullow Oil PLC.....	184,703	81,795
Tyman PLC.....	28,407	113,923
UP Global Sourcing Holdings PLC.....	4,833	7,815
Vanquis Banking Group PLC.....	33,877	54,717
* Verici Dx PLC.....	804	108
Vertu Motors PLC.....	37,928	34,070
Vesuvius PLC.....	33,003	186,868
* Victoria PLC.....	1,594	13,440
Victrex PLC.....	8,764	174,011
Videndum PLC.....	6,957	53,479
Virgin Money UK PLC.....	153,224	347,575
Vistry Group PLC.....	40,830	414,129
Volex PLC.....	16,793	62,264
Volution Group PLC.....	27,412	141,300
Vp PLC.....	3,850	27,784
*Ω Watches of Switzerland Group PLC.....	28,683	278,343
Watkin Jones PLC.....	29,876	18,399
WH Smith PLC.....	17,076	327,360
Wickes Group PLC.....	43,591	76,435
Wilmington PLC.....	6,879	26,620
Wincanton PLC.....	19,014	59,159
* Xaar PLC.....	10,372	25,342
XPS Pensions Group PLC.....	19,564	48,024
Young & Co.'s Brewery PLC.....	1	11
Young & Co's Brewery PLC, Class A.....	3,702	56,317
Zotefoams PLC.....	3,070	15,756
TOTAL UNITED KINGDOM.....		<u>37,676,674</u>
UNITED STATES — (0.0%)		
ADTRAN Holdings, Inc.....	5,106	50,053

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (Continued)		
* Noble Corp. PLC.....	374	\$ 19,544
TOTAL UNITED STATES.....		<u>69,597</u>
TOTAL COMMON STOCKS.....		<u>284,870,003</u>
PREFERRED STOCKS — (0.3%)		
GERMANY — (0.3%)		
Draegerwerk AG & Co. KGaA, 0.419%.....	1,245	62,536
Einhell Germany AG, 1.933%.....	63	10,571
FUCHS SE, 2.846%.....	9,860	408,142
Jungheinrich AG, 2.001%.....	6,075	227,288
Sixt SE, 9.109%.....	2,482	184,308
STO SE & Co. KGaA, 3.329%.....	368	60,742
Villeroy & Boch AG, 6.366%.....	1,074	22,445
TOTAL GERMANY.....		<u>976,032</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Highfield Resources Ltd. Warrants 06/19/24.....	520	<u>0</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	7,475	0
*†† S Immo AG Rights 08/11/23.....	5,724	<u>0</u>
CANADA — (0.0%)		
* Treasury Metals, Inc. Warrants 08/07/23.....	459	<u>2</u>
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/30.....	1,925	<u>0</u>
JAPAN — (0.0%)		
* Tess Holdings Co. Ltd. Rights 08/24/23.....	1,400	<u>1,653</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants.....	61,932	<u>0</u>
TOTAL RIGHTS/WARRANTS.....		<u>1,655</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$279,979,790).....		<u>285,847,690</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.1%)		
@§ The DFA Short Term Investment Fund.....	781,101	<u>9,034,994</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$289,013,967)^^.....		<u>\$294,882,684</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 105,019	\$ 18,507,045	\$ 27,214	\$ 18,639,278
Austria.....	—	3,859,896	—	3,859,896

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Belgium.....	\$ 75,632	\$ 4,045,915	—	\$ 4,121,547
Canada.....	33,340,131	64,645	—	33,404,776
China.....	174,107	10,531	—	184,638
Denmark.....	—	7,536,026	—	7,536,026
Finland.....	—	5,786,378	—	5,786,378
France.....	—	14,411,557	—	14,411,557
Germany.....	—	17,265,236	—	17,265,236
Hong Kong.....	—	6,252,598	\$ 5,761	6,258,359
Ireland.....	1,456,119	39,225	—	1,495,344
Israel.....	51,617	3,264,605	—	3,316,222
Italy.....	—	12,001,540	—	12,001,540
Japan.....	—	67,710,742	—	67,710,742
Netherlands.....	—	6,182,972	—	6,182,972
New Zealand.....	—	1,066,024	—	1,066,024
Norway.....	191,931	2,898,601	—	3,090,532
Portugal.....	—	1,083,102	—	1,083,102
Singapore.....	—	2,863,675	10,124	2,873,799
Spain.....	—	6,888,607	—	6,888,607
Sweden.....	10,372	7,191,227	—	7,201,599
Switzerland.....	—	22,745,558	—	22,745,558
United Kingdom.....	17,140	37,632,811	26,723	37,676,674
United States.....	—	69,597	—	69,597
Preferred Stocks				
Germany.....	—	976,032	—	976,032
Rights/Warrants				
Canada.....	—	2	—	2
Japan.....	—	1,653	—	1,653
Securities Lending Collateral.....	—	9,034,994	—	9,034,994
TOTAL.....	\$35,422,068	\$259,390,794	\$69,822[^]	\$294,882,684

[^] 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

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Ω 0.375%, 02/16/24.....	9,000	\$8,749,080	Westpac Banking Corp.		
Kreditanstalt fuer			3.300%, 02/26/24.....	9,520	\$ 9,400,323
Wiederaufbau					
0.250%, 10/19/23.....	279	275,822	TOTAL BONDS.....		<u>175,261,282</u>
Kuntarahoitus Oyj			U.S. TREASURY OBLIGATIONS — (35.5%)		
2.500%, 11/15/23.....	2,390	2,368,911	U.S. Treasury Notes		
Landeskreditbank			0.125%, 08/31/23.....	12,600	12,545,992
Baden-Wuerttemberg			0.250%, 09/30/23.....	10,450	10,361,012
Foerderbank			0.125%, 10/15/23.....	1,000	989,375
0.250%, 02/12/24.....	4,000	3,887,200	0.375%, 10/31/23.....	24,750	24,448,359
National Australia Bank			0.250%, 11/15/23.....	750	739,072
Ltd., Floating Rate Note,			U.S. Treasury Notes,		
SOFR + 0.380%, FRN			Floating Rate Note, 3M		
(r)Ω 5.678%, 01/12/25.....	1,150	1,146,096	USTMMR + 0.125%,		
National Australia Bank			FRN		
Ltd., Floating Rate Note,			(r) 5.476%, 07/31/25.....	4,000	4,000,097
SOFR + 0.760%, FRN			U.S. Treasury Notes,		
(r)Ω 5.838%, 05/13/25.....	670	671,976	Floating Rate Note,, 3M		
National Australia Bank			USTMMR + 0.140%,		
Ltd., Floating Rate Note,			FRN		
SOFR + 0.860%, FRN			(r) 5.491%, 10/31/24.....	4,650	4,655,977
(r) 5.958%, 06/09/25.....	3,500	3,515,126	U.S. Treasury Notes,		
Nederlandse			Floating Rate Note,, 3M		
Waterschapsbank NV			USTMMR + 0.169%,		
1.125%, 03/15/24.....	2,500	2,430,815	FRN		
Nordea Bank Abp			(r) 5.510%, 04/30/25.....	34,525	34,561,884
Ω 0.625%, 05/24/24.....	4,000	3,838,486	U.S. Treasury Notes,		
OMERS Finance Trust			Floating Rate Note,, 3M		
2.500%, 05/02/24.....	2,000	1,952,150	USTMMR + 0.200%,		
Ontario Teachers' Finance			FRN		
Trust			(r) 5.551%, 01/31/25.....	33,100	<u>33,169,349</u>
0.375%, 09/29/23.....	1,568	1,554,878	TOTAL U.S. TREASURY		
Province of Alberta Canada			OBLIGATIONS.....		<u>125,471,117</u>
3.350%, 11/01/23.....	7,763	7,720,202			
2.950%, 01/23/24.....	1,700	1,678,352	COMMERCIAL PAPER — (12.8%)		
Province of Ontario Canada			Australia & New Zealand		
3.400%, 10/17/23.....	400	398,149	Banking Group Ltd.		
3.050%, 01/29/24.....	9,200	9,081,986	Ω 5.133%, 10/17/23.....	4,000	3,953,928
Roche Holdings, Inc.			Ω 5.658%, 11/08/23.....	2,500	2,462,910
Ω 1.882%, 03/08/24.....	4,500	4,397,601	Ω 5.500%, 11/30/23.....	900	883,570
Skandinaviska Enskilda			Ω 5.290%, 12/12/23.....	3,100	3,037,540
Banken AB			Bank of Montreal		
Ω 0.550%, 09/01/23.....	800	796,416	5.804%, 01/18/24.....	1,500	1,460,428
Svensk Exportkredit AB			5.831%, 01/19/24.....	3,750	3,650,455
0.250%, 09/29/23.....	500	495,645	5.846%, 02/07/24.....	1,500	1,455,624
0.500%, 11/10/23.....	1,450	1,430,227	5.884%, 02/12/24.....	3,750	3,636,095
1.750%, 12/12/23.....	2,218	2,187,846	Canadian Imperial Bank of		
0.375%, 03/11/24.....	2,000	1,937,828	Commerce		
Svenska Handelsbanken			Ω 5.779%, 12/01/23.....	1,750	1,717,593
AB			CDP Financial, Inc.		
3.900%, 11/20/23.....	2,478	2,463,910	Ω 5.410%, 11/27/23.....	725	711,913
Ω 0.550%, 06/11/24.....	2,000	1,911,648	Ω 5.628%, 12/11/23.....	1,000	979,714
Swedbank AB			Cooperatieve Rabobank UA		
Ω 0.600%, 09/25/23.....	2,000	1,983,780	5.417%, 02/07/24.....	1,900	1,844,254

VA SHORT-TERM FIXED PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>	<u>Shares</u>	<u>Value†</u>
			TEMPORARY CASH INVESTMENTS — (1.6%)	
			State Street	
			Institutional	
			U.S. Government	
			Money Market Fund	
			5.190%.....	5,447,180
				<u>\$ 5,447,180</u>
			SECURITIES LENDING COLLATERAL — (0.1%)	
			@§ The DFA Short Term	
			Investment Fund	40,350
				<u>466,732</u>
			TOTAL INVESTMENTS — (100.0%)	
			(Cost \$354,664,454)^.....	
				<u><u>\$352,968,121</u></u>
DNB Bank ASA				
Ω 5.763%, 01/03/24.....	1,000	\$ 976,145		
Ω 5.400%, 11/03/23.....	1,000	985,877		
Ω 5.693%, 12/07/23.....	1,750	1,715,824		
Ω 5.460%, 12/20/23.....	800	782,707		
Ω 5.779%, 01/19/24.....	2,000	1,947,234		
Ω 5.400%, 11/09/23.....	2,500	2,462,335		
Export Development				
Canada				
5.630%, 01/04/24.....	7,000	6,833,807		
FMS Wertmanagement				
Ω 5.440%, 10/30/23.....	400	394,628		
SANOFI				
Ω 5.300%, 10/12/23.....	2,500	2,472,889		
Ω 5.435%, 11/08/23.....	1,000	984,967		
TOTAL COMMERCIAL PAPER				
(Cost \$45,355,015).....		<u>45,350,437</u>		
TOTAL INVESTMENT SECURITIES				
(Cost \$348,750,542).....		<u>347,054,209</u>		

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 971,373	—	\$ 971,373
Bonds.....	—	175,261,282	—	175,261,282
U.S. Treasury Obligations.....	—	125,471,117	—	125,471,117
Commercial Paper.....	—	45,350,437	—	45,350,437
Temporary Cash Investments.....	\$5,447,180	—	—	5,447,180
Securities Lending Collateral.....	—	466,732	—	466,732
TOTAL.....	<u>\$5,447,180</u>	<u>\$347,520,941</u>	<u>—</u>	<u>\$352,968,121</u>

VA GLOBAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (0.3%)			AUSTRALIA — (Continued)		
Federal Home Loan Bank			2.350%, 02/25/25..... AUD	500	\$ 323,030
Discount Notes			3.900%, 05/30/25..... AUD	2,000	1,319,953
∞ 5.576%, 02/26/24.....	1,000	\$ 971,373	2.900%, 02/25/27..... AUD	500	313,758
BONDS — (73.4%)			National Australia Bank Ltd.,		
AUSTRALIA — (8.4%)			Floating Rate Note,		
Australia & New Zealand Banking			(r) 3M Swap + 0.770%,		
Group Ltd.			FRN, 5.128%,		
1.550%, 08/29/24..... AUD	500	324,399	01/21/25..... AUD	700	471,755
4.050%, 05/12/25..... AUD	700	463,362	(r)Ω SOFR + 0.760%, FRN,		
Australia & New Zealand Banking			5.838%, 05/13/25....	1,460	1,464,306
Group Ltd., Floating Rate Note,			(r) 3M Swap + 0.900%,		
(r) 3M Swap + 1.030%,			FRN, 4.858%,		
FRN, 5.080%,			05/30/25..... AUD	2,000	1,349,965
12/06/23..... AUD	200	134,627	(r) 3M Swap + 0.920%,		
(r) 3M Swap + 0.920%,			FRN, 4.850%,		
FRN, 4.792%,			11/25/25..... AUD	1,500	1,012,874
11/04/25..... AUD	2,000	1,350,784	(r) 3M Swap + 0.780%,		
(r) 3M Swap + 0.830%,			FRN, 4.665%,		
FRN, 5.181%,			05/12/26..... AUD	1,000	672,337
03/31/26..... AUD	1,500	1,010,502	(r) 3M Swap + 1.200%,		
(r) 3M Swap + 0.970%,			FRN, 5.130%,		
FRN, 4.855%,			11/25/27..... AUD	500	339,933
05/12/27..... AUD	500	337,310	Westpac Banking Corp.		
(r) 3M Swap + 1.200%,			0.750%, 10/17/23..... EUR	600	655,214
FRN, 5.072%,			3.300%, 02/26/24.....	1,323	1,306,368
11/04/27..... AUD	500	340,184	2.700%, 03/17/25..... AUD	700	454,029
Commonwealth Bank of			4.125%, 06/04/26..... AUD	500	328,550
Australia			Westpac Banking Corp., Floating		
4.200%, 08/18/25..... AUD	1,500	993,910	Rate Note,		
Commonwealth Bank of Australia,			(r) 3M Swap + 0.880%,		
Floating Rate Note,			FRN, 4.792%,		
(r) SOFR + 0.740%, FRN,			08/16/24..... AUD	100	67,426
5.839%, 03/14/25....	400	401,053	(r) 3M Swap + 0.690%,		
(r)Ω SOFR + 0.400%, FRN,			FRN, 5.005%,		
5.684%, 07/07/25....	1,462	1,456,361	03/17/25..... AUD	1,200	807,415
(r) 3M Swap + 0.800%,			(r) 3M Swap + 0.800%,		
FRN, 4.719%,			FRN, 4.674%,		
08/18/25..... AUD	1,000	673,506	08/11/25..... AUD	2,500	1,683,623
(r) 3M Swap + 0.900%,			(r) 3M Swap + 0.950%,		
FRN, 5.193%,			FRN, 4.824%,		
01/13/26..... AUD	2,500	1,687,667	11/11/25..... AUD	500	337,763
(r) 3M Swap + 0.700%,			(r) 3M Swap + 0.750%,		
FRN, 4.989%,			FRN, 4.662%,		
01/14/27..... AUD	1,000	669,528	02/16/26..... AUD	1,000	672,269
(r) 3M Swap + 1.150%,			(r) 3M Swap + 0.700%,		
FRN, 5.443%,			FRN, 5.055%,		
01/13/28..... AUD	1,500	1,017,786	01/25/27..... AUD	500	334,636
National Australia Bank Ltd.			(r) 3M Swap + 1.230%,		
0.250%, 05/20/24..... EUR	800	853,731	FRN, 5.104%,		
			11/11/27..... AUD	1,500	1,020,538

VA GLOBAL BOND 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 + 0.980%, FRN, 4.892%, 02/16/28..... AUD	500	\$ 336,896	0.375%, 06/14/24..... EUR	600	\$ 640,087
TOTAL AUSTRALIA.....		<u>26,987,348</u>	0.875%, 01/21/25..... EUR	100	105,443
AUSTRIA — (0.8%)			3.100%, 08/26/25..... AUD	1,000	648,393
Oesterreichische Kontrollbank AG			Province of Alberta Canada		
1.250%, 12/15/23..... GBP	1,500	1,893,392	3.350%, 11/01/23.....	900	895,038
Republic of Austria			2.950%, 01/23/24.....	801	790,800
Government Bond			Province of Ontario Canada		
1.750%, 10/20/23..... EUR	750	821,070	3.400%, 10/17/23.....	1,265	1,259,145
TOTAL AUSTRIA.....		<u>2,714,462</u>	3.050%, 01/29/24.....	2,900	2,862,800
BELGIUM — (2.1%)			3.200%, 05/16/24.....	300	294,251
Dexia Credit Local SA			Province of Quebec Canada		
1.625%, 12/08/23..... GBP	500	632,351	2.500%, 04/09/24.....	3,329	3,257,964
0.500%, 07/16/24.....	3,500	3,334,674	0.750%, 12/13/24..... GBP	300	360,084
1.250%, 11/26/24..... EUR	2,100	2,235,226	0.875%, 01/15/25..... EUR	980	1,034,123
Euroclear Bank SA			3.700%, 05/20/26..... AUD	2,100	1,370,928
0.125%, 07/07/25..... EUR	150	153,603	PSP Capital, Inc.		
Kingdom of Belgium			2.090%, 11/22/23..... CAD	1,100	826,495
Government Bond			3.290%, 04/04/24..... CAD	200	149,780
2.600%, 06/22/24..... EUR	300	327,141	Royal Bank of Canada		
TOTAL BELGIUM.....		<u>6,682,995</u>	2.333%, 12/05/23..... CAD	1,700	1,276,292
CANADA — (11.3%)			Toronto-Dominion Bank		
Bank of Montreal			3.226%, 07/24/24..... CAD	6,400	4,750,167
2.700%, 09/11/24..... CAD	300	220,801	0.750%, 01/06/26.....	655	587,242
Bank of Nova Scotia			1.200%, 06/03/26.....	238	211,981
2.290%, 06/28/24..... CAD	2,600	1,916,920	TOTAL CANADA.....		<u>36,403,746</u>
Canada Government Bond			DENMARK — (4.1%)		
0.500%, 11/01/23..... CAD	500	374,910	Denmark Government Bond		
CDP Financial, Inc.,			0.000%, 11/15/24..... DKK	70,000	9,893,411
Floating Rate Note,			Kommunekredit		
SOFR + 0.400%, FRN			0.125%, 08/28/23..... EUR	500	548,371
(r)Ω 5.483%, 05/19/25.....	2,200	2,201,089	1.000%, 12/15/23.....	1,200	1,179,751
CPPIB Capital, Inc.			0.250%, 02/16/24..... EUR	500	539,422
Ω 3.125%, 09/25/23.....	250	249,102	2.000%, 06/25/24..... GBP	600	744,921
0.375%, 06/20/24..... EUR	2,900	3,093,213	0.375%, 11/15/24..... GBP	250	299,750
0.875%, 12/17/24..... GBP	1,100	1,321,280	TOTAL DENMARK.....		<u>13,205,626</u>
Export Development Canada			FINLAND — (1.0%)		
1.375%, 12/08/23..... GBP	1,100	1,390,334	Finland Government Bond		
2.625%, 02/21/24.....	55	54,118	2.000%, 04/15/24..... EUR	100	108,783
Manitoba, Province of			Kuntarahoitus Oyj		
Canada			0.125%, 03/07/24..... EUR	900	969,211
2.600%, 04/16/24.....	1,500	1,468,116	0.000%, 11/15/24..... EUR	300	314,888
OMERS Finance Trust			0.875%, 12/16/24..... GBP	1,200	1,441,751
2.500%, 05/02/24.....	290	283,062	OP Corporate Bank PLC		
0.450%, 05/13/25..... EUR	1,400	1,450,742	1.000%, 05/22/25..... EUR	500	521,895
Ontario Teachers' Finance			TOTAL FINLAND.....		<u>3,356,528</u>
Trust			FRANCE — (4.0%)		
0.500%, 05/06/25..... EUR	900	933,165	Agence Francaise de		
Ontario, Province of Canada			Developpement EPIC		
0.500%, 12/15/23..... GBP	100	125,881	3.125%, 01/04/24..... EUR	2,700	2,956,450
			BNP Paribas SA		
			2.875%, 09/26/23..... EUR	21	23,049

VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			IRELAND — (1.6%)		
Caisse d'Amortissement de la			Ireland Government Bond		
Dette Sociale			3.400%, 03/18/24..... EUR	4,750	\$ 5,223,241
0.125%, 10/25/23..... EUR	300	\$ 327,052			
2.375%, 01/25/24..... EUR	800	873,865	NETHERLANDS — (3.8%)		
3.375%, 03/20/24.....	417	410,903	BNG Bank NV		
0.375%, 05/27/24.....	1,000	957,410	2.000%, 04/12/24..... GBP	700	875,399
1.375%, 11/25/24..... EUR	1,400	1,494,676	0.250%, 06/07/24..... EUR	700	747,808
Dexia Credit Local SA			3.250%, 07/15/25..... AUD	500	327,126
0.000%, 05/29/24..... EUR	800	852,255	Cooperatieve Rabobank UA,		
French Republic Government			Floating Rate Note,		
Bond OAT			(r) SOFR + 0.700%, FRN,		
0.000%, 03/25/24..... EUR	300	322,495	5.829%, 07/18/25....	1,109	1,111,950
2.250%, 05/25/24..... EUR	300	326,391	(r) 3M Swap + 0.880%,		
Region of Ile de France			FRN, 4.797%,		
3.625%, 03/27/24..... EUR	200	219,245	05/22/26..... AUD	500	336,106
SFIL SA			Enexis Holding NV		
0.125%, 10/18/24..... EUR	700	736,863	1.500%, 10/20/23..... EUR	222	242,793
SNCF Reseau			Nederlandse Waterschapsbank		
4.500%, 01/30/24..... EUR	100	110,162	NV		
Societe Nationale SNCF SA			3.000%, 11/16/23..... EUR	300	329,117
4.625%, 02/02/24..... EUR	750	826,431	1.125%, 03/15/24.....	400	388,930
4.125%, 02/19/25..... EUR	1,200	1,326,407	2.000%, 12/16/24..... GBP	950	1,158,698
Unedic Asseo			Netherlands Government Bond		
2.375%, 05/25/24..... EUR	600	651,717	0.000%, 01/15/24..... EUR	750	811,926
0.125%, 11/25/24..... EUR	400	419,499	2.000%, 07/15/24..... EUR	1,650	1,790,045
TOTAL FRANCE.....		<u>12,834,870</u>	Shell International Finance BV		
GERMANY — (4.4%)			1.125%, 04/07/24..... EUR	610	657,532
Erste Abwicklungsanstalt			0.500%, 05/11/24..... EUR	400	427,970
0.010%, 11/03/23..... EUR	500	544,631	0.750%, 05/12/24..... EUR	2,800	3,004,044
0.250%, 03/01/24.....	1,800	1,743,818	TOTAL NETHERLANDS.....		<u>12,209,444</u>
FMS Wertmanagement			NEW ZEALAND — (0.8%)		
0.625%, 12/15/23..... GBP	200	251,894	New Zealand Local Government		
1.375%, 03/07/25..... GBP	100	120,269	Funding Agency Bond		
Kreditanstalt fuer Wiederaufbau			2.250%, 04/15/24..... NZD	4,500	2,726,917
1.250%, 12/29/23..... GBP	160	201,665	NORWAY — (3.0%)		
0.250%, 03/08/24.....	3,033	2,938,583	DNB Bank ASA		
0.875%, 07/18/24..... GBP	100	122,805	0.600%, 09/25/23..... EUR	700	766,039
Landeskreditbank			0.050%, 11/14/23..... EUR	800	870,034
Baden-Wuerttemberg			Kommunalbanken AS		
Foerderbank			0.250%, 12/08/23.....	1,600	1,570,992
1.375%, 12/15/23..... GBP	550	694,506	2.750%, 02/05/24.....	400	394,079
2.000%, 07/23/24.....	3,181	3,070,619	2.000%, 06/19/24.....	500	484,171
0.375%, 12/09/24..... GBP	1,078	1,288,233	1.000%, 12/12/24..... GBP	350	421,472
Landwirtschaftliche Rentenbank			4.250%, 07/16/25..... AUD	1,800	1,199,404
0.400%, 09/23/24..... AUD	500	320,536	0.600%, 06/01/26..... AUD	1,600	959,941
4.250%, 01/09/25..... AUD	1,000	669,160	Norway Government Bond		
NRW Bank			3.000%, 03/14/24..... NOK	26,500	2,595,256
1.375%, 12/15/23..... GBP	300	378,868	1.750%, 03/13/25..... NOK	3,900	369,988
0.375%, 12/16/24..... GBP	800	954,933	TOTAL NORWAY.....		<u>9,631,376</u>
State of North					
Rhine-Westphalia					
Germany					
0.625%, 12/16/24..... GBP	700	838,191			
TOTAL GERMANY.....		<u>14,138,711</u>			

VA GLOBAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SINGAPORE — (0.1%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
United Overseas Bank Ltd.,			(Continued)		
Floating Rate Note,			European Union		
(r) 3M Swap + 0.350%,			1.875%, 04/04/24..... EUR	200	\$ 217,469
FRN, 4.267%,			Inter-American Development		
05/20/24..... AUD	500	<u>\$ 335,516</u>	Bank		
			3.000%, 10/04/23.....	500	497,837
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (16.2%)			1.250%, 12/15/23..... GBP	4,000	5,050,278
African Development Bank			3.000%, 02/21/24.....	454	447,487
3.000%, 09/20/23.....	1,670	1,664,444	1.375%, 12/15/24..... GBP	800	969,448
0.250%, 01/24/24..... EUR	300	324,249	International Bank for		
4.750%, 03/06/24..... AUD	500	336,114	Reconstruction & Development		
4.000%, 01/10/25..... AUD	500	332,756	2.500%, 08/03/23..... CAD	2,500	1,895,746
Asian Development Bank			2.500%, 03/19/24.....	3,914	3,838,052
1.375%, 12/15/23..... GBP	2,340	2,954,989	1.800%, 07/26/24..... CAD	295	216,248
1.625%, 03/15/24.....	2,903	2,833,958	International Development		
0.375%, 06/11/24.....	600	574,068	Association		
2.500%, 12/19/24..... GBP	150	184,510	0.750%, 12/12/24..... GBP	300	360,480
3.750%, 03/12/25..... AUD	1,000	663,706	Nordic Investment Bank		
Asian Infrastructure Investment			1.500%, 03/13/25..... NOK	2,000	<u>187,254</u>
Bank			TOTAL SUPRANATIONAL		
0.250%, 09/29/23.....	1,212	1,201,923	ORGANIZATION		
1.000%, 05/06/26..... AUD	500	302,296	OBLIGATIONS.....		<u>52,487,825</u>
Asian Infrastructure			SWEDEN — (7.0%)		
Investment Bank,			Kommuninvest I Sverige AB		
Floating Rate Note,			1.000%, 11/13/23..... SEK	2,000	188,416
SOFR + 0.620%, FRN			3.250%, 01/16/24.....	1,000	989,078
(r) 5.703%, 08/16/27.....	3,000	3,007,265	0.375%, 02/16/24.....	300	291,633
Eurofima Europaeische			Ω... 1.375,05/08/24.....	3,200	3,098,038
Gesellschaft fuer die			Ω 2.875%, 07/03/24.....	1,183	1,153,540
Finanzierung von			1.000%, 10/02/24..... SEK	19,000	1,742,879
Eisenbahnmateriel			1.000%, 05/12/25..... SEK	17,000	1,536,072
0.375%, 11/16/23.....	500	492,509	Skandinaviska Enskilda		
European Financial Stability			Banken AB		
Facility			Ω 1.400%, 11/19/25.....	635	574,840
0.125%, 10/17/23..... EUR	420	458,607	Svensk Exportkredit AB		
2.125%, 02/19/24..... EUR	2,000	2,181,651	1.375%, 12/15/23..... GBP	260	328,253
0.000%, 04/19/24..... EUR	4,300	4,611,565	# 0.375%, 03/11/24.....	2,000	1,937,828
1.750%, 06/27/24..... EUR	1,647	1,781,679	0.375%, 07/30/24.....	3,000	2,847,494
European Investment Bank			3.625%, 09/03/24.....	2,100	2,053,831
0.000%, 10/16/23..... EUR	1,833	2,001,466	Svenska Handelsbanken AB		
0.500%, 11/15/23..... EUR	140	152,643	Ω 0.550%, 06/11/24.....	1,250	1,194,780
0.050%, 12/15/23..... EUR	200	217,152	0.125%, 06/18/24..... EUR	1,000	1,063,674
0.875%, 12/15/23..... GBP	1,310	1,651,579	1.000%, 04/15/25..... EUR	200	209,543
2.125%, 01/15/24..... EUR	323	352,805	Sweden Government Bond		
1.500%, 01/26/24..... NOK	4,000	388,355	1.500%, 11/13/23..... SEK	35,000	<u>3,305,044</u>
3.250%, 01/29/24.....	541	534,757	TOTAL SWEDEN.....		<u>22,514,943</u>
0.000%, 03/15/24..... EUR	133	143,113	UNITED KINGDOM — (0.2%)		
4.125%, 04/15/24..... EUR	200	220,708	Network Rail Infrastructure		
0.750%, 09/09/24..... NOK	15,000	1,416,324	Finance PLC		
0.875%, 09/13/24..... EUR	200	213,516	4.750%, 01/22/24..... GBP	613	<u>782,952</u>
0.750%, 11/15/24..... GBP	500	603,912			
1.375%, 03/07/25..... GBP	1,165	1,404,293			
1.250%, 05/12/25..... SEK	2,000	181,340			
European Stability					
Mechanism					
0.125%, 04/22/24..... EUR	5,052	5,419,274			

VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (4.6%)			CANADA — (Continued)		
Abbott Ireland Financing DAC			Canadian Imperial Bank of Commerce		
0.875%, 09/27/23..... EUR	920	\$ 1,006,837	Ω 5.731%, 01/09/24.....	3,500	\$ 3,412,965
0.100%, 11/19/24..... EUR	200	209,307	Ω 5.779%, 12/01/23.....	1,700	1,668,519
Amazon.com, Inc.			Ω 5.704%, 12/05/23.....	1,700	1,667,411
2.730%, 04/13/24.....	3,750	3,676,540	CDP Financial, Inc.		
1.000%, 05/12/26.....	233	210,390	Ω 5.230%, 09/14/23.....	2,000	1,986,638
Berkshire Hathaway, Inc.			PSP Capital, Inc.		
0.000%, 03/12/25..... EUR	290	299,609	Ω 5.380%, 02/08/24.....	2,000	1,940,768
3.125%, 03/15/26.....	920	883,824	TOTAL CANADA.....		<u>17,563,605</u>
Exxon Mobil Corp.			GERMANY — (0.3%)		
0.142%, 06/26/24..... EUR	2,100	2,231,301	FMS Wertmanagement		
Procter & Gamble Co.			Ω 5.230%, 09/21/23.....	1,000	<u>992,306</u>
0.625%, 10/30/24..... EUR	500	528,774	NETHERLANDS — (2.3%)		
Roche Holdings, Inc.			Cooperatieve Rabobank UA		
Ω 1.882%, 03/08/24.....	2,600	2,540,836	5.725%, 12/01/23.....	2,500	2,453,593
Ω 3.350%, 09/30/24.....	2,000	1,957,881	5.570%, 02/12/24.....	5,000	<u>4,849,352</u>
Sanofi			TOTAL NETHERLANDS.....		<u>7,302,945</u>
0.625%, 04/05/24..... EUR	1,200	<u>1,291,809</u>	NORWAY — (1.1%)		
TOTAL UNITED STATES....		<u>14,837,108</u>	DNB Bank ASA		
TOTAL BONDS.....		<u>237,073,608</u>	Ω 5.779%, 01/19/24.....	3,500	<u>3,407,660</u>
U.S. TREASURY OBLIGATIONS — (11.3%)			UNITED STATES — (1.2%)		
U.S. Treasury Notes			Cooperatieve Rabobank UA		
0.125%, 10/15/23.....	2,500	2,473,438	5.417%, 02/07/24.....	1,000	970,660
U.S. Treasury Notes, Floating Rate Note,			United Overseas Bank Ltd.		
(r) 3M USTMMR +			Ω 5.398%, 08/21/23.....	3,000	<u>2,990,687</u>
0.140%, FRN,			TOTAL UNITED STATES....		<u>3,961,347</u>
5.491%, 10/31/24 ...	6,000	6,007,712	TOTAL COMMERCIAL PAPER		
(r) 3M USTMMR +			(Cost \$38,656,509).....		<u>38,654,120</u>
0.200%, FRN,			FOREIGN SOVEREIGN OBLIGATIONS — (3.0%)		
5.551%, 01/31/25 ...	5,000	5,010,476	FINLAND — (0.6%)		
(r) 3M USTMMR +			Finland T-Bills		
0.169%, FRN,			∞ 2.836%, 08/14/23..... EUR	1,900	<u>2,086,811</u>
5.510%, 04/30/25 ...	23,000	<u>23,024,571</u>	FRANCE — (0.3%)		
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>36,516,197</u>	France Treasury Bills BTF		
COMMERCIAL PAPER — (12.0%)			∞ 3.166%, 08/16/23..... EUR	800	<u>878,405</u>
AUSTRALIA — (1.7%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.3%)		
Australia & New Zealand Banking Group Ltd.			European Union Bills		
Ω 5.465%, 02/20/24.....	3,600	3,488,698	∞ 3.160%, 08/04/23..... EUR	400	439,717
Ω 5.871%, 02/22/24.....	2,000	1,937,559	∞ 3.277%, 10/06/23..... EUR	366	<u>400,234</u>
TOTAL AUSTRALIA.....		<u>5,426,257</u>	TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>839,951</u>
CANADA — (5.4%)					
Bank of Montreal					
5.804%, 01/18/24.....	4,000	3,894,474			
5.220%, 08/14/23.....	2,000	1,995,910			
5.320%, 08/21/23.....	1,000	996,920			

VA GLOBAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>	<u>Shares</u>	<u>Value[†]</u>
SECURITIES LENDING COLLATERAL — (0.0%)				
@§ The DFA Short Term				
			Investment Fund.....	8,222 \$ 95,104
UNITED KINGDOM — (1.8%)				
U.K. Treasury Bills				
∞ 4.797%, 11/20/23..... GBP	1,500	\$ 1,893,468		
∞ 5.067%, 12/04/23..... GBP	3,200	4,030,585		
TOTAL UNITED KINGDOM..		<u>5,924,053</u>		
TOTAL FOREIGN SOVEREIGN OBLIGATIONS.....		<u>9,729,220</u>		
TOTAL INVESTMENT SECURITIES (Cost \$319,793,751).....		<u>322,944,518</u>		
				<u>\$323,039,622</u>

As of July 31, 2023, 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 390,206	NOK 3,944,126	Citibank, N.A.	08/04/23	\$ 1,018
USD 1,502,268	AUD 2,221,805	Citibank, N.A.	08/04/23	9,779
USD 27,236,744	EUR 24,678,935	Citibank, N.A.	08/14/23	86,712
GBP 432,907	USD 555,038	Citibank, N.A.	08/14/23	567
USD 26,995,211	EUR 24,111,816	Morgan Stanley and Co. International	08/14/23	469,083
USD 41,483,548	GBP 31,735,122	State Street Bank and Trust	08/14/23	753,828
USD 13,515,396	AUD 19,803,233	Morgan Stanley and Co. International	08/21/23	204,885
EUR 2,178,092	USD 2,386,203	Citibank, N.A.	08/22/23	10,899
NZD 476,784	USD 294,526	Citibank, N.A.	08/22/23	1,616
USD 7,316,887	AUD 10,831,954	Bank of New York Mellon	08/28/23	34,570
USD 296,268	AUD 439,671	Citibank, N.A.	08/28/23	677
USD 3,565,059	DKK 24,001,414	Morgan Stanley and Co. International	08/28/23	18,231
CAD 3,149,996	USD 2,380,805	Citibank, N.A.	08/29/23	8,922
USD 1,865,196	CAD 2,458,007	Royal Bank of Canada	08/29/23	442
Total Appreciation				\$1,601,229
USD 349,548	AUD 523,789	Citibank, N.A.	08/04/23	\$ (2,305)
USD 1,986,833	NOK 21,299,306	Societe Generale	08/04/23	(114,883)
USD 5,720,648	AUD 8,591,663	Societe Generale	08/04/23	(50,769)
EUR 8,263,668	USD 9,267,789	Citibank, N.A.	08/14/23	(176,681)
GBP 600,491	USD 774,374	Citibank, N.A.	08/14/23	(3,687)
GBP 2,676,937	USD 3,443,876	HSBC Bank	08/14/23	(8,222)
USD 3,877,926	DKK 26,663,717	Morgan Stanley and Co. International	08/14/23	(59,043)
USD 2,387,287	NOK 25,481,918	Bank of America Corp.	08/21/23	(128,656)
USD 3,012,063	NZD 4,890,301	Bank of America Corp.	08/22/23	(25,413)
USD 2,302,453	SEK 24,757,060	Citibank, N.A.	08/22/23	(51,710)
USD 29,204,358	EUR 26,677,995	Citibank, N.A.	08/22/23	(156,151)
USD 340,667	AUD 511,300	Citibank, N.A.	08/28/23	(3,080)
USD 13,397,222	CAD 17,722,092	Citibank, N.A.	08/29/23	(47,547)
CAD 1,609,634	USD 1,222,512	Citibank, N.A.	08/29/23	(1,372)
USD 2,407,302	DKK 16,396,961	UBS AG	09/07/23	(17,218)

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>
USD 4,562,022	SEK 48,957,851	Morgan Stanley and Co. International	09/27/23	\$(101,503)
Total (Depreciation)				\$(948,240)
Total Appreciation (Depreciation)				\$ 652,989

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 971,373	—	\$ 971,373
Bonds				
Australia.....	—	26,987,348	—	26,987,348
Austria.....	—	2,714,462	—	2,714,462
Belgium.....	—	6,682,995	—	6,682,995
Canada.....	—	36,403,746	—	36,403,746
Denmark.....	—	13,205,626	—	13,205,626
Finland.....	—	3,356,528	—	3,356,528
France.....	—	12,834,870	—	12,834,870
Germany.....	—	14,138,711	—	14,138,711
Ireland.....	—	5,223,241	—	5,223,241
Netherlands.....	—	12,209,444	—	12,209,444
New Zealand.....	—	2,726,917	—	2,726,917
Norway.....	—	9,631,376	—	9,631,376
Singapore.....	—	335,516	—	335,516
Supranational Organization Obligations.....	—	52,487,825	—	52,487,825
Sweden.....	—	22,514,943	—	22,514,943
United Kingdom.....	—	782,952	—	782,952
United States.....	—	14,837,108	—	14,837,108
U.S. Treasury Obligations.....	—	36,516,197	—	36,516,197
Commercial Paper.....	—	38,654,120	—	38,654,120
Foreign Sovereign Obligations.....	—	9,729,220	—	9,729,220
Securities Lending Collateral.....	—	95,104	—	95,104
Forward Currency Contracts**.....	—	652,989	—	652,989
TOTAL.....	—	\$323,692,611	—	\$323,692,611

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

VIT INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	Face Amount± (000)	Value†
U.S. TREASURY OBLIGATIONS — (99.6%)		
Treasury Inflation Protected Security		
0.750%, 07/15/28.....	18,596	\$ 17,703,091
0.875%, 01/15/29.....	21,919	20,852,965
0.250%, 07/15/29.....	1,486	1,364,228
0.125%, 01/15/30.....	21,807	19,630,871
0.125%, 07/15/30.....	3,796	3,408,267
0.125%, 01/15/31.....	11,932	10,608,872
0.125%, 07/15/31.....	12,424	11,012,548
0.125%, 01/15/32.....	14,700	12,922,514
U.S. Treasury Inflation Indexed Bonds		
1.750%, 01/15/28.....	10,132	10,045,619
3.625%, 04/15/28.....	19,727	21,208,594
2.500%, 01/15/29.....	20,325	21,019,606
3.875%, 04/15/29.....	18,388	20,360,036
3.375%, 04/15/32.....	12,884	14,595,126
2.125%, 02/15/40.....	11,959	12,637,403
2.125%, 02/15/41.....	8,193	8,663,334
0.750%, 02/15/42.....	2,692	2,250,279
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$228,157,823).....		208,283,353
	Shares	
TEMPORARY CASH INVESTMENTS — (0.4%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	777,696	777,696
TOTAL INVESTMENTS — (100.0%)		
(Cost \$228,935,519)^.....		\$209,061,049

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$208,283,353	—	\$208,283,353
Temporary Cash Investments.....	\$777,696	—	—	777,696
TOTAL.....	\$777,696	\$208,283,353	—	\$209,061,049

VA GLOBAL MODERATE ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 2 Portfolio of DFA Investment Dimensions Group, Inc.....	1,903,829	\$ 59,875,417
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	1,514,355	22,927,330
Investment in DFA Selectively Hedged Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	2,463,102	22,685,173
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	2,295,901	22,683,505
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	623,179	21,674,176
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	463,445	10,580,446
Investment in VA Short-Term Fixed Portfolio of DFA Investment Dimensions Group, Inc.....	874,074	8,906,810
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	911,998	8,891,983
Investment in VA Short-Term Fixed Portfolio of DFA Investment Dimensions Group, Inc.....	131,024	4,292,359
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	184,380	2,610,814
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	53,686	2,048,116
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	190,800	<u>715,498</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$140,505,686).....		<u>\$187,891,627</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.190% (Cost \$90,103).....	90,103	<u>90,103</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$140,595,789)^.....		<u>\$187,981,730</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$187,891,627	—	—	\$187,891,627
Temporary Cash Investments.....	90,103	—	—	90,103
TOTAL.....	<u>\$187,981,730</u>	<u>—</u>	<u>—</u>	<u>\$187,981,730</u>

U.S. LARGE CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.2%)		
COMMUNICATION SERVICES — (0.0%)		
* Charter Communications, Inc., Class A.....	3,061	\$ 1,240,286
* Live Nation Entertainment, Inc.....	453	39,751
TOTAL COMMUNICATION SERVICES.....		<u>1,280,037</u>
CONSUMER DISCRETIONARY — (16.8%)		
* Amazon.com, Inc.....	782,167	104,560,085
Best Buy Co., Inc.....	54,489	4,525,311
* Booking Holdings, Inc.....	8,484	25,204,267
* Bright Horizons Family Solutions, Inc.....	187	18,145
* Burlington Stores, Inc.....	27,456	4,876,735
* Chipotle Mexican Grill, Inc.....	182	357,135
Darden Restaurants, Inc.....	24,575	4,151,209
Hilton Worldwide Holdings, Inc.....	46,233	7,188,769
Home Depot, Inc.....	322,959	107,816,632
Lowe's Cos., Inc.....	212,743	49,839,303
* Lululemon Athletica, Inc.....	16,356	6,191,237
Marriott International, Inc., Class A.....	76,267	15,391,443
McDonald's Corp.....	15,927	4,669,796
NIKE, Inc., Class B.....	169,688	18,731,858
* O'Reilly Automotive, Inc.....	29,564	27,370,056
Pool Corp.....	16,700	6,425,158
Ross Stores, Inc.....	166,401	19,076,211
Starbucks Corp.....	343,683	34,907,882
* Tesla, Inc.....	44,439	11,884,322
TJX Cos., Inc.....	193,089	16,707,991
Tractor Supply Co.....	52,684	11,800,689
* Ulta Beauty, Inc.....	14,851	6,605,725
Yum! Brands, Inc.....	12,200	1,679,574
TOTAL CONSUMER DISCRETIONARY.....		<u>489,979,533</u>
CONSUMER STAPLES — (11.5%)		
Altria Group, Inc.....	473,547	21,508,505
* BJ's Wholesale Club Holdings, Inc.....	7,300	484,063
# Brown-Forman Corp., Class A.....	14,262	1,025,580
Brown-Forman Corp., Class B.....	66,750	4,712,550
Clorox Co.....	71,957	10,900,046
Coca-Cola Co.....	748,406	46,348,784
Colgate-Palmolive Co.....	107,965	8,233,411
Costco Wholesale Corp.....	77,038	43,192,896
Dollar General Corp.....	41,069	6,934,911
Estee Lauder Cos., Inc., Class A.....	24,903	4,482,540
Hershey Co.....	37,890	8,764,336
Kimberly-Clark Corp.....	106,176	13,707,322
Lamb Weston Holdings, Inc.....	67,768	7,022,798
PepsiCo, Inc.....	296,694	55,618,257
Procter & Gamble Co.....	457,946	71,576,960
Sysco Corp.....	233,129	17,790,074
Target Corp.....	93,718	12,789,695
TOTAL CONSUMER STAPLES.....		<u>335,092,728</u>
ENERGY — (0.7%)		
APA Corp.....	36,328	1,470,921

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Cheniere Energy, Inc.....	69,961	\$ 11,323,887
Hess Corp.....	28,845	4,376,652
Targa Resources Corp.....	48,600	3,984,714
TOTAL ENERGY.....		<u>21,156,174</u>
FINANCIALS — (10.1%)		
Ameriprise Financial, Inc.....	48,242	16,809,925
Aon PLC, Class A.....	60,490	19,266,065
* Credit Acceptance Corp.....	155	86,273
Erie Indemnity Co., Class A.....	100	22,196
FactSet Research Systems, Inc.....	14,165	6,162,341
* FleetCor Technologies, Inc.....	4,159	1,035,217
Jack Henry & Associates, Inc.....	4,020	673,631
LPL Financial Holdings, Inc.....	18,799	4,311,739
MarketAxess Holdings, Inc.....	7,981	2,148,645
Marsh & McLennan Cos., Inc.....	52,026	9,802,739
Mastercard, Inc., Class A.....	273,601	107,875,402
Moody's Corp.....	35,508	12,525,447
MSCI, Inc.....	40,997	22,469,636
Visa, Inc., Class A.....	378,197	89,908,773
TOTAL FINANCIALS.....		<u>293,098,029</u>
HEALTH CARE — (14.0%)		
AbbVie, Inc.....	562,217	84,096,419
AmerisourceBergen Corp.....	82,614	15,440,557
Amgen, Inc.....	190,975	44,716,796
Cardinal Health, Inc.....	122,721	11,225,290
* DaVita, Inc.....	24,000	2,447,760
* Edwards Lifesciences Corp.....	3	246
Eli Lilly & Co.....	186,408	84,731,756
HCA Healthcare, Inc.....	32,550	8,879,966
* IDEXX Laboratories, Inc.....	38,967	21,616,164
* IQVIA Holdings, Inc.....	31,273	6,997,646
Johnson & Johnson.....	256,197	42,920,683
Merck & Co., Inc.....	410,003	43,726,820
* Mettler-Toledo International, Inc.....	14,091	17,719,010
* Waters Corp.....	15,386	4,249,767
West Pharmaceutical Services, Inc.....	367	135,071
Zoetis, Inc.....	98,882	18,598,715
TOTAL HEALTH CARE.....		<u>407,502,666</u>
INDUSTRIALS — (14.6%)		
Allegion PLC.....	37,179	4,344,738
Automatic Data Processing, Inc.....	102,900	25,443,054
* Boeing Co.....	82,836	19,785,379
Booz Allen Hamilton Holding Corp.....	52,858	6,400,047
Broadridge Financial Solutions, Inc.....	47,631	7,998,197
Caterpillar, Inc.....	123,535	32,757,776
CH Robinson Worldwide, Inc.....	2,760	276,497
Cintas Corp.....	23,873	11,985,201
* Copart, Inc.....	692	61,166
Deere & Co.....	42,349	18,193,130
* Delta Air Lines, Inc.....	1,279	59,166
Fastenal Co.....	238,536	13,980,595
Ferguson PLC.....	29,459	4,761,164
Honeywell International, Inc.....	109,840	21,323,239
Illinois Tool Works, Inc.....	73,283	19,296,880
Lennox International, Inc.....	15,817	5,811,798

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Lockheed Martin Corp.....	60,233	\$ 26,886,204
Masco Corp.....	101,751	6,174,251
Old Dominion Freight Line, Inc.....	52,420	21,989,666
Paychex, Inc.....	135,118	16,953,255
Paycom Software, Inc.....	1,045	385,354
Robert Half, Inc.....	4,384	325,074
Rockwell Automation, Inc.....	42,816	14,398,593
Rollins, Inc.....	75,167	3,069,069
Toro Co.....	31,222	3,173,716
Trane Technologies PLC.....	36,230	7,225,711
Union Pacific Corp.....	151,964	35,258,687
United Parcel Service, Inc., Class B.....	235,754	44,116,646
Verisk Analytics, Inc.....	51,226	11,727,680
Waste Management, Inc.....	122,177	20,011,371
WW Grainger, Inc.....	29,186	21,553,569
TOTAL INDUSTRIALS.....		<u>425,726,873</u>
INFORMATION TECHNOLOGY — (30.7%)		
Accenture PLC, Class A.....	138,718	43,883,439
* Adobe, Inc.....	72,122	39,390,873
* Advanced Micro Devices, Inc.....	568	64,979
Amphenol Corp., Class A.....	99,555	8,791,702
Apple, Inc.....	779,238	153,081,502
Applied Materials, Inc.....	220,549	33,433,023
* Autodesk, Inc.....	21,538	4,565,841
Broadcom, Inc.....	123,213	110,725,362
CDW Corp.....	91,054	17,033,472
* Enphase Energy, Inc.....	19,401	2,945,654
* Fair Isaac Corp.....	9,468	7,933,900
* Fortinet, Inc.....	102,465	7,963,580
* Gartner, Inc.....	27,533	9,735,394
International Business Machines Corp.....	124,334	17,926,476
KLA Corp.....	44,582	22,912,919
Lam Research Corp.....	35,132	25,241,991
Microchip Technology, Inc.....	43,188	4,057,081
Microsoft Corp.....	455,923	153,153,654
Motorola Solutions, Inc.....	20,129	5,769,575
NetApp, Inc.....	103,545	8,077,545
NVIDIA Corp.....	64,376	30,082,261
NXP Semiconductors NV.....	12,746	2,842,103
* ON Semiconductor Corp.....	19,400	2,090,350
Oracle Corp.....	745,382	87,381,132
QUALCOMM, Inc.....	345,514	45,666,585
Seagate Technology Holdings PLC.....	121,222	7,697,597
Teradyne, Inc.....	7,999	903,407
Texas Instruments, Inc.....	236,201	42,516,180
TOTAL INFORMATION TECHNOLOGY.....		<u>895,867,577</u>
MATERIALS — (0.8%)		
Avery Dennison Corp.....	56,729	10,438,703
Sherwin-Williams Co.....	48,647	13,450,896
TOTAL MATERIALS.....		<u>23,889,599</u>
TOTAL COMMON STOCKS		
Cost (\$1,439,434,617).....		<u>2,893,593,216</u>

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	21,722,177	\$ 21,722,177
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund	24,970	288,825
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,461,445,599)^.....		<u>\$2,915,604,218</u>

As of July 31, 2023, U.S. Large Cap Growth Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	88	09/15/23	\$19,087,046	\$20,303,800	\$1,216,754
Total Futures Contracts.....			<u>\$19,087,046</u>	<u>\$20,303,800</u>	<u>\$1,216,754</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 1,280,037	—	—	\$ 1,280,037
Consumer Discretionary.....	489,979,533	—	—	489,979,533
Consumer Staples.....	335,092,728	—	—	335,092,728
Energy.....	21,156,174	—	—	21,156,174
Financials.....	293,098,029	—	—	293,098,029
Health Care.....	407,502,666	—	—	407,502,666
Industrials.....	425,726,873	—	—	425,726,873
Information Technology.....	895,867,577	—	—	895,867,577
Materials.....	23,889,599	—	—	23,889,599
Temporary Cash Investments.....	21,722,177	—	—	21,722,177
Securities Lending Collateral.....	—	\$288,825	—	288,825
Futures Contracts**.....	1,216,754	—	—	1,216,754
TOTAL.....	<u>\$2,916,532,147</u>	<u>\$288,825</u>	<u>—</u>	<u>\$2,916,820,972</u>

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

U.S. SMALL CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (89.6%)			
COMMUNICATION SERVICES — (3.0%)			
#*	Anterix, Inc.....	10,804	\$ 303,268
#	Atlanta Braves Holdings, Inc., Class A.....	8,506	402,674
*	Atlanta Braves Holdings, Inc., Class C.....	30,841	1,255,846
	Cable One, Inc.....	34	24,614
*	Cargurus, Inc.....	101,154	2,292,150
#*	Cars.com, Inc.....	73,418	1,674,665
#*	Cinemark Holdings, Inc.....	50,323	839,891
	Cogent Communications Holdings, Inc.....	4,822	295,299
*	Gambling.com Group Ltd.....	7,637	93,553
*	IDT Corp., Class B.....	31,089	737,431
#*	IMAX Corp.....	65,330	1,202,725
*	Integral Ad Science Holding Corp.....	44,765	933,350
	Iridium Communications, Inc.....	92,938	4,883,892
*	Magnite, Inc.....	48,438	732,867
	New York Times Co., Class A.....	84,950	3,462,562
	Nexstar Media Group, Inc.....	772	144,148
*	PubMatic, Inc., Class A.....	52,675	1,052,973
*	Sciplay Corp., Class A.....	20,891	409,464
#	Shutterstock, Inc.....	38,618	1,986,896
#*	Stagwell, Inc., Class A.....	35,309	236,923
#*	TechTarget, Inc.....	29,503	958,257
	Townsquare Media, Inc., Class A.....	11,069	132,607
*	Travelzoo.....	18,628	153,495
*	TripAdvisor, Inc.....	116,886	2,179,924
	World Wrestling Entertainment, Inc., Class A.....	33,234	3,489,570
*	Yelp, Inc.....	69,249	3,119,667
	TOTAL COMMUNICATION SERVICES.....		32,998,711
CONSUMER DISCRETIONARY — (14.5%)			
*	Abercrombie & Fitch Co., Class A.....	1,259	49,869
#	Academy Sports & Outdoors, Inc.....	36,907	2,206,670
*	Accel Entertainment, Inc.....	20,322	231,671
#	Acushnet Holdings Corp.....	73,215	4,365,810
#	Arko Corp.....	88,336	736,722
	Autoliv, Inc.....	1,340	135,246
*	AutoNation, Inc.....	27,279	4,391,373
*	BJ's Restaurants, Inc.....	1,933	72,797
#	Bloomin' Brands, Inc.....	101,978	2,740,149
#*	Boot Barn Holdings, Inc.....	30,508	2,864,701
#*	Bowlero Corp.....	13,273	161,001
	Boyd Gaming Corp.....	2,041	139,441
#*	Bright Horizons Family Solutions, Inc.....	14,265	1,384,133
	Brunswick Corp.....	52,265	4,510,992
#	Buckle, Inc.....	45,211	1,652,914
	Build-A-Bear Workshop, Inc.....	19,188	471,065
	Caleres, Inc.....	20,555	555,807
#	Camping World Holdings, Inc., Class A.....	33,349	1,068,168
*	Capri Holdings Ltd.....	5,793	213,820
*	CarParts.com, Inc.....	42,216	211,924
	Carriage Services, Inc.....	15,062	487,557
#	Carter's, Inc.....	34,695	2,602,472
*	Cavco Industries, Inc.....	9,150	2,705,197
#	Cheesecake Factory, Inc.....	55,346	2,035,626

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Choice Hotels International, Inc.....	11,790	\$1,541,543
* Chuy's Holdings, Inc.....	7,177	298,491
# Columbia Sportswear Co.....	39,047	3,069,485
* Cooper-Standard Holdings, Inc.....	7,200	132,624
# Cracker Barrel Old Country Store, Inc.....	23,137	2,156,368
* Dave & Buster's Entertainment, Inc.....	37,517	1,718,279
* Denny's Corp.....	885	10,408
#* Destination XL Group, Inc.....	46,925	242,133
# Dillard's, Inc., Class A.....	9,875	3,387,520
* Dorman Products, Inc.....	28,317	2,398,167
* Envela Corp.....	20,430	153,021
* Everi Holdings, Inc.....	27,277	404,791
#* Figs, Inc., Class A.....	12,241	90,094
* Fox Factory Holding Corp.....	33,668	3,767,449
* Frontdoor, Inc.....	43,326	1,512,944
* Gentex Corp.....	59,643	2,002,812
* Gentherm, Inc.....	31,750	1,897,698
* Grand Canyon Education, Inc.....	30,880	3,352,024
# Guess?, Inc.....	9,713	203,876
# H&R Block, Inc.....	141,271	4,748,118
# Hanesbrands, Inc.....	294,799	1,553,591
* Hilton Grand Vacations, Inc.....	10,557	490,901
* Installed Building Products, Inc.....	34,225	5,065,984
# International Game Technology PLC.....	2,090	70,705
#* J Jill, Inc.....	4,484	101,787
* Jack in the Box, Inc.....	4,336	431,042
# Kontoor Brands, Inc.....	56,315	2,385,503
* Laureate Education, Inc.....	65,576	840,684
* Leggett & Platt, Inc.....	85,313	2,496,258
# Levi Strauss & Co., Class A.....	35,699	537,984
# Marine Products Corp.....	28,820	462,273
* MasterCraft Boat Holdings, Inc.....	23,066	706,973
* Mattel, Inc.....	120,435	2,565,266
* Modine Manufacturing Co.....	54,686	2,054,006
* Murphy USA, Inc.....	21,233	6,519,168
* Nathan's Famous, Inc.....	430	34,443
#* National Vision Holdings, Inc.....	1,114	24,096
* Noodles & Co.....	46,583	170,028
* Nordstrom, Inc.....	87,523	2,022,657
* Ollie's Bargain Outlet Holdings, Inc.....	28,074	2,046,033
#* ONE Group Hospitality, Inc.....	40,868	301,197
* OneSpaWorld Holdings Ltd.....	43,364	557,011
* Oxford Industries, Inc.....	16,324	1,760,543
# Papa John's International, Inc.....	6,657	550,534
# PetMed Express, Inc.....	14,216	208,264
* PlayAGS, Inc.....	16,489	109,157
# Polaris, Inc.....	20,409	2,772,359
#* Potbelly Corp.....	22,838	218,103
* RCI Hospitality Holdings, Inc.....	1,500	104,625
# Red Rock Resorts, Inc., Class A.....	49,765	2,413,603
#* Revolve Group, Inc.....	2,286	45,080
#* RH.....	3,612	1,402,070
* Sally Beauty Holdings, Inc.....	97,221	1,163,735
* SeaWorld Entertainment, Inc.....	82,730	4,580,760
* Shake Shack, Inc., Class A.....	8,096	628,735
* Skyline Champion Corp.....	55,715	3,881,107
#* Sleep Number Corp.....	9,587	265,464
* Sonos, Inc.....	116,109	1,990,108
* Steven Madden Ltd.....	78,493	2,620,096

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Tempur Sealy International, Inc.....	72,271	\$ 3,225,455
Texas Roadhouse, Inc.....	43,898	4,896,822
* TopBuild Corp.....	16,575	4,540,390
Upbound Group, Inc.....	56,358	1,951,678
Valvoline, Inc.....	91,793	3,485,380
#* Victoria's Secret & Co.....	35,914	735,878
* Visteon Corp.....	29,114	4,486,176
* Vizio Holding Corp., Class A.....	5,130	38,219
# Wendy's Co.....	201,631	4,333,050
Winmark Corp.....	1,241	451,054
Wolverine World Wide, Inc.....	39,112	495,549
Wyndham Hotels & Resorts, Inc.....	10,609	826,653
#* XPEL, Inc.....	9,488	770,710
#* YETI Holdings, Inc.....	39,810	1,695,906
TOTAL CONSUMER DISCRETIONARY.....		<u>157,167,823</u>
CONSUMER STAPLES — (5.8%)		
#* Boston Beer Co., Inc., Class A.....	1,518	563,846
Calavo Growers, Inc.....	19,313	728,679
#* Chefs' Warehouse, Inc.....	43,137	1,567,599
Coca-Cola Consolidated, Inc.....	7,528	4,768,310
* elf Beauty, Inc.....	61,168	7,139,529
# Energizer Holdings, Inc.....	70,397	2,513,173
# Flowers Foods, Inc.....	164,232	4,058,173
* Fresh Market, Inc.....	15,766	0
#* Freshpet, Inc.....	30,068	2,211,201
* Grocery Outlet Holding Corp.....	61,372	2,052,893
Inter Parfums, Inc.....	33,118	4,953,128
J & J Snack Foods Corp.....	21,352	3,423,153
John B Sanfilippo & Son, Inc.....	11,109	1,209,881
Lancaster Colony Corp.....	21,652	4,170,825
#* MamaMancini's Holdings, Inc.....	23,577	87,471
Medifast, Inc.....	10,360	1,055,580
# MGP Ingredients, Inc.....	23,149	2,639,217
* National Beverage Corp.....	65,383	3,455,492
Oil-Dri Corp. of America.....	1,664	104,449
#* Olaplex Holdings, Inc.....	48,539	174,740
PriceSmart, Inc.....	14,855	1,154,679
# Reynolds Consumer Products, Inc.....	39,216	1,085,499
* Simply Good Foods Co.....	13,200	510,972
* Sovos Brands, Inc.....	45,002	801,036
Spectrum Brands Holdings, Inc.....	725	56,847
#* Sprouts Farmers Market, Inc.....	117,824	4,624,592
Tootsie Roll Industries, Inc.....	42,303	1,474,683
Turning Point Brands, Inc.....	23,500	560,475
United-Guardian, Inc.....	2,424	19,877
* USANA Health Sciences, Inc.....	19,617	1,273,339
# Utz Brands, Inc.....	58,271	976,039
Vector Group Ltd.....	4,047	53,097
* Vital Farms, Inc.....	43,680	511,056
# WD-40 Co.....	13,103	3,007,139
TOTAL CONSUMER STAPLES.....		<u>62,986,669</u>
ENERGY — (4.0%)		
Antero Midstream Corp.....	29,775	355,513
* Baytex Energy Corp.....	61,955	250,298
Cactus, Inc., Class A.....	34,403	1,746,984
# ChampionX Corp.....	107,696	3,833,978

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# Core Laboratories, Inc.....	32,232	\$ 837,710
# CVR Energy, Inc.....	57,686	2,119,384
* Denbury, Inc.....	40,826	3,589,014
#* Empire Petroleum Corp.....	729	6,561
EnLink Midstream LLC.....	334,053	3,875,015
Equitrans Midstream Corp.....	22,805	236,488
Evolution Petroleum Corp.....	45,678	426,632
Excelerate Energy, Inc., Class A.....	2,554	54,196
* Green Plains, Inc.....	1,176	41,760
* Kosmos Energy Ltd.....	453,739	3,221,547
# Magnolia Oil & Gas Corp., Class A.....	148,443	3,288,012
Matador Resources Co.....	61,145	3,401,496
#* Nabors Industries Ltd.....	1,897	232,363
* NexTier Oilfield Solutions, Inc.....	248,346	2,960,284
# Northern Oil & Gas, Inc.....	20,265	797,833
* Oceaneering International, Inc.....	111,889	2,511,908
Range Resources Corp.....	32,508	1,021,726
Riley Exploration Permian, Inc.....	959	35,915
Sitio Royalties Corp., Class A.....	57,311	1,566,883
#* TETRA Technologies, Inc.....	174,273	782,486
* Tidewater, Inc.....	29,427	1,857,138
* Valaris Ltd.....	7,649	587,443
* W&T Offshore, Inc.....	15,339	67,185
* Weatherford International PLC.....	43,817	3,641,193
TOTAL ENERGY.....		<u>43,346,945</u>
FINANCIALS — (7.3%)		
AMERISAFE, Inc.....	19,786	1,031,246
# Artisan Partners Asset Management, Inc., Class A.....	59,786	2,480,521
* AvidXchange Holdings, Inc.....	5,825	72,288
B Riley Financial, Inc.....	2,925	162,425
# BancFirst Corp.....	14,006	1,399,199
* Bancorp, Inc.....	58,164	2,204,416
BGC Group, Inc., Class A.....	364,140	1,733,306
Brightsphere Investment Group, Inc.....	48,260	1,026,973
#* BRP Group, Inc., Class A.....	5,174	128,884
#* Cantaloupe, Inc.....	17,336	133,661
Cass Information Systems, Inc.....	17,390	659,951
# City Holding Co.....	15,160	1,499,476
# Cohen & Steers, Inc.....	46,963	3,020,191
Commerce Bancshares, Inc.....	516	27,441
Crawford & Co., Class A.....	31,015	298,054
#* Credit Acceptance Corp.....	4,150	2,309,890
Diamond Hill Investment Group, Inc.....	4,105	745,099
* Donnelley Financial Solutions, Inc.....	35,884	1,697,313
Esquire Financial Holdings, Inc.....	2,408	120,268
* Euronet Worldwide, Inc.....	23,507	2,065,560
Evercore, Inc., Class A.....	37,110	5,012,077
EVERTEC, Inc.....	72,062	2,834,198
Federated Hermes, Inc.....	88,557	2,995,883
# First Financial Bankshares, Inc.....	66,724	2,174,535
FirstCash Holdings, Inc.....	3,817	363,684
# Hamilton Lane, Inc., Class A.....	29,410	2,600,726
* Heritage Global, Inc.....	16,498	62,857
Houlihan Lokey, Inc.....	39,923	3,986,312
* I3 Verticals, Inc., Class A.....	28,528	713,485
* International Money Express, Inc.....	36,229	877,829
#* Kingsway Financial Services, Inc.....	8,680	72,652
Kinsale Capital Group, Inc.....	15,683	5,843,956

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Lakeland Financial Corp.....	4,347	\$ 240,998
Lazard Ltd., Class A.....	75,074	2,635,097
# Moelis & Co., Class A.....	61,652	3,010,467
* Open Lending Corp., Class A.....	108,353	1,223,305
#* Palomar Holdings, Inc.....	19,978	1,209,868
* Paymentus Holdings, Inc., Class A.....	6,697	75,609
Piper Sandler Cos.....	6,961	1,018,812
# PJT Partners, Inc., Class A.....	23,836	1,890,433
Primerica, Inc.....	27,245	5,795,011
* PROG Holdings, Inc.....	36,501	1,481,211
RLI Corp.....	39,147	5,222,601
# Selective Insurance Group, Inc.....	3,689	380,668
#* Shift4 Payments, Inc., Class A.....	13,215	911,703
Silvercrest Asset Management Group, Inc., Class A.....	12,793	266,606
SLM Corp.....	45,161	730,705
StepStone Group, Inc., Class A.....	27,371	768,304
Virtu Financial, Inc., Class A.....	16,721	310,342
Western Union Co.....	68,235	831,102
* WEX, Inc.....	109	20,639
# WisdomTree, Inc.....	163,056	1,134,870
TOTAL FINANCIALS.....		<u>79,512,707</u>
HEALTH CARE — (9.1%)		
#* Accuray, Inc.....	41,131	175,218
* Addus HomeCare Corp.....	13,935	1,276,028
#* Agiliti, Inc.....	23,240	399,031
* Amedisys, Inc.....	8,478	770,141
* AMN Healthcare Services, Inc.....	47,308	5,069,052
* Amneal Pharmaceuticals, Inc.....	60,320	193,024
* Amphastar Pharmaceuticals, Inc.....	49,462	3,001,849
* ANI Pharmaceuticals, Inc.....	9,045	475,315
#* Apollo Medical Holdings, Inc.....	29,633	1,085,457
#* Arcturus Therapeutics Holdings, Inc.....	8,148	284,854
# Atrion Corp.....	1,645	922,203
* Avid Bioservices, Inc.....	39,162	495,791
* Axonics, Inc.....	12,096	730,236
#* Catalyst Pharmaceuticals, Inc.....	85,601	1,183,862
* Certara, Inc.....	45,950	894,646
Chemed Corp.....	738	384,564
#* Collegium Pharmaceutical, Inc.....	44,485	1,012,479
# CONMED Corp.....	29,739	3,599,906
* Corcept Therapeutics, Inc.....	93,042	2,370,710
* CorVel Corp.....	20,584	4,210,663
#* Cytex Biosciences, Inc.....	14,994	134,346
* Dynavax Technologies Corp.....	125,839	1,760,488
Encompass Health Corp.....	28,204	1,862,310
# Ensign Group, Inc.....	47,396	4,591,250
* Evolent Health, Inc., Class A.....	92,182	2,801,411
* Exelixis, Inc.....	14,854	292,772
* Globus Medical, Inc., Class A.....	29,393	1,771,516
* GoodRx Holdings, Inc., Class A.....	95,654	883,843
* Haemonetics Corp.....	20,428	1,884,279
#* Halozyne Therapeutics, Inc.....	59,776	2,567,977
* Harmony Biosciences Holdings, Inc.....	33,776	1,194,657
* Harvard Bioscience, Inc.....	40,747	189,474
* HealthEquity, Inc.....	18,626	1,265,450
* InfuSystem Holdings, Inc.....	28,779	296,999
* Integra LifeSciences Holdings Corp.....	2,008	91,304
iRadimed Corp.....	1,300	57,109

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Ironwood Pharmaceuticals, Inc.....	164,194	\$ 1,820,911
* Joint Corp.....	19,748	266,598
#* Lantheus Holdings, Inc.....	52,771	4,564,164
LeMaitre Vascular, Inc.....	28,082	1,775,625
* Maravai LifeSciences Holdings, Inc., Class A.....	33,818	382,482
* Medpace Holdings, Inc.....	26,335	6,667,232
* Merit Medical Systems, Inc.....	51,387	3,837,067
* ModivCare, Inc.....	3,717	162,582
* National Research Corp.....	24,459	1,049,536
* Nevro Corp.....	9,017	225,335
* NextGen Healthcare, Inc.....	83,218	1,383,915
* NuVasive, Inc.....	50,891	2,097,218
* Omnicell, Inc.....	6,831	431,378
* Option Care Health, Inc.....	120,724	4,078,057
* OrthoPediatrics Corp.....	13,915	580,951
* Pacira BioSciences, Inc.....	2,016	73,282
* Patterson Cos., Inc.....	116,403	3,828,495
* Pennant Group, Inc.....	39,424	452,588
* Phibro Animal Health Corp., Class A.....	10,036	145,321
#* Puma Biotechnology, Inc.....	53,124	192,309
* RadNet, Inc.....	60,045	1,986,289
* Select Medical Holdings Corp.....	122,051	3,662,750
#* Semler Scientific, Inc.....	4,953	121,596
# SIGA Technologies, Inc.....	24,596	141,181
#* Sotera Health Co.....	47,834	907,889
#* Surgery Partners, Inc.....	36,289	1,401,844
#* Tactile Systems Technology, Inc.....	22,675	519,484
* Tenet Healthcare Corp.....	33,930	2,535,589
# U.S. Physical Therapy, Inc.....	13,267	1,542,554
* UFP Technologies, Inc.....	7,586	1,476,729
Utah Medical Products, Inc.....	3,925	385,945
TOTAL HEALTH CARE.....		<u>98,877,110</u>
INDUSTRIALS — (24.5%)		
AAON, Inc.....	51,440	5,414,574
Acuity Brands, Inc.....	9,672	1,598,201
Advanced Drainage Systems, Inc.....	1,664	202,991
* AeroVironment, Inc.....	23,017	2,192,599
Alamo Group, Inc.....	10,771	2,086,989
Albany International Corp., Class A.....	31,136	2,997,774
Allied Motion Technologies, Inc.....	8,497	330,533
Allison Transmission Holdings, Inc.....	89,446	5,249,586
# Alta Equipment Group, Inc.....	33,911	547,663
#* Ameresco, Inc., Class A.....	26,757	1,557,525
* API Group Corp.....	7,794	224,155
Apogee Enterprises, Inc.....	24,945	1,235,526
Applied Industrial Technologies, Inc.....	34,370	4,983,306
Armstrong World Industries, Inc.....	44,758	3,462,479
#* Array Technologies, Inc.....	16,621	316,630
* Atkore, Inc.....	52,786	8,375,555
* AZEK Co., Inc.....	8,737	272,594
Barrett Business Services, Inc.....	8,295	752,605
* Beacon Roofing Supply, Inc.....	2,201	188,560
Brady Corp., Class A.....	44,965	2,319,295
Brink's Co.....	43,064	3,141,949
BWX Technologies, Inc.....	55,743	3,846,267
Cadre Holdings, Inc.....	10,741	249,943
* Casella Waste Systems, Inc., Class A.....	49,128	3,964,138
* CBIZ, Inc.....	57,147	3,022,505

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#*	Chart Industries, Inc.....	4,756 \$ 866,353
*	CIRCOR International, Inc.....	25,080 1,396,956
*	Clean Harbors, Inc.....	44,114 7,334,394
	Comfort Systems USA, Inc.....	35,901 6,245,697
*	Construction Partners, Inc., Class A.....	40,499 1,190,671
	Copa Holdings SA, Class A.....	10,533 1,243,105
#*	Core & Main, Inc., Class A.....	39,632 1,252,768
	CRA International, Inc.....	8,941 894,905
	Crane Co.....	23,465 2,198,436
	CSG Systems International, Inc.....	35,884 1,851,256
	CSW Industrials, Inc.....	15,609 2,818,205
	Curtiss-Wright Corp.....	3,703 708,606
*	Daseke, Inc.....	62,139 483,441
*	Distribution Solutions Group, Inc.....	6,643 368,288
	Donaldson Co., Inc.....	35,796 2,249,063
	Douglas Dynamics, Inc.....	24,465 759,638
*	Driven Brands Holdings, Inc.....	8,764 226,725
*	Dycom Industries, Inc.....	28,599 2,847,888
	EMCOR Group, Inc.....	7,272 1,563,771
*	Energy Recovery, Inc.....	23,853 727,039
	Enerpac Tool Group Corp.....	49,991 1,373,753
	Esab Corp.....	11,565 794,515
	ESCO Technologies, Inc.....	316 31,774
*	ExlService Holdings, Inc.....	32,295 4,551,980
	Exponent, Inc.....	49,829 4,463,682
	Federal Signal Corp.....	65,908 4,026,320
	Flowserve Corp.....	2,679 101,159
*	Forrester Research, Inc.....	17,356 553,136
	Forward Air Corp.....	26,889 3,195,489
*	Franklin Covey Co.....	14,255 679,251
	Franklin Electric Co., Inc.....	40,250 3,977,505
#*	Frontier Group Holdings, Inc.....	30,495 283,603
#*	FTI Consulting, Inc.....	23,399 4,098,569
#*	Generac Holdings, Inc.....	1,890 290,493
	Global Industrial Co.....	43,761 1,247,188
	Gorman-Rupp Co.....	17,283 547,871
#	GrafTech International Ltd.....	267,914 1,414,586
	H&E Equipment Services, Inc.....	37,677 1,830,349
	Healthcare Services Group, Inc.....	12,659 159,630
	Helios Technologies, Inc.....	30,875 1,951,300
	Herc Holdings, Inc.....	27,524 3,683,537
	Hexcel Corp.....	9,492 670,895
	Hillenbrand, Inc.....	58,426 3,034,646
#*	Hudson Technologies, Inc.....	44,948 408,577
*	Huron Consulting Group, Inc.....	12,193 1,153,092
*	IBEX Holdings Ltd.....	10,986 218,072
	ICF International, Inc.....	13,985 1,644,496
*	IES Holdings, Inc.....	3,454 197,983
*	Innovative Solutions & Support, Inc.....	16,889 133,254
	Insperty, Inc.....	29,896 3,517,264
	ITT, Inc.....	18,412 1,833,835
*	Janus International Group, Inc.....	90,569 1,034,298
	John Bean Technologies Corp.....	28,763 3,555,394
#	Kadant, Inc.....	11,703 2,608,014
	KBR, Inc.....	6,568 403,866
#	Kforce, Inc.....	26,583 1,686,425
	Landstar System, Inc.....	18,189 3,703,098
	Lincoln Electric Holdings, Inc.....	143 28,702
	Lindsay Corp.....	9,952 1,318,939

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Liquidity Services, Inc.....	33,414	\$ 560,687
Marten Transport Ltd.....	82,959	1,879,851
* Masonite International Corp.....	23,608	2,468,216
* MasTec, Inc.....	5,180	609,945
Maximus, Inc.....	47,207	3,954,058
McGrath RentCorp.....	22,189	2,138,576
* Montrose Environmental Group, Inc.....	16,782	679,168
* MRC Global, Inc.....	29,206	329,736
MSA Safety, Inc.....	25,672	4,261,552
# MSC Industrial Direct Co., Inc., Class A.....	40,598	4,097,150
# Mueller Industries, Inc.....	28,916	2,343,931
Mueller Water Products, Inc., Class A.....	162,321	2,611,745
* MYR Group, Inc.....	18,135	2,585,326
* NV5 Global, Inc.....	10,248	1,122,668
# Omega Flex, Inc.....	10,780	965,026
* Parsons Corp.....	3,811	188,340
#* Paycor HCM, Inc.....	8,103	217,647
* PGT Innovations, Inc.....	27,157	776,962
# Pitney Bowes, Inc.....	232,783	917,165
#* RBC Bearings, Inc.....	2,916	659,162
#* RCM Technologies, Inc.....	10,176	206,675
* RXO, Inc.....	63,528	1,400,792
* Saia, Inc.....	13,485	5,706,043
Science Applications International Corp.....	45,853	5,563,803
# Shyft Group, Inc.....	34,538	498,383
Simpson Manufacturing Co., Inc.....	39,313	6,211,454
#* SiteOne Landscape Supply, Inc.....	21,830	3,711,100
* SP Plus Corp.....	24,825	954,521
* SPX Technologies, Inc.....	17,026	1,440,570
Standex International Corp.....	4,995	742,107
* Sterling Infrastructure, Inc.....	32,536	1,951,835
#* TaskUS, Inc., Class A.....	17,254	208,083
# Tecnoglass, Inc.....	46,542	2,191,197
Tennant Co.....	19,357	1,553,206
# Terex Corp.....	37,023	2,170,658
Tetra Tech, Inc.....	12,886	2,180,440
Timken Co.....	16,957	1,574,627
#* Transcat, Inc.....	7,644	641,179
* Trex Co., Inc.....	21,156	1,462,726
* TriNet Group, Inc.....	58,213	6,125,754
TTEC Holdings, Inc.....	42,713	1,471,036
UFP Industries, Inc.....	5,761	592,000
* V2X, Inc.....	8,381	431,286
Valmont Industries, Inc.....	13,213	3,498,142
# Veritiv Corp.....	8,181	1,146,404
* Verra Mobility Corp.....	163,516	3,432,201
Vertiv Holdings Co., Class A.....	21,739	565,431
#* Vicor Corp.....	16,633	1,534,727
# Wabash National Corp.....	63,587	1,505,740
Watts Water Technologies, Inc., Class A.....	21,080	3,932,052
Woodward, Inc.....	15,994	1,925,358
* XPO, Inc.....	46,986	3,253,311
TOTAL INDUSTRIALS.....		<u>265,317,439</u>
INFORMATION TECHNOLOGY — (14.1%)		
# A10 Networks, Inc.....	87,684	1,360,856
* ACI Worldwide, Inc.....	27,736	643,198
Adeia, Inc.....	131,471	1,580,281
# ADTRAN Holdings, Inc.....	2,226	21,659

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	36,397	\$4,556,176
#*	39,513	2,181,513
	36,115	416,406
*	32,228	6,461,069
#	35,327	5,816,237
	4,950	265,567
	40,742	3,937,307
*	46,951	3,542,453
*	64,927	2,028,969
*	51,328	2,315,406
*	18,429	298,550
#*	7,061	77,812
*	9,282	252,099
*	51,185	4,135,748
#*	1,850	86,469
#	6,047	292,554
*	4,182	18,819
*	27,280	2,125,930
*	12,247	396,925
#*	1,121	26,938
*	26,572	491,051
	27,807	1,644,784
	44,066	1,966,666
#*	38,312	1,606,422
#*	3,431	169,903
*	43,217	4,083,574
*	55,598	1,054,138
#*	53,583	3,321,074
*	7,762	239,380
#*	28,188	270,887
*	79,613	2,116,910
*	38,587	4,770,897
*	79,394	2,950,281
#	35,548	826,491
#*	119,261	1,779,374
*	7,428	57,270
#*	31,315	596,238
	56,805	292,546
#*	4,935	723,915
	26,697	2,474,545
*	16,255	343,956
*	1,206	158,529
*	9,331	734,070
#*	2,368	51,433
#	55,645	3,332,023
	12,357	3,763,942
#*	1,838	96,238
#*	44,782	404,829
*	50,545	3,534,106
*	83,990	2,072,033
#*	15,016	335,457
#*	17,835	182,095
*	142,302	2,002,189
#	44,416	1,664,712
	64,890	3,828,510
*	6,408	207,299
*	30,795	827,770
#*	25,239	4,464,779
#	6,251	495,142

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* OneSpan, Inc.....	16,534	\$ 227,177
* Onto Innovation, Inc.....	5,341	663,993
* OSI Systems, Inc.....	17,589	2,097,136
#* PAR Technology Corp.....	1,552	53,684
* PDF Solutions, Inc.....	3,386	155,722
#* Perficient, Inc.....	34,661	2,211,025
* Plexus Corp.....	21,896	2,156,537
# Power Integrations, Inc.....	30,202	2,933,822
#* PowerSchool Holdings, Inc., Class A.....	16,324	394,551
# Progress Software Corp.....	49,310	2,961,559
* Q2 Holdings, Inc.....	10,527	373,393
#* Qualys, Inc.....	38,512	5,345,466
* Rambus, Inc.....	101,274	6,340,765
* Rogers Corp.....	2,565	432,485
Sapiens International Corp. NV.....	59,470	1,602,122
#* Silicon Laboratories, Inc.....	3,756	560,170
#* SiTime Corp.....	3,003	387,417
#* SMART Global Holdings, Inc.....	54,614	1,452,732
#* SoundThinking, Inc.....	5,363	121,847
#* SPS Commerce, Inc.....	11,823	2,132,751
* Super Micro Computer, Inc.....	3,291	1,086,919
* Synaptics, Inc.....	33,484	3,023,940
* Teradata Corp.....	98,861	5,620,248
#* Thoughtworks Holding, Inc.....	7,501	53,182
* Unisys Corp.....	55,554	302,214
Universal Display Corp.....	8,832	1,288,412
* Verint Systems, Inc.....	63,466	2,371,724
* Viant Technology, Inc., Class A.....	1,078	5,217
* Viavi Solutions, Inc.....	224,992	2,445,663
Vontier Corp.....	60,790	1,880,235
		<u>153,456,507</u>
TOTAL INFORMATION TECHNOLOGY.....		
MATERIALS — (6.4%)		
#* ATI, Inc.....	81,463	3,884,156
* Axalta Coating Systems Ltd.....	83,261	2,664,352
Balchem Corp.....	19,287	2,598,731
* Bioceres Crop Solutions Corp.....	1,438	18,536
Cabot Corp.....	59,523	4,226,133
Chase Corp.....	7,391	930,453
Chemours Co.....	137,306	5,077,576
Compass Minerals International, Inc.....	37,864	1,433,910
# Eagle Materials, Inc.....	33,514	6,178,976
Graphic Packaging Holding Co.....	213,231	5,160,190
Hawkins, Inc.....	27,037	1,263,980
HB Fuller Co.....	1,720	127,332
* Ingevity Corp.....	36,558	2,340,443
Innospec, Inc.....	20,477	2,193,906
#* Livent Corp.....	118,815	2,925,225
Louisiana-Pacific Corp.....	95,154	7,244,074
Materion Corp.....	12,952	1,543,101
#* MP Materials Corp.....	75,725	1,806,041
Myers Industries, Inc.....	40,315	790,577
NewMarket Corp.....	6,116	2,762,597
Olin Corp.....	5,061	291,919
Orion SA.....	62,486	1,369,693
Quaker Chemical Corp.....	1,758	352,268
Sealed Air Corp.....	14,094	642,968
Sensient Technologies Corp.....	38,477	2,464,067
Silgan Holdings, Inc.....	100,546	4,408,942

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
* Smith-Midland Corp.....	112	\$ 2,678
Sonoco Products Co.....	40,343	2,365,714
Sylvamo Corp.....	37,004	1,815,786
United States Lime & Minerals, Inc.....	1,312	269,760
TOTAL MATERIALS.....		<u>69,154,084</u>
REAL ESTATE — (0.4%)		
RMR Group, Inc., Class A.....	15,393	362,967
# St. Joe Co.....	56,007	3,555,324
TOTAL REAL ESTATE.....		<u>3,918,291</u>
UTILITIES — (0.5%)		
New Jersey Resources Corp.....	60,444	2,701,847
# Ormat Technologies, Inc.....	27,038	2,198,189
TOTAL UTILITIES.....		<u>4,900,036</u>
TOTAL COMMON STOCKS.....		<u>971,636,322</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	2,460	56,826
TOTAL INVESTMENT SECURITIES (Cost \$634,280,239).....		<u>971,693,148</u>
SECURITIES LENDING COLLATERAL — (10.4%)		
@§ The DFA Short Term Investment Fund.....	9,778,618	113,109,277
TOTAL INVESTMENTS — (100.0%) (Cost \$747,382,559)^.....		<u>\$1,084,802,425</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 32,998,711	—	—	\$ 32,998,711
Consumer Discretionary.....	157,167,823	—	—	157,167,823
Consumer Staples.....	62,986,669	—	—	62,986,669
Energy.....	43,346,945	—	—	43,346,945
Financials.....	79,512,707	—	—	79,512,707
Health Care.....	98,877,110	—	—	98,877,110
Industrials.....	265,317,439	—	—	265,317,439
Information Technology.....	153,456,507	—	—	153,456,507
Materials.....	69,154,084	—	—	69,154,084
Real Estate.....	3,918,291	—	—	3,918,291
Utilities.....	4,900,036	—	—	4,900,036
Preferred Stocks				
Communication Services.....	56,826	—	—	56,826
Securities Lending Collateral.....	—	\$113,109,277	—	113,109,277
TOTAL.....	<u>\$971,693,148</u>	<u>\$113,109,277</u>	<u>—</u>	<u>\$1,084,802,425</u>

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.6%)		
AUSTRALIA — (6.4%)		
ALS Ltd.....	36,559	\$ 289,157
Altium Ltd.....	4,085	105,117
Aristocrat Leisure Ltd.....	38,490	1,019,416
ASX Ltd.....	4,973	207,765
# BHP Group Ltd., Sponsored ADR.....	125,138	7,839,896
BHP Group Ltd., Class DI.....	237,336	7,388,496
Brambles Ltd.....	239,636	2,267,141
carsales.com Ltd.....	35,677	596,369
Cochlear Ltd.....	2,785	448,029
Coles Group Ltd.....	170,548	2,085,562
Computershare Ltd.....	55,754	940,305
CSL Ltd.....	1,571	282,962
Domino's Pizza Enterprises Ltd.....	3,562	117,849
Endeavour Group Ltd.....	101,746	415,870
Fortescue Metals Group Ltd.....	84,967	1,249,077
# IDP Education Ltd.....	11,030	184,845
IGO Ltd.....	12,715	118,812
* James Hardie Industries PLC, CDI.....	55,447	1,624,979
JB Hi-Fi Ltd.....	26,500	815,028
Lottery Corp. Ltd.....	404,399	1,407,266
* Lynas Rare Earths Ltd.....	37,928	171,898
Medibank Pvt Ltd.....	219,051	517,159
Mineral Resources Ltd.....	25,770	1,245,123
nib holdings Ltd.....	1,307	7,279
Pilbara Minerals Ltd.....	399,853	1,308,137
Pro Medicus Ltd.....	6,642	307,612
* Qantas Airways Ltd.....	112,615	494,805
Ramsay Health Care Ltd.....	27,764	1,100,239
REA Group Ltd.....	3,726	395,006
Rio Tinto Ltd.....	2,506	198,437
Steadfast Group Ltd.....	2,386	9,361
Technology One Ltd.....	27,672	293,189
Telstra Group Ltd.....	274,081	784,478
Wesfarmers Ltd.....	64,168	2,143,990
WiseTech Global Ltd.....	3,724	215,057
Woodside Energy Group Ltd.....	12,951	332,041
Woolworths Group Ltd.....	87,688	2,277,155
* Xero Ltd.....	1,423	116,973
TOTAL AUSTRALIA.....		<u>41,321,880</u>
AUSTRIA — (0.2%)		
ANDRITZ AG.....	3,538	186,799
Erste Group Bank AG.....	2,885	109,041
OMV AG.....	14,084	634,542
Verbund AG.....	1,742	144,337
TOTAL AUSTRIA.....		<u>1,074,719</u>
BELGIUM — (0.5%)		
Anheuser-Busch InBev SA.....	27,797	1,590,145
* Argenx SE, ADR.....	100	50,448
Dieteren Group.....	1,192	208,178
UCB SA.....	11,682	1,034,409
Umicore SA.....	17,952	531,651
TOTAL BELGIUM.....		<u>3,414,831</u>

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (9.9%)		
Alimentation Couche-Tard, Inc.....	62,233	\$ 3,150,703
BCE, Inc.....	11,710	506,106
BRP, Inc.....	1,550	142,910
# Canadian National Railway Co.....	33,126	4,015,865
Canadian Natural Resources Ltd.....	86,597	5,265,098
Canadian Tire Corp. Ltd., Class A.....	8,326	1,143,535
CCL Industries, Inc., Class B.....	18,613	892,362
# Cenovus Energy, Inc.....	77,415	1,472,433
* CGI, Inc.....	27,129	2,756,437
Colliers International Group, Inc.....	1,159	117,383
Constellation Software, Inc.....	2,145	4,531,820
* Descartes Systems Group, Inc.....	2,513	195,687
Dollarama, Inc.....	35,758	2,355,394
Element Fleet Management Corp.....	43,368	699,532
Empire Co. Ltd., Class A.....	31,487	855,079
Endeavour Mining PLC.....	2,700	65,235
FirstService Corp.....	4,414	691,297
Franco-Nevada Corp.....	3,965	578,299
George Weston Ltd.....	11,782	1,356,764
GFL Environmental, Inc.....	5,579	190,467
Gildan Activewear, Inc.....	24,812	771,653
Imperial Oil Ltd.....	16,000	862,720
Intact Financial Corp.....	16,702	2,467,460
# Keyera Corp.....	21,433	536,536
Loblaw Cos. Ltd.....	23,431	2,078,965
Metro, Inc.....	23,040	1,240,010
National Bank of Canada.....	16,400	1,284,489
Northland Power, Inc.....	22,694	439,028
Open Text Corp.....	35,372	1,519,233
Parkland Corp.....	3,085	84,246
Pembina Pipeline Corp.....	34,957	1,107,438
Quebecor, Inc., Class B.....	26,710	653,850
RB Global, Inc.....	8,111	523,763
Restaurant Brands International, Inc.....	28,926	2,214,536
Rogers Communications, Inc., Class B.....	60,485	2,648,321
Royal Bank of Canada.....	46,715	4,631,113
Saputo, Inc.....	13,700	289,241
Stantec, Inc.....	9,227	624,860
# Sun Life Financial, Inc.....	13,700	721,025
TC Energy Corp.....	45,390	1,627,913
TFI International, Inc.....	9,881	1,268,233
# Thomson Reuters Corp.....	10,296	1,392,328
Toromont Industries Ltd.....	11,004	937,549
Waste Connections, Inc.....	8,063	1,138,407
WSP Global, Inc.....	13,738	1,892,472
TOTAL CANADA.....		<u>63,937,795</u>
DENMARK — (3.2%)		
Coloplast AS, Class B.....	2,696	335,130
Novo Nordisk AS, Class B.....	125,353	<u>20,213,446</u>
TOTAL DENMARK.....		<u>20,548,576</u>
FINLAND — (0.9%)		
Elisa Oyj.....	19,772	1,031,415
Kesko Oyj, Class A.....	18,062	361,811
Kesko Oyj, Class B.....	37,733	754,988
Kone Oyj, Class B.....	36,858	1,890,550
Neste Oyj.....	24,175	890,004

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Nordea Bank Abp.	11,820	\$ 133,822
Orion Oyj, Class B.	12,686	487,537
Sampo Oyj, Class A.	6,863	302,429
TOTAL FINLAND.		<u>5,852,556</u>
FRANCE — (10.9%)		
Air Liquide SA.	12,611	2,267,382
Airbus SE.	61,794	9,102,257
BioMerieux.	925	99,298
# Bureau Veritas SA.	73,290	2,012,821
Capgemini SE.	12,223	2,215,035
Eurofins Scientific SE.	17,639	1,213,150
Hermes International.	2,735	6,053,279
Ipsen SA.	7,521	947,848
Kering SA.	8,939	5,132,464
Ω La Francaise des Jeux SAEM.	16,108	614,961
Legrand SA.	12,284	1,231,529
L'Oreal SA.	9,004	4,187,845
LVMH Moët Hennessy Louis Vuitton SE.	25,417	23,606,484
Remy Cointreau SA.	362	62,140
Safran SA.	17,700	2,938,432
Sartorius Stedim Biotech.	2,840	888,555
Sodexo SA.	7,030	721,119
STMicroelectronics NV.	65,906	3,525,072
STMicroelectronics NV.	4,346	233,293
Teleperformance.	7,347	1,065,600
Thales SA.	16,895	2,527,319
TOTAL FRANCE.		<u>70,645,883</u>
GERMANY — (6.7%)		
Adidas AG.	13,213	2,667,507
Beiersdorf AG.	3,414	442,131
Brenntag SE.	28,494	2,210,696
Carl Zeiss Meditec AG.	3,050	353,436
CTS Eventim AG & Co. KGaA.	4,863	331,880
Deutsche Boerse AG.	14,184	2,717,676
Deutsche Telekom AG.	329,923	7,192,728
DHL Group.	103,523	5,323,485
GEA Group AG.	16,609	704,916
Hannover Rueck SE.	5,909	1,260,827
Infineon Technologies AG.	91,095	4,002,301
Knorr-Bremse AG.	8,974	631,212
Merck KGaA.	5,756	1,011,473
MTU Aero Engines AG.	3,241	756,811
Nemetschek SE.	8,353	607,839
Puma SE.	15,102	1,020,613
* QIAGEN NV.	18,019	843,863
Rational AG.	599	448,386
Rheinmetall AG.	6,857	1,942,218
SAP SE.	4,157	567,063
Siemens AG.	38,620	6,582,476
Ω Siemens Healthineers AG.	9,826	570,923
Symrise AG.	8,880	969,978
TOTAL GERMANY.		<u>43,160,438</u>
HONG KONG — (1.9%)		
AIA Group Ltd.	341,800	3,419,619
Ω Budweiser Brewing Co. APAC Ltd.	43,200	105,370

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Chow Tai Fook Jewellery Group Ltd.....	314,600	\$ 549,262
HKT Trust & HKT Ltd.....	128,000	151,193
Hong Kong Exchanges & Clearing Ltd.....	89,890	3,789,942
L'Occitane International SA.....	20,750	63,756
Man Wah Holdings Ltd.....	16,400	14,233
PCCW Ltd.....	219,000	111,975
Prada SpA.....	79,600	566,579
*Ω Samsonite International SA.....	136,200	405,895
SITC International Holdings Co. Ltd.....	51,000	111,749
Techtronic Industries Co. Ltd.....	256,500	2,913,981
TOTAL HONG KONG.....		<u>12,203,554</u>
IRELAND — (0.5%)		
* Flutter Entertainment PLC.....	2,633	523,703
Kerry Group PLC, Class A.....	8,347	829,281
Kingspan Group PLC.....	12,244	982,747
Smurfit Kappa Group PLC.....	29,255	1,157,650
TOTAL IRELAND.....		<u>3,493,381</u>
ISRAEL — (0.5%)		
Ashtrom Group Ltd.....	3,030	45,638
Bezeq The Israeli Telecommunication Corp. Ltd.....	201,876	267,091
* Camtek Ltd.....	1,527	70,578
Elbit Systems Ltd.....	1,614	342,539
Electra Ltd.....	269	118,434
* Fattal Holdings 1998 Ltd.....	912	96,239
First International Bank of Israel Ltd.....	6,498	274,687
Fox Wizel Ltd.....	964	80,429
ICL Group Ltd.....	40,565	270,102
Matrix IT Ltd.....	3,530	70,558
Maytronics Ltd.....	4,410	60,066
Mizrahi Tefahot Bank Ltd.....	9,823	354,659
#* Nice Ltd., Sponsored ADR.....	1,353	294,751
* Nova Ltd.....	1,973	245,252
Shapir Engineering & Industry Ltd.....	10,838	77,257
* Shufersal Ltd.....	16,069	85,213
* Strauss Group Ltd.....	4,186	98,581
* Tower Semiconductor Ltd.....	14,320	534,289
TOTAL ISRAEL.....		<u>3,386,363</u>
ITALY — (2.1%)		
Amplifon SpA.....	17,795	602,042
DiaSorin SpA.....	1,163	130,480
Enel SpA.....	608,825	4,197,968
Eni SpA.....	63,171	964,423
Ferrari NV.....	11,584	3,712,600
FinecoBank Banca Fineco SpA.....	44,026	683,602
Moncler SpA.....	22,600	1,631,124
Prysmian SpA.....	2,880	114,840
Recordati Industria Chimica e Farmaceutica SpA.....	11,335	585,340
Snam SpA.....	153,273	805,720
TOTAL ITALY.....		<u>13,428,139</u>
JAPAN — (20.1%)		
Advantest Corp.....	21,300	2,946,000
Aeon Co. Ltd.....	55,400	1,199,888
Ajinomoto Co., Inc.....	34,300	1,336,496

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,100	\$ 62,932
	16,400	336,549
	13,400	422,705
#	6,700	211,420
	42,200	954,756
	22,000	710,484
	16,800	412,340
	6,200	120,215
	32,400	1,456,931
	55,200	1,642,821
	2,900	335,087
	56,500	357,179
	20,553	439,570
	10,600	2,143,306
	16,400	1,764,123
	5,700	190,730
	9,900	1,860,960
	13,800	652,161
	15,000	3,757,691
	18,400	362,055
	4,200	88,524
	19,400	877,066
	1,799	71,779
	17,600	2,279,020
	13,800	274,045
	5,900	450,104
	3,500	287,395
	20,900	240,442
	8,300	399,905
	1,400	207,742
	1,200	151,989
	55,700	3,646,372
	29,300	3,412,258
	26,700	1,622,807
	29,300	720,410
	2,700	95,752
	17,800	331,426
	8,100	231,190
#	19,100	772,505
	11,700	296,526
	56,900	991,380
	73,600	1,633,154
	300	2,851
	23,100	345,297
	18,200	691,447
	199,200	5,862,794
	5,000	2,243,710
	3,700	213,234
	26,700	711,170
	9,500	532,918
	3,300	251,178
	8,700	349,872
	12,000	1,816,582
	12,800	642,237
	32,000	739,962
	6,500	272,428
	800	14,331
	6,300	248,004
	4,900	113,209

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	55,300	\$ 1,024,310
	38,400	702,494
	3,000	209,853
#	46,200	563,864
	40,300	2,393,888
	10,800	237,297
	12,900	294,299
	5,600	334,460
	8,100	241,427
	3,300	86,986
	23,600	135,153
	41,000	1,854,624
	32,400	783,475
	19,600	880,739
	1,600	134,905
	5,700	697,980
	12,300	874,665
	2,900	125,146
	32,930	935,703
	1,700	44,618
	57,100	794,329
	1,300	212,732
	104,900	1,711,646
	30,964	567,425
	15,400	586,006
#	5,800	406,572
	10,800	449,748
	54,400	1,075,575
*	8,900	117,414
	41,500	820,896
	7,900	134,106
	115,900	4,014,272
	13,900	191,948
*	124,100	2,394,364
	15,000	319,719
	18,700	242,823
	500	51,084
	500	23,282
	24,200	329,123
	6,600	713,126
	27,000	448,876
	50,400	2,090,848
	65,700	958,793
*	1,700	402,147
	16,900	513,267
	5,800	874,218
	138,000	4,546,388
	11,600	468,998
	9,200	385,554
	7,400	119,854
	12,800	561,204
	300	12,185
*	52,300	676,735
	8,500	180,543
	223,400	2,480,745
	128,100	11,998,644
	3,900	180,645
	3,600	160,490
	5,900	85,974

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sundrug Co. Ltd.....	9,500	\$ 280,434
Suntory Beverage & Food Ltd.....	12,500	444,963
Symex Corp.....	13,000	880,296
Taiyo Yuden Co. Ltd.....	30,300	903,525
# TechnoPro Holdings, Inc.....	20,100	520,390
Terumo Corp.....	300	9,825
TIS, Inc.....	27,800	705,113
# Toei Animation Co. Ltd.....	600	54,423
Tokio Marine Holdings, Inc.....	46,500	1,069,267
Tokyo Electron Ltd.....	41,100	6,168,573
Tokyo Ohka Kogyo Co. Ltd.....	2,700	170,536
Tokyo Seimitsu Co. Ltd.....	2,900	160,639
Toridoll Holdings Corp.....	3,200	79,041
Toshiba Corp.....	1,900	61,344
TOTO Ltd.....	499	15,340
Trend Micro, Inc.....	22,200	1,048,855
Tsuruha Holdings, Inc.....	2,100	161,272
Unicharm Corp.....	19,700	728,874
USS Co. Ltd.....	29,300	508,064
* Visional, Inc.....	800	44,015
Welcia Holdings Co. Ltd.....	16,100	303,062
# Workman Co. Ltd.....	2,000	73,003
Yamato Holdings Co. Ltd.....	4,500	84,276
Yaoko Co. Ltd.....	3,100	163,525
Yaskawa Electric Corp.....	22,400	973,734
Zenkoku Hosho Co. Ltd.....	7,900	277,325
Zensho Holdings Co. Ltd.....	17,500	932,510
ZOZO, Inc.....	24,900	486,098
TOTAL JAPAN.....		<u>129,975,920</u>
NETHERLANDS — (3.7%)		
ASML Holding NV.....	3,091	2,213,987
ASML Holding NV.....	26,912	19,280,026
Universal Music Group NV.....	40,218	1,031,588
Wolters Kluwer NV.....	12,045	1,512,563
TOTAL NETHERLANDS.....		<u>24,038,164</u>
NEW ZEALAND — (0.3%)		
Chorus Ltd.....	94,519	504,967
Fisher & Paykel Healthcare Corp. Ltd.....	18,208	277,982
# Mainfreight Ltd.....	7,025	296,278
Spark New Zealand Ltd.....	250,840	807,591
TOTAL NEW ZEALAND.....		<u>1,886,818</u>
NORWAY — (0.8%)		
Aker Solutions ASA.....	12,582	55,930
Atea ASA.....	7,302	99,167
Borregaard ASA.....	4,378	71,450
Equinor ASA.....	85,376	2,611,522
Gjensidige Forsikring ASA.....	5,508	86,952
Kongsberg Gruppen ASA.....	2,853	123,795
Mowi ASA.....	26,873	472,425
* Nordic Semiconductor ASA.....	12,731	187,487
Norsk Hydro ASA.....	17,314	113,397
Telenor ASA.....	45,569	487,813
TGS ASA.....	17,591	234,792

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
TOMRA Systems ASA.....	16,984	\$ 261,736
TOTAL NORWAY.....		<u>4,806,466</u>
PORTUGAL — (0.1%)		
EDP Renovaveis SA.....	5,223	99,764
Galp Energia SGPS SA.....	4,404	58,527
Jerónimo Martins SGPS SA.....	14,536	395,754
TOTAL PORTUGAL.....		<u>554,045</u>
SINGAPORE — (1.1%)		
DBS Group Holdings Ltd.....	121,512	3,134,650
Jardine Cycle & Carriage Ltd.....	12,900	332,947
Sembcorp Industries Ltd.....	184,300	755,515
Singapore Airlines Ltd.....	10,300	58,350
Singapore Exchange Ltd.....	144,600	1,056,996
Singapore Technologies Engineering Ltd.....	233,700	656,113
Singapore Telecommunications Ltd.....	21,100	42,328
United Overseas Bank Ltd.....	4,700	106,612
Venture Corp. Ltd.....	30,100	339,345
Yangzijiang Shipbuilding Holdings Ltd.....	383,100	443,807
TOTAL SINGAPORE.....		<u>6,926,663</u>
SPAIN — (2.3%)		
Acciona SA.....	3,142	470,982
ACS Actividades de Construccion y Servicios SA.....	35,644	1,246,782
Ω Aena SME SA.....	4,154	663,361
* Amadeus IT Group SA.....	30,517	2,189,170
Endesa SA.....	49,310	1,056,854
Ferrovial SE.....	35,006	1,160,062
Iberdrola SA.....	210,493	2,627,275
Industria de Diseno Textil SA.....	61,458	2,352,478
Naturgy Energy Group SA.....	8,682	264,721
Telefonica SA.....	671,860	2,862,636
TOTAL SPAIN.....		<u>14,894,321</u>
SWEDEN — (2.5%)		
AddTech AB, Class B.....	33,781	629,334
Alfa Laval AB.....	11,735	439,282
Atlas Copco AB, Class A.....	253,368	3,599,317
Atlas Copco AB, Class B.....	142,793	1,763,339
# Avanza Bank Holding AB.....	20,766	470,254
Axfood AB.....	18,741	477,775
Beijer Ref AB.....	7,694	104,627
Ω Bravida Holding AB.....	9,415	75,669
Elekta AB, Class B.....	26,490	214,601
Epiroc AB, Class A.....	42,925	857,025
Epiroc AB, Class B.....	24,352	413,718
Essity AB, Class B.....	10,842	268,841
Ω Evolution AB.....	6,729	829,770
Fortnox AB.....	6,509	39,951
H & M Hennes & Mauritz AB, Class B.....	72,709	1,222,948
Hexpol AB.....	9,611	104,265
HMS Networks AB.....	465	18,777
Indutrade AB.....	34,001	713,556
Kindred Group PLC, SDR.....	34,584	415,993
Lagercrantz Group AB, Class B.....	28,497	343,233
Lifco AB, Class B.....	18,429	371,563

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Medicover AB, Class B.....	3,768	\$ 57,651
Nibe Industrier AB, Class B.....	13,442	121,082
Nordnet AB publ.....	4,401	65,299
Sandvik AB.....	43,139	876,262
Sectra AB, Class B.....	22,615	362,124
Sweco AB, Class B.....	19,191	197,628
Tele2 AB, Class B.....	75,933	571,362
Ω Thule Group AB.....	6,614	206,532
TOTAL SWEDEN.....		<u>15,831,778</u>
SWITZERLAND — (7.9%)		
EMS-Chemie Holding AG.....	151	126,032
Geberit AG.....	4,809	2,729,117
Givaudan SA.....	36	121,517
Kuehne & Nagel International AG.....	13,818	4,323,596
Nestle SA.....	116,784	14,308,274
Partners Group Holding AG.....	2,457	2,758,311
Roche Holding AG.....	2,118	702,268
Roche Holding AG.....	59,588	18,475,339
SGS SA.....	35,775	3,473,574
Sika AG.....	443	137,878
Sonova Holding AG.....	7,106	1,980,762
Straumann Holding AG.....	7,469	1,235,917
Ω VAT Group AG.....	2,075	881,972
TOTAL SWITZERLAND.....		<u>51,254,557</u>
UNITED KINGDOM — (12.9%)		
Admiral Group PLC.....	34,875	952,192
Antofagasta PLC.....	505	10,862
Ashtead Group PLC.....	95,067	7,033,417
AstraZeneca PLC, Sponsored ADR.....	85,917	6,160,249
Ω Auto Trader Group PLC.....	143,477	1,189,937
B&M European Value Retail SA.....	182,016	1,292,843
BAE Systems PLC.....	68,531	819,565
Bunzl PLC.....	34,678	1,285,441
Burberry Group PLC.....	72,665	2,074,239
Centrica PLC.....	1,176,753	2,085,383
Coca-Cola HBC AG.....	13,586	399,740
Compass Group PLC.....	55,803	1,451,853
Computacenter PLC.....	7,158	201,941
Croda International PLC.....	5,067	383,658
# Diageo PLC, Sponsored ADR.....	23,354	4,108,903
Diageo PLC.....	35,054	1,529,836
Diploma PLC.....	2,955	122,905
Entain PLC.....	16,291	290,167
*†† Evraz PLC.....	83,618	0
Experian PLC.....	129,136	4,990,533
* Frasers Group PLC.....	11,088	115,567
GSK PLC.....	106,170	1,889,948
GSK PLC, Sponsored ADR.....	131,363	4,672,561
Halma PLC.....	6,275	180,205
Harbour Energy PLC.....	8,985	30,760
Hargreaves Lansdown PLC.....	6,197	67,803
Hikma Pharmaceuticals PLC.....	10,748	288,636
Howden Joinery Group PLC.....	93,938	889,495
IMI PLC.....	31,615	660,988
Imperial Brands PLC.....	193,375	4,568,569
Inchcape PLC.....	22,829	240,093

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
# InterContinental Hotels Group PLC, ADR.....	6,985	\$ 526,695
Intertek Group PLC.....	27,700	1,551,711
JD Sports Fashion PLC.....	419,701	850,160
Man Group PLC.....	41,282	126,554
Next PLC.....	24,843	2,246,821
Reckitt Benckiser Group PLC.....	27,822	2,084,203
RELX PLC, Sponsored ADR.....	13,140	442,292
RELX PLC.....	129,373	4,350,303
Rentokil Initial PLC.....	145,320	1,184,962
Rightmove PLC.....	159,472	1,168,449
Rio Tinto PLC.....	60,650	4,008,827
Rio Tinto PLC, Sponsored ADR.....	43,071	2,866,375
Sage Group PLC.....	82,249	989,338
Softcat PLC.....	6,717	129,420
Spirax-Sarco Engineering PLC.....	4,857	693,675
SSE PLC.....	44,352	959,029
# Unilever PLC, Sponsored ADR.....	161,292	8,666,219
Unilever PLC.....	712	38,258
Weir Group PLC.....	5,661	133,326
WPP PLC, Sponsored ADR.....	9,101	498,189
TOTAL UNITED KINGDOM.....		<u>83,503,095</u>
UNITED STATES — (0.2%)		
Ferguson PLC.....	7,246	1,165,237
TOTAL COMMON STOCKS.....		<u>617,305,179</u>
PREFERRED STOCKS — (0.3%)		
GERMANY — (0.3%)		
Ω Dr Ing hc F Porsche AG, 0.907%.....	5,616	686,740
# Sartorius AG, 0.385%.....	3,953	1,630,926
TOTAL GERMANY.....		<u>2,317,666</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$452,535,095).....		<u>619,622,845</u>
<u>Value†</u>		
SECURITIES LENDING COLLATERAL — (4.1%)		
@§ The DFA Short Term Investment Fund.....	2,274,442	26,308,474
TOTAL INVESTMENTS — (100.0%)		<u>\$645,931,319</u>
(Cost \$478,842,045)^.....		

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 7,839,896	\$ 33,481,984	—	\$ 41,321,880
Austria.....	—	1,074,719	—	1,074,719
Belgium.....	50,448	3,364,383	—	3,414,831
Canada.....	63,937,795	—	—	63,937,795
Denmark.....	—	20,548,576	—	20,548,576
Finland.....	—	5,852,556	—	5,852,556
France.....	233,293	70,412,590	—	70,645,883

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Germany.....	\$ 745,562	\$ 42,414,876	—	\$ 43,160,438
Hong Kong.....	—	12,203,554	—	12,203,554
Ireland.....	3,493,381	—	—	3,493,381
Israel.....	819,547	2,566,816	—	3,386,363
Italy.....	1,857,301	11,570,838	—	13,428,139
Japan.....	—	129,975,920	—	129,975,920
Netherlands.....	19,280,026	4,758,138	—	24,038,164
New Zealand.....	—	1,886,818	—	1,886,818
Norway.....	—	4,806,466	—	4,806,466
Portugal.....	—	554,045	—	554,045
Singapore.....	—	6,926,663	—	6,926,663
Spain.....	1,160,062	13,734,259	—	14,894,321
Sweden.....	—	15,831,778	—	15,831,778
Switzerland.....	—	51,254,557	—	51,254,557
United Kingdom.....	27,941,483	55,561,612	—	83,503,095
United States.....	—	1,165,237	—	1,165,237
Preferred Stocks				
Germany.....	—	2,317,666	—	2,317,666
Securities Lending Collateral.....	—	26,308,474	—	26,308,474
TOTAL.....	\$127,358,794	\$518,572,525	—	\$645,931,319

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.0%)		
AUSTRALIA — (6.9%)		
Accent Group Ltd.....	89,904	\$106,924
Acrow Formwork & Construction Services Ltd.....	20,023	11,037
Altium Ltd.....	14,438	371,525
ARB Corp. Ltd.....	22,657	475,657
#* Argosy Minerals Ltd.....	360,077	77,796
#* Aroa Biosurgery Ltd.....	47,699	28,872
AUB Group Ltd.....	27,459	530,428
* Audinate Group Ltd.....	13,842	87,646
#* Aussie Broadband Ltd.....	29,213	54,168
# Australian Clinical Labs Ltd.....	36,962	78,866
Australian Ethical Investment Ltd.....	25,309	70,486
Australian Finance Group Ltd.....	93,782	115,423
#*†† AVZ Minerals Ltd.....	336,495	35,281
# Beacon Lighting Group Ltd.....	26,769	33,306
#* Bellevue Gold Ltd.....	258,291	253,409
* Boral Ltd.....	40,998	120,368
* Boss Energy Ltd.....	84,717	166,476
Breville Group Ltd.....	30,432	463,001
* Capricorn Metals Ltd.....	105,142	317,208
Champion Iron Ltd.....	63,234	256,193
Clinuvel Pharmaceuticals Ltd.....	11,891	146,765
# Clover Corp. Ltd.....	46,760	34,190
Codan Ltd.....	29,274	147,980
#* Cogstate Ltd.....	6,282	5,984
Collins Foods Ltd.....	32,959	222,464
#* Core Lithium Ltd.....	282,668	122,056
Corporate Travel Management Ltd.....	34,095	480,558
CSR Ltd.....	83,165	320,802
Data#3 Ltd.....	47,477	239,938
* De Grey Mining Ltd.....	354,680	320,753
#* Deep Yellow Ltd.....	139,179	60,722
Deterra Royalties Ltd.....	7,207	22,840
Dicker Data Ltd.....	19,198	103,319
Domain Holdings Australia Ltd.....	65,725	179,968
# Domino's Pizza Enterprises Ltd.....	8,118	268,586
Eagers Automotive Ltd.....	50,832	505,593
* Emerald Resources NL.....	109,051	166,723
* Energy Resources of Australia Ltd.....	44,404	1,195
EVT Ltd.....	25,874	212,904
#* Flight Centre Travel Group Ltd.....	40,832	642,592
Gold Road Resources Ltd.....	237,326	253,507
GR Engineering Services Ltd.....	17,215	25,139
Hansen Technologies Ltd.....	49,856	175,749
HUB24 Ltd.....	21,929	416,029
Iluka Resources Ltd.....	70,874	489,524
Imdex Ltd.....	151,654	200,056
Infomedia Ltd.....	146,416	169,013
Inghams Group Ltd.....	134,414	253,353
InvoCare Ltd.....	33,241	273,342
IPH Ltd.....	63,756	339,387
IRESS Ltd.....	49,488	345,957
JB Hi-Fi Ltd.....	6,439	198,036
Johns Lyng Group Ltd.....	54,749	195,119
Jumbo Interactive Ltd.....	10,368	107,089
* Karoon Energy Ltd.....	144,509	217,745

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	25,129	\$ 117,486
#	27,394	320,846
	22,030	20,004
	17,049	246,472
	8,162	25,933
#*	30,726	17,033
*	2,713	124,172
#	5,695	24,544
	20,277	270,013
	206,180	499,272
	23,942	219,813
*	86,878	276,927
	36,287	370,743
	7,773	138,932
	147,216	819,830
	25,865	186,218
	6,021	53,498
*	73,729	104,195
	244,094	589,611
*	665,628	331,203
	36,505	258,677
	141,047	150,498
*	7,132	0
*	142,921	53,810
	56,090	177,252
	21,649	133,603
*	18,559	41,155
*	706,218	86,071
#	33,045	50,198
	52,011	68,807
*	60,700	66,589
	47,938	291,702
#*	308,834	92,313
	4,683	38,867
	85,220	902,919
#*	28,945	128,517
*	100,883	94,868
*	88,931	472,052
TOTAL AUSTRALIA		<u>19,383,690</u>
AUSTRIA — (1.2%)		
	27,314	1,442,124
	4,990	188,465
*	1,715	231,744
	7,895	288,004
	32,069	244,105
	31,802	1,044,404
TOTAL AUSTRIA		<u>3,438,846</u>
BELGIUM — (1.4%)		
*	1,407	186,328
	13,096	499,142
	20,034	356,498
	2,726	132,874
	126	1,008,291
	5,881	634,002
	6,052	203,001
	26,748	792,145

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Van de Velde NV.....	1,744	\$ 65,217
TOTAL BELGIUM.....		<u>3,877,498</u>
CANADA — (11.1%)		
AG Growth International, Inc.....	5,814	240,249
Altius Minerals Corp.....	10,100	163,987
Altus Group Ltd.....	13,367	446,327
Andlauer Healthcare Group, Inc.....	5,198	173,523
* Aritzia, Inc.....	32,122	611,186
* ATS Corp.....	27,628	1,252,913
# Aura Minerals, Inc.....	4,900	38,274
Badger Infrastructure Solutions Ltd.....	11,038	268,699
Bird Construction, Inc.....	10,965	73,757
Boralex, Inc., Class A.....	28,951	749,106
Boyd Group Services, Inc.....	5,138	943,944
Calian Group Ltd.....	3,606	173,457
#* Canada Goose Holdings, Inc.....	15,000	273,644
* Capstone Copper Corp.....	85,032	444,296
CI Financial Corp.....	48,785	617,096
Colliers International Group, Inc.....	6,370	645,104
Computer Modelling Group Ltd.....	30,056	164,110
Corby Spirit & Wine Ltd.....	3,500	40,663
Dye & Durham Ltd.....	8,476	127,206
ECN Capital Corp.....	33,600	66,759
Enerplus Corp.....	73,802	1,233,969
Enghouse Systems Ltd.....	14,596	330,517
* ERO Copper Corp.....	17,559	422,114
Evertz Technologies Ltd.....	8,600	88,436
Exchange Income Corp.....	6,505	253,511
# Extencicare, Inc.....	29,768	162,989
# Fiera Capital Corp.....	22,781	112,985
Finning International, Inc.....	49,721	1,712,606
First National Financial Corp.....	5,637	167,103
* Foraco International SA.....	22,957	31,337
# Freehold Royalties Ltd.....	35,868	378,904
* GDI Integrated Facility Services, Inc.....	3,715	133,623
# Gibson Energy, Inc.....	49,372	803,865
goeasy Ltd.....	1,707	164,674
* H2O Innovation, Inc.....	10,600	24,598
Hammond Power Solutions, Inc.....	1,500	66,534
Headwater Exploration, Inc.....	63,496	357,771
Information Services Corp.....	4,303	86,148
Innergex Renewable Energy, Inc.....	42,540	417,770
Ω Jamieson Wellness, Inc.....	13,990	322,312
* K92 Mining, Inc.....	61,362	289,907
* Karora Resources, Inc.....	24,244	84,022
K-Bro Linen, Inc.....	3,004	75,769
# Keyera Corp.....	1,300	32,543
* Kinaxis, Inc.....	4,350	590,655
# Labrador Iron Ore Royalty Corp.....	20,300	487,391
Lundin Gold, Inc.....	23,006	308,456
* Major Drilling Group International, Inc.....	29,345	211,634
Maple Leaf Foods, Inc.....	12,100	252,525
MTY Food Group, Inc.....	5,633	286,765
North American Construction Group Ltd.....	7,405	180,016
North West Co., Inc.....	16,570	403,365
* Orla Mining Ltd.....	53,157	247,885
Osisko Gold Royalties Ltd.....	25,638	379,955
Parkland Corp.....	50,753	1,385,975

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	25,831	\$ 257,791
	11,900	63,622
#	49,359	58,019
	4,800	94,606
#	60,896	1,210,393
	12,536	1,020,163
	55,980	793,237
	14,400	22,387
	16,472	549,879
	21,462	92,283
#	14,977	189,789
	76,841	401,497
*	6,035	91,991
	22,092	192,330
*	12,006	68,914
Ω	14,349	314,151
	5,900	171,409
	5,368	61,877
Ω	9,240	246,372
	7,885	263,497
#	10,257	373,986
	15,153	769,457
*	20,776	137,745
	57,256	428,991
	3,400	18,796
*	27,426	41,805
	2,300	47,495
	9,470	168,624
*	4,693	43,739
	2,300	59,844
#	24,519	398,842
	25,233	257,629
	52,100	531,411
	70,244	220,536
*	12,493	319,845
*	12,100	439,533
	800	10,835
*	8,932	75,475
	2,300	33,576
*	49,200	261,549
	10,814	250,453
	7,147	219,833
TOTAL CANADA		<u>31,277,135</u>
DENMARK — (2.4%)		
*	14,297	155,673
	3,927	86,713
*	5,545	372,099
#	71	4,051
*	27,740	739,681
	43,806	885,153
#*Ω	12,248	568,536
#*	2,236	127,757
*	3,259	203,386
	6,363	905,573
	17,211	1,487,595
*	1,053	16,092
	3,728	399,741
	1,204	90,003

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
SP Group AS.....	2,483	\$ 85,566
Topdanmark AS.....	15,188	688,471
TOTAL DENMARK.....		<u>6,816,090</u>
FINLAND — (1.8%)		
#* Alisa Pankki Oyj.....	1,405	30,330
Alma Media Oyj.....	5,579	55,615
Cargotec Oyj, Class B.....	2,633	125,753
Caverion Oyj.....	9,518	89,610
Digia Oyj.....	2,369	15,158
eQ Oyj.....	1,222	22,920
# Evli Oyj, Class B.....	1,405	30,291
F-Secure Oyj.....	6,773	16,687
Gofore Oyj.....	491	11,659
Harvia Oyj.....	5,546	145,059
* Incap Oyj.....	1,325	15,627
Kesko Oyj, Class A.....	1,530	30,648
Kesko Oyj, Class B.....	28,013	560,503
Konecranes Oyj.....	562	20,427
Marimekko Oyj.....	7,105	70,314
Musti Group Oyj.....	6,003	117,758
Orion Oyj, Class A.....	7,832	305,474
Orion Oyj, Class B.....	28,443	1,093,096
Ponsse Oyj.....	1,251	43,871
Puuilo Oyj.....	8,188	66,937
* QT Group Oyj.....	3,234	268,239
Revenio Group Oyj.....	5,667	200,477
Ω Rovio Entertainment Oyj.....	1,996	20,193
Scanfil Oyj.....	1,564	18,022
Silli Solutions Oyj.....	628	8,937
# Talenom Oyj.....	8,051	58,928
Tokmanni Group Corp.....	13,245	204,545
Uponor Oyj.....	13,566	429,283
Vaisala Oyj, Class A.....	5,135	208,226
Valmet Oyj.....	28,641	759,724
# Verkkokauppa.com Oyj.....	7,353	21,455
TOTAL FINLAND.....		<u>5,065,766</u>
FRANCE — (4.9%)		
Alten SA.....	9,179	1,322,086
Aubay.....	325	15,261
* Bastide le Confort Medical.....	726	21,960
Beneteau SA.....	8,701	142,058
Catana Group.....	8,468	68,614
Equasens.....	1,255	115,511
Eramet SA.....	3,007	253,178
Gaztransport Et Technigaz SA.....	8,633	1,052,909
* GL Events.....	494	10,002
* ID Logistics Group.....	1,159	332,352
Infotel SA.....	775	44,968
Interparfums SA.....	160	11,549
* JCDecaux SE.....	18,514	346,938
Kaufman & Broad SA.....	3,850	105,988
# La Francaise De L'energie SACA.....	972	48,377
Ω La Francaise des Jeux SAEM.....	22,294	851,126
Linedata Services.....	183	11,512
Metropole Television SA.....	8,248	116,509
Nexans SA.....	7,001	621,551

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* OVH Groupe SAS.....	2,334	\$ 26,338
Robertet SA.....	44	40,098
Seche Environnement SA.....	870	111,395
* SES-imagotag SA.....	748	96,738
Societe pour l'Informatique Industrielle.....	2,947	172,399
* SOITEC.....	7,699	1,513,079
Sopra Steria Group SACA.....	5,081	1,104,788
SPIE SA.....	38,484	1,155,211
Stef SA.....	198	24,001
Sword Group.....	2,139	99,961
Synergie SE.....	901	32,648
Technip Energies NV.....	37,394	852,284
Thermador Groupe.....	1,402	124,267
Trigano SA.....	2,258	330,641
* Ubisoft Entertainment SA.....	26,647	896,184
Ω Verallia SA.....	22,651	1,004,014
Vetoquinol SA.....	191	19,379
Virbac SA.....	1,202	370,230
Wavestone.....	2,899	172,106
* Xilam Animation SA.....	769	21,134
TOTAL FRANCE.....		13,659,344
GERMANY — (6.0%)		
Adesso SE.....	769	89,815
* Adtran Networks SE.....	3,020	66,388
All for One Group SE.....	628	26,998
# Allgeier SE.....	2,087	55,375
Amadeus Fire AG.....	1,636	194,288
Atoss Software AG.....	1,545	375,148
Basler AG.....	3,780	61,983
Bechtle AG.....	22,343	983,396
CENIT AG.....	2,561	35,464
Cewe Stiftung & Co. KGAA.....	581	60,049
CompuGroup Medical SE & Co. KgaA.....	9,209	467,686
CTS Eventim AG & Co. KGaA.....	16,943	1,156,291
Dermapharm Holding SE.....	5,650	275,991
Eckert & Ziegler Strahlen- und Medizintechnik AG.....	4,652	184,112
EDAG Engineering Group AG.....	1,049	12,521
Elmos Semiconductor SE.....	2,343	208,687
#* Encavis AG.....	31,498	528,152
Energiekontor AG.....	2,482	215,556
Fabasoft AG.....	987	19,893
Fielmann AG.....	8,389	431,002
FUCHS SE.....	8,275	273,131
GEA Group AG.....	26,813	1,137,992
Gerresheimer AG.....	6,227	737,549
GFT Technologies SE.....	6,693	194,231
Hawesko Holding SE.....	669	27,440
* HelloFresh SE.....	35,954	1,025,232
Hensoldt AG.....	11,177	380,018
Hochtief AG.....	7,085	697,908
Hugo Boss AG.....	16,811	1,357,464
#* Hypoport SE.....	626	130,617
IVU Traffic Technologies AG.....	3,749	61,821
Knaus Tabbert AG.....	586	38,614
Krones AG.....	3,491	420,674
* MAX Automation SE.....	399	2,526
#* Nagarro SE.....	2,666	252,566
Nemetschek SE.....	9,804	713,427

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	795	\$ 93,617
	4,574	292,386
	1,950	67,873
	1,150	190,417
#	2,438	75,432
*	5,656	133,225
	741	554,681
	437	100,263
	3,550	428,065
	6,308	359,631
	250	10,032
	1,348	75,660
	9,841	475,925
	2,440	60,875
*Ω	40,383	686,456
	535	12,949
#	6,441	313,977
	3,729	143,445
TOTAL GERMANY.....		<u>16,974,914</u>
HONG KONG — (1.8%)		
	93,600	912,983
	42,000	11,004
*††	408,000	0
	104,000	136,677
	132,000	14,603
*	88,000	164,999
	116,000	69,544
	25,500	36,601
*Ω	60,400	65,300
	41,000	31,874
	62,000	22,060
#*	214,000	0
	145,000	49,125
	107,250	329,535
	25,600	22,217
#	590,997	78,321
*††	80,000	0
*	324,215	204,226
	1,002,687	512,673
	132,000	73,828
	128,000	40,405
*Ω	307,800	917,288
	285,000	624,479
	430,000	24,699
	211,000	109,665
*	800,000	89,464
	178,000	21,024
	88,000	117,000
	48,100	299,969
TOTAL HONG KONG.....		<u>4,979,563</u>
IRELAND — (0.3%)		
	47,771	741,117
	40,436	214,294
TOTAL IRELAND.....		<u>955,411</u>

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (0.9%)		
Arad Ltd.....	570	\$ 8,965
Danel Adir Yeoshua Ltd.....	1,780	140,506
Delek Automotive Systems Ltd.....	14,491	104,948
Delta Galil Ltd.....	272	10,732
Delta Israel Brands Ltd.....	658	7,060
Electra Consumer Products 1970 Ltd.....	2,581	64,466
FMS Enterprises Migun Ltd.....	369	11,653
Formula Systems 1985 Ltd.....	2,161	156,812
Formula Systems 1985 Ltd., Sponsored ADR.....	300	21,750
Fox Wizel Ltd.....	2,273	189,643
Globrands Ltd.....	90	10,212
Hilan Ltd.....	4,043	197,996
# Hiper Global Ltd.....	2,782	11,728
IDI Insurance Co. Ltd.....	816	16,870
Inrom Construction Industries Ltd.....	31,048	113,208
Lapidoth Capital Ltd.....	1,990	35,811
M Yochananof & Sons Ltd.....	700	31,824
Magic Software Enterprises Ltd.....	14,400	180,720
Malam - Team Ltd.....	2,020	34,624
Matrix IT Ltd.....	11,596	231,782
Max Stock Ltd.....	16,993	37,280
* Neto ME Holdings Ltd.....	595	12,603
Novolog Ltd.....	80,470	44,468
One Software Technologies Ltd.....	9,774	129,777
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	2,647	159,886
Retailors Ltd.....	3,984	86,157
* Scope Metals Group Ltd.....	1,937	68,021
Tadiran Group Ltd.....	920	73,944
Telsys Ltd.....	884	60,196
Tiv Taam Holdings 1 Ltd.....	18,868	30,105
* Veridis Environment Ltd.....	3,358	17,304
Victory Supermarket Chain Ltd.....	841	8,294
YH Dimri Construction & Development Ltd.....	1,920	135,652
TOTAL ISRAEL.....		<u>2,444,997</u>
ITALY — (4.1%)		
A2A SpA.....	91,178	173,964
ACEA SpA.....	12,129	148,603
Amplifon SpA.....	22,920	775,431
Aquafil SpA.....	12,808	51,929
Ariston Holding NV.....	11,256	104,916
Arnoldo Mondadori Editore SpA.....	50,889	119,897
Azimut Holding SpA.....	38,489	908,824
Banca Generali SpA.....	20,762	777,756
Banca Mediolanum SpA.....	64,009	621,970
BasicNet SpA.....	6,975	36,939
Ω BFF Bank SpA.....	36,955	417,125
Brembo SpA.....	36,650	518,769
Brunello Cucinelli SpA.....	11,735	992,200
Ω Carel Industries SpA.....	8,875	254,023
Ω doValue SpA.....	17,634	88,090
El.En. SpA.....	3,951	46,939
Gruppo MutuiOnline SpA.....	8,347	298,870
Interpump Group SpA.....	18,929	1,029,905
LU-VE SpA.....	2,501	80,922
# Maire Tecnimont SpA.....	52,339	215,035
* Newlat Food SpA.....	3,674	24,827
Pharmanutra SpA.....	1,151	73,517
Piaggio & C SpA.....	45,642	179,471

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Ω Piovon SpA.....	1,843	\$ 19,373
Ω RAI Way SpA.....	34,041	193,887
Reply SpA.....	7,137	773,202
Salvatore Ferragamo SpA.....	20,439	332,860
Sanlorenzo SpA/Ameglia.....	3,013	117,028
Sesa SpA.....	2,243	262,803
SOL SpA.....	12,905	364,394
Ω Technogym SpA.....	40,447	373,123
* Technoprobe SpA.....	87,661	801,593
#Ω Unieuro SpA.....	6,302	67,249
Wiit SpA.....	494	10,479
Zignago Vetro SpA.....	8,655	155,074
TOTAL ITALY.....		<u>11,410,987</u>
JAPAN — (23.0%)		
&Do Holdings Co. Ltd.....	3,700	28,690
A&D HOLON Holdings Co. Ltd.....	3,000	39,729
Adastria Co. Ltd.....	6,700	136,560
Ad-sol Nissin Corp.....	1,300	15,277
# Adtec Plasma Technology Co. Ltd.....	2,500	28,654
Advance Create Co. Ltd.....	3,800	32,999
# Adventure, Inc.....	800	52,074
Aeon Delight Co. Ltd.....	6,100	126,403
Aeon Fantasy Co. Ltd.....	2,900	58,095
Aeon Hokkaido Corp.....	9,000	54,725
Aeon Kyushu Co. Ltd.....	1,200	20,302
Ai Holdings Corp.....	10,100	159,245
Aica Kogyo Co. Ltd.....	13,800	327,902
* Aidma Holdings, Inc.....	700	10,900
Ain Holdings, Inc.....	9,000	320,002
Airtrip Corp.....	3,700	67,391
# AIT Corp.....	2,500	32,752
# Alleanza Holdings Co. Ltd.....	4,600	32,748
* AlphaPolis Co. Ltd.....	500	9,829
Altech Corp.....	4,470	88,845
Amano Corp.....	14,300	324,954
Amvis Holdings, Inc.....	9,000	182,707
Anicom Holdings, Inc.....	20,000	88,969
Anritsu Corp.....	38,300	301,561
# Aoyama Zaisan Networks Co. Ltd.....	6,400	44,895
Apaman Co. Ltd.....	3,000	9,724
# Arcland Service Holdings Co. Ltd.....	5,300	112,941
ARE Holdings, Inc.....	21,600	289,966
Arealink Co. Ltd.....	2,200	42,034
Argo Graphics, Inc.....	4,200	103,558
ARTERIA Networks Corp.....	7,500	104,248
* Aruhi Corp.....	4,130	29,340
As One Corp.....	9,100	361,809
Asahi Co. Ltd.....	3,700	32,655
Asahi Net, Inc.....	7,000	32,369
Asante, Inc.....	1,900	22,902
Asanuma Corp.....	3,700	90,823
ASKUL Corp.....	13,500	188,358
Aucnet, Inc.....	4,600	57,885
Avant Group Corp.....	7,100	75,528
Axial Retailing, Inc.....	4,400	117,521
#* Axxzia, Inc.....	2,800	24,546
AZ-COM MARUWA Holdings, Inc.....	12,100	166,376
# Baroque Japan Ltd.....	3,100	19,474

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,600	\$ 61,361
	1,300	42,918
	3,000	142,119
	12,200	119,295
	17,600	181,843
	21,000	274,374
#*	2,600	77,889
#	25,500	191,552
	6,100	128,924
#	1,200	10,127
#	17,300	48,934
	7,500	49,281
#	2,530	30,901
	5,200	27,525
	2,200	34,968
	1,400	29,960
	1,000	36,046
#	2,600	172,088
	270	5,147
	2,200	45,682
#	5,100	33,524
#	2,300	14,233
#*	2,300	35,971
#	13,300	64,266
	3,300	83,001
	2,600	53,530
#	3,000	22,205
#	7,500	99,131
	5,300	51,038
	1,000	14,215
	20,200	307,216
	3,100	42,950
#	22,300	331,133
	1,000	19,187
#	6,700	80,779
	7,600	108,055
	2,800	34,126
	5,572	64,305
	38,100	291,467
	8,100	200,105
	3,700	52,685
	4,500	65,623
#*	1,300	11,815
	8,600	45,573
	1,300	11,054
	16,500	93,412
*	800	15,643
	9,500	148,811
	35,900	332,669
	5,700	219,947
	9,800	197,955
#	3,200	11,723
#	1,700	8,610
#	2,300	66,107
	2,100	89,167
	14,360	483,963
	1,900	41,942
	29,900	579,456
	10,300	64,005

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,400	\$ 55,393
	15,700	356,417
	3,900	154,335
	4,700	46,184
	4,200	53,310
	11,000	277,687
	5,300	29,627
	42,200	718,071
	1,200	20,022
#	6,600	23,043
	13,600	321,500
	3,700	132,262
#	1,600	23,926
	3,600	72,449
	8,200	41,746
	2,700	38,347
	10,500	155,807
	4,100	59,536
	9,600	101,874
	10,000	62,081
	15,200	163,613
	4,300	54,003
	9,000	53,900
	11,000	217,425
#	4,400	31,168
	6,900	39,044
#	1,900	39,788
	8,800	25,321
	11,400	199,656
*	5,900	36,740
	4,000	39,547
	10,000	96,531
	6,200	27,011
	19,400	9,418
	5,000	48,930
	1,600	11,629
	6,700	131,835
	2,900	26,247
	1,800	15,553
	12,400	261,356
	6,400	53,753
	4,100	34,033
	2,600	19,570
	13,300	243,509
	3,600	44,252
	6,700	267,327
	7,200	239,893
	55,700	465,718
	10,500	254,621
	5,200	164,844
	3,200	59,067
	3,200	113,579
	7,500	121,405
	10,630	197,351
	1,400	108,840
	4,600	47,786
	5,600	176,582
	15,400	168,001
	8,600	75,676

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* GA Technologies Co. Ltd.....	3,600	\$ 33,074
Gakkyusha Co. Ltd.....	1,800	26,459
# Gakujo Co. Ltd.....	1,800	24,699
Genki Sushi Co. Ltd.....	2,300	74,269
Genky DrugStores Co. Ltd.....	2,200	77,866
Gift Holdings, Inc.....	2,400	37,992
Giken Ltd.....	2,301	33,995
GL Sciences, Inc.....	1,600	27,452
GLOBERIDE, Inc.....	4,300	71,054
GMO Financial Gate, Inc.....	1,000	82,924
# GMO Financial Holdings, Inc.....	10,300	52,850
GMO GlobalSign Holdings KK.....	1,400	29,979
GMO internet group, Inc.....	11,300	224,399
# Golf Digest Online, Inc.....	4,300	23,715
Good Com Asset Co. Ltd.....	4,900	28,854
Greens Co. Ltd.....	2,300	24,097
gremz, Inc.....	3,600	69,521
GungHo Online Entertainment, Inc.....	17,600	345,448
H.U. Group Holdings, Inc.....	12,600	248,769
Hakudo Co. Ltd.....	1,800	29,809
# Hakuto Co. Ltd.....	2,500	98,590
Halows Co. Ltd.....	3,400	88,514
Hamee Corp.....	2,700	19,557
Happinet Corp.....	4,200	66,091
Hard Off Corp. Co. Ltd.....	3,700	39,697
Hazama Ando Corp.....	51,200	409,643
Heiwa Corp.....	11,000	186,326
#* Henge KK.....	5,800	36,077
Himacs Ltd.....	720	7,263
Hioki EE Corp.....	3,300	188,633
Hirose Tusyoo, Inc.....	400	8,509
Hitachi Zosen Corp.....	42,700	281,358
Hito Communications Holdings, Inc.....	3,100	33,766
Hokuetsu Industries Co. Ltd.....	2,300	30,374
Honeys Holdings Co. Ltd.....	3,200	35,270
Horiba Ltd.....	8,300	489,644
Hotland Co. Ltd.....	3,900	46,721
# I K K Holdings, Inc.....	2,500	10,819
IBJ, Inc.....	7,600	38,057
Ichibanya Co. Ltd.....	3,164	123,967
ID Holdings Corp.....	3,150	29,863
Idec Corp.....	7,900	168,092
IDOM, Inc.....	22,700	133,159
I'll, Inc.....	3,200	58,514
i-mobile Co. Ltd.....	2,800	24,331
Imuraya Group Co. Ltd.....	2,200	35,301
#* I-NE Co. Ltd.....	1,800	33,604
I-Net Corp.....	3,440	40,418
Infocom Corp.....	7,700	130,649
Infomart Corp.....	20,900	62,283
Information Services International-Dentsu Ltd.....	7,800	276,615
Insource Co. Ltd.....	16,000	141,419
Intage Holdings, Inc.....	11,300	135,020
Intelligent Wave, Inc.....	3,700	21,337
# Inter Action Corp.....	2,500	19,621
# IPS, Inc.....	2,400	38,552
IR Japan Holdings Ltd.....	2,900	33,706
Iriso Electronics Co. Ltd.....	5,400	150,068
I'rom Group Co. Ltd.....	2,300	30,864

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,900	\$ 43,257
#	800	45,917
#*	8,200	28,120
*	2,800	7,388
	9,100	70,435
	4,100	39,671
	5,800	115,217
*	3,000	36,071
	9,300	188,890
	6,600	36,265
*	34,900	59,676
	18,500	228,796
*	1,700	33,498
	18,600	130,331
	22,000	389,034
	5,100	35,215
	3,500	26,980
	2,200	37,897
	1,200	11,558
	5,400	98,559
	5,600	53,215
	7,000	166,778
	12,300	421,889
	800	16,250
#*	1,700	63,149
	4,000	99,226
#	2,700	45,324
#	3,700	50,475
	20,500	47,176
	3,400	12,675
	10,400	295,993
	900	40,316
	7,000	156,059
	5,300	131,962
	3,000	49,407
#	10,700	53,168
	4,200	128,940
	5,200	17,097
	1,000	10,186
	14,800	272,226
	6,200	273,902
	5,300	31,845
	4,400	92,029
	12,400	202,971
	1,400	10,643
	2,000	34,466
	2,900	105,738
	3,800	6,472
*	2,500	25,298
	2,400	29,718
#	2,000	9,664
#	400	17,736
	14,600	282,971
	2,300	76,822
#	2,200	25,454
	4,500	70,120
	10,841	90,229
	4,500	342,515
#	1,500	24,990

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,500	\$ 36,332
*	2,900	8,420
	1,100	11,904
	5,300	304,317
	8,800	344,865
	400	13,185
	3,800	20,081
#*	48,000	103,464
	4,400	110,374
	1,800	20,894
#	4,800	26,669
	13,500	40,727
	6,400	100,680
*	400	10,069
*	4,400	90,242
	9,900	414,928
	9,000	50,130
	6,400	141,463
	3,400	97,475
	22,800	293,197
	4,100	76,445
	3,200	41,252
	3,300	548,052
	12,200	60,323
	35,500	200,591
	500	9,799
	23,300	184,914
	5,500	136,849
*	2,200	21,012
	10,100	49,513
	2,700	15,020
	3,100	16,863
	5,600	111,409
	24,000	437,527
#	3,200	37,294
	18,200	326,441
*	1,300	14,597
	5,600	72,210
	9,600	153,131
	2,400	27,330
	3,000	11,988
	8,960	322,390
	4,200	87,885
	6,000	71,289
	7,600	73,863
	2,300	77,936
	8,200	73,768
	2,000	75,724
#	4,700	328,770
	3,300	84,160
	2,200	41,554
	1,000	14,782
	9,900	242,395
	9,800	318,128
	9,300	313,229
	900	23,094
	11,300	89,297
	8,600	107,241
#	2,300	15,945

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,700	\$ 41,131
	1,900	95,721
	2,600	50,774
	21,700	499,998
	17,200	226,801
	23,900	525,129
	3,290	39,358
#	13,500	354,586
#*	1,900	27,139
	14,000	287,818
	7,400	73,196
	4,200	35,642
	6,700	37,322
	3,900	24,812
	1,900	13,589
	1,800	24,961
	38,300	563,607
	1,300	24,222
	3,000	44,962
#	74,700	112,574
	7,600	238,177
	9,000	234,453
	12,300	147,735
	2,700	77,905
	8,200	50,707
	4,800	38,718
	4,800	182,948
	14,200	138,609
	2,500	110,802
	4,400	35,050
	19,600	383,900
	2,200	38,433
	1,200	17,026
	1,500	43,819
	2,300	14,662
	4,000	190,450
#*	7,800	128,231
	1,200	48,445
	9,200	194,351
	400	11,757
	9,000	141,168
	10,620	139,356
*	4,900	33,671
	9,400	156,081
	6,200	179,698
	2,200	15,426
	2,900	38,299
	3,900	72,355
	3,300	134,393
#	5,800	146,403
	21,200	282,577
	33,000	337,616
	5,400	158,475
	9,100	149,054
*	9,500	125,329
	7,000	82,958
	2,900	22,944
#*	18,100	230,418
	4,100	48,403

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,100	\$ 11,666
*	1,300	30,909
	35,300	476,784
	8,200	270,207
#	1,600	31,508
	9,500	45,018
	800	7,875
*	1,000	16,064
	10,200	128,758
	800	15,379
	32,400	132,217
	6,700	104,449
	3,800	28,261
	2,600	24,996
	7,500	67,172
	3,900	41,003
	5,000	59,651
	3,900	66,856
	5,900	29,628
	13,600	197,013
*	7,300	72,142
*	4,100	20,369
	21,700	299,660
	1,700	10,887
#*	11,600	122,523
	400	13,444
	25,100	396,873
	2,800	20,940
	2,900	109,716
	32,700	60,494
	4,300	122,594
	2,500	62,712
	3,901	305,116
	62,600	250,581
	4,000	85,802
	1,200	15,872
	3,400	127,828
#	8,700	66,184
	900	33,741
	8,500	156,041
	5,800	592,577
	1,500	40,335
	8,100	280,885
	1,400	21,387
	900	19,152
	9,400	247,656
	600	21,734
	4,500	63,019
	3,600	65,551
	12,700	48,809
	5,900	139,954
	3,000	12,895
	12,200	210,799
#	2,400	38,666
	21,600	156,357
	3,300	93,094
	14,476	242,813
	2,200	110,922
	1,500	251,089

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Shidax Corp.....	10,000 \$ 44,878
	Shin Maint Holdings Co. Ltd.....	2,600 21,679
#	Shin Nippon Biomedical Laboratories Ltd.....	7,800 115,086
	Shin-Etsu Polymer Co. Ltd.....	2,300 22,844
	Shinnihonseyaku Co. Ltd.....	4,000 41,625
	Ship Healthcare Holdings, Inc.....	20,100 325,549
	Shoei Co. Ltd.....	15,400 279,981
	Shoei Foods Corp.....	3,300 100,423
	SIGMAXYZ Holdings, Inc.....	9,800 91,677
*	Simplex Holdings, Inc.....	3,200 64,609
	SMS Co. Ltd.....	19,900 422,684
#	Snow Peak, Inc.....	9,400 116,809
	Softcreate Holdings Corp.....	5,000 59,789
	Software Service, Inc.....	800 57,814
	Solasto Corp.....	14,600 71,666
	Soliton Systems KK.....	3,900 34,080
	Sparx Group Co. Ltd.....	7,020 74,675
	S-Pool, Inc.....	25,300 97,681
#	Sprix, Inc.....	1,600 9,094
	SRA Holdings.....	3,100 70,359
	Star Micronics Co. Ltd.....	5,000 62,287
	Starts Corp., Inc.....	7,800 161,743
	St-Care Holding Corp.....	4,300 23,713
	Step Co. Ltd.....	1,600 19,924
	STI Foods Holdings, Inc.....	800 19,442
	Strike Co. Ltd.....	3,100 65,471
#	Studio Alice Co. Ltd.....	3,200 48,612
	Sumida Corp.....	5,000 51,561
	Suzuden Corp.....	1,300 20,174
#*	SymBio Pharmaceuticals Ltd.....	4,600 13,534
	System D, Inc.....	800 7,341
	System Information Co. Ltd.....	5,300 27,345
	System Research Co. Ltd.....	1,000 18,068
	System Support, Inc.....	1,700 23,507
	Systems Engineering Consultants Co. Ltd.....	600 12,592
	Systema Corp.....	78,000 149,406
	Syuppin Co. Ltd.....	8,200 62,880
	Taiyo Holdings Co. Ltd.....	10,500 196,502
	Takara & Co. Ltd.....	2,200 36,003
	Takara Bio, Inc.....	15,200 186,775
	Takara Holdings, Inc.....	37,000 325,616
	Take & Give Needs Co. Ltd.....	3,600 30,409
	Takeuchi Manufacturing Co. Ltd.....	11,300 354,119
	Tama Home Co. Ltd.....	5,500 135,661
	Tamron Co. Ltd.....	5,400 171,209
	Tay Two Co. Ltd.....	17,700 26,646
	Tazmo Co. Ltd.....	4,100 72,085
	TDC Soft, Inc.....	5,100 69,832
	TechMatrix Corp.....	11,600 127,265
#	Tecnos Japan, Inc.....	3,800 16,855
#	Temairazu, Inc.....	700 19,427
	Tenpos Holdings Co. Ltd.....	1,600 28,056
	Tess Holdings Co. Ltd.....	3,500 14,163
	T-Gaia Corp.....	6,600 83,333
	TKC Corp.....	8,200 213,215
#*	TKP Corp.....	4,000 80,013
	Tocalo Co. Ltd.....	23,500 238,836
	Toho Co. Ltd.....	1,400 26,548
	Toho System Science Co. Ltd.....	1,600 15,812

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Toho Titanium Co. Ltd.....	10,500	\$149,972
TOKAI Holdings Corp.....	29,500	187,938
# Tokyo Base Co. Ltd.....	6,300	15,130
Tokyo Electron Device Ltd.....	2,300	165,586
Tokyo Individualized Educational Institute, Inc.....	9,500	31,606
Tokyo Ohka Kogyo Co. Ltd.....	7,200	454,763
Tokyo Seimitsu Co. Ltd.....	14,300	792,114
Tokyo Steel Manufacturing Co. Ltd.....	15,800	191,131
Tokyotokeiba Co. Ltd.....	5,500	149,013
Tomy Co. Ltd.....	25,400	343,629
Topcon Corp.....	26,700	324,925
Toridoll Holdings Corp.....	15,400	380,383
Torishima Pump Manufacturing Co. Ltd.....	2,400	31,932
Tosei Corp.....	5,300	65,715
Toshiba TEC Corp.....	7,100	206,228
Tosho Co. Ltd.....	2,500	25,247
Totech Corp.....	1,100	41,045
Toukei Computer Co. Ltd.....	300	13,233
Towa Corp.....	3,713	70,056
Toyo Gosei Co. Ltd.....	2,000	119,897
Traders Holdings Co. Ltd.....	8,020	36,527
Trancom Co. Ltd.....	2,100	104,064
Transaction Co. Ltd.....	4,000	49,821
Transcosmos, Inc.....	7,300	178,959
TRE Holdings Corp.....	11,000	95,555
Treasure Factory Co. Ltd.....	2,600	25,653
# Trenders, Inc.....	1,600	13,455
Tri Chemical Laboratories, Inc.....	8,700	161,556
Tsuburaya Fields Holdings, Inc.....	7,400	158,782
Tsugami Corp.....	16,200	142,183
Ubicom Holdings, Inc.....	2,100	21,124
ULS Group, Inc.....	700	18,672
# Ultrafabrics Holdings Co. Ltd.....	2,200	36,259
Ulvac, Inc.....	13,700	588,292
# United Arrows Ltd.....	5,000	84,389
Usen-Next Holdings Co. Ltd.....	4,800	111,025
User Local, Inc.....	2,500	38,855
* UT Group Co. Ltd.....	8,900	179,894
Valqua Ltd.....	6,500	177,782
* Valtes Co. Ltd.....	500	13,177
Value HR Co. Ltd.....	4,800	44,161
ValueCommerce Co. Ltd.....	5,000	47,832
# Valuence Holdings, Inc.....	800	15,774
V-Cube, Inc.....	8,500	27,414
Vector, Inc.....	12,500	115,317
Vertex Corp.....	6,000	65,657
VINX Corp.....	1,200	10,931
* Vision, Inc.....	9,800	121,460
* Visional, Inc.....	4,700	258,590
VT Holdings Co. Ltd.....	19,500	73,151
Wacom Co. Ltd.....	52,600	224,094
Wakachiku Construction Co. Ltd.....	1,300	28,494
Waseda Academy Co. Ltd.....	3,700	36,540
Watahan & Co. Ltd.....	3,300	31,486
WDB Holdings Co. Ltd.....	2,100	31,066
Weathernews, Inc.....	2,000	89,565
Wellnet Corp.....	5,700	23,014
# West Holdings Corp.....	7,315	143,188
Will Group, Inc.....	5,900	46,789

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* WingArc1st, Inc.....	4,200	\$ 80,863
World Holdings Co. Ltd.....	2,400	45,072
YAKUODO Holdings Co. Ltd.....	3,100	55,168
YAMADA Consulting Group Co. Ltd.....	4,700	53,147
Yamaichi Electronics Co. Ltd.....	9,200	147,752
# YA-MAN Ltd.....	12,700	90,993
Yaoko Co. Ltd.....	4,900	258,476
Yonex Co. Ltd.....	14,600	142,702
Yoshinoya Holdings Co. Ltd.....	19,900	393,646
Yotai Refractories Co. Ltd.....	3,800	41,695
Yukiguni Maitake Co. Ltd.....	6,000	39,024
ZERIA Pharmaceutical Co. Ltd.....	5,400	88,445
ZIGExN Co. Ltd.....	10,500	58,040
TOTAL JAPAN.....		<u>64,893,613</u>
NETHERLANDS — (2.2%)		
#*Ω Alfen NV.....	6,780	470,486
AMG Critical Materials NV.....	6,921	282,965
Arcadis NV.....	27,432	1,202,672
BE Semiconductor Industries NV.....	19,776	2,361,227
Beter Bed Holding NV.....	5,725	36,239
Corbion NV.....	5,335	125,374
* InPost SA.....	31,736	379,239
Nedap NV.....	1,373	91,823
OCI NV.....	23,545	671,027
#* SIF Holding NV.....	1,032	14,635
TKH Group NV.....	13,417	700,050
TOTAL NETHERLANDS.....		<u>6,335,737</u>
NEW ZEALAND — (0.4%)		
AFT Pharmaceuticals Ltd.....	3,631	8,357
* Air New Zealand Ltd.....	242,386	119,011
Briscoe Group Ltd.....	6,337	18,144
Chorus Ltd.....	74,062	395,676
Freightways Group Ltd.....	32,412	172,414
# Hallenstein Glasson Holdings Ltd.....	11,317	44,994
Heartland Group Holdings Ltd.....	32,033	35,821
NZME Ltd.....	11,793	6,958
NZX Ltd.....	66,815	51,042
PGG Wrightson Ltd.....	5,698	14,842
* Rakon Ltd.....	19,137	8,682
Restaurant Brands New Zealand Ltd.....	7,481	30,171
Scales Corp. Ltd.....	13,307	27,371
Skellerup Holdings Ltd.....	60,070	166,499
Warehouse Group Ltd.....	17,853	19,968
TOTAL NEW ZEALAND.....		<u>1,119,950</u>
NORWAY — (1.2%)		
ABG Sundal Collier Holding ASA.....	142,823	79,214
AF Gruppen ASA.....	4,408	59,142
Atea ASA.....	25,292	343,485
* BLUENORD ASA.....	5,887	258,864
Bonheur ASA.....	6,681	167,914
Borregaard ASA.....	19,011	310,266
Bouvet ASA.....	23,439	144,194
*Ω Crayon Group Holding ASA.....	12,099	128,825
Ω Elmera Group ASA.....	8,325	16,704
Elopak ASA.....	17,212	37,607

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Ω Europris ASA.....	51,346	\$ 311,494
* Gaming Innovation Group, Inc.....	13,083	35,276
* Kahoot! ASA.....	48,671	167,424
Ω Kid ASA.....	9,010	72,293
Kitron ASA.....	55,251	204,200
Medistim ASA.....	4,290	109,936
Ω Multiconsult ASA.....	5,352	81,271
Odfjell Technology Ltd.....	4,019	20,468
Ω Okeanis Eco Tankers Corp.....	779	18,915
Protector Forsikring ASA.....	15,734	256,999
Rana Gruber ASA, Class A.....	2,989	17,106
#*Ω Shelf Drilling Ltd.....	30,846	75,769
Veidekke ASA.....	33,651	379,411
TOTAL NORWAY.....		<u>3,296,777</u>
PORTUGAL — (0.3%)		
# Altri SGPS SA.....	18,585	87,390
CTT-Correios de Portugal SA.....	37,349	147,427
Ibersol SGPS SA.....	4,131	31,438
Navigator Co. SA.....	55,123	193,215
# NOS SGPS SA.....	85,691	325,375
TOTAL PORTUGAL.....		<u>784,845</u>
SINGAPORE — (0.9%)		
AEM Holdings Ltd.....	84,000	238,285
Aztech Global Ltd.....	45,500	25,150
*†† Best World International Ltd.....	14,510	17,699
Delfi Ltd.....	68,200	62,076
DFI Retail Group Holdings Ltd.....	8,400	22,612
Dyna-Mac Holdings Ltd.....	157,800	49,298
First Resources Ltd.....	145,500	165,313
Food Empire Holdings Ltd.....	25,800	20,971
* Golden Energy & Resources Ltd.....	130,200	17,628
Grand Venture Technology Ltd.....	19,100	8,984
Hour Glass Ltd.....	64,000	100,077
HRnetgroup Ltd.....	67,400	37,052
Micro-Mechanics Holdings Ltd.....	15,800	22,454
Nanofilm Technologies International Ltd.....	72,100	61,843
Pan-United Corp. Ltd.....	78,600	23,387
Propnex Ltd.....	98,100	75,260
Q&M Dental Group Singapore Ltd.....	87,720	20,425
Raffles Medical Group Ltd.....	223,700	235,716
* RH PetroGas Ltd.....	105,400	16,275
Riverstone Holdings Ltd.....	84,500	39,772
Sheng Siong Group Ltd.....	206,900	255,213
Silverlake Axis Ltd.....	154,600	33,732
StarHub Ltd.....	158,800	124,181
Thomson Medical Group Ltd.....	620,100	27,998
UMS Holdings Ltd.....	221,075	182,957
Venture Corp. Ltd.....	21,800	245,771
Vicom Ltd.....	33,700	43,102
Yangzijiang Shipbuilding Holdings Ltd.....	370,400	429,095
TOTAL SINGAPORE.....		<u>2,602,326</u>
SPAIN — (2.3%)		
#* Amper SA.....	271,757	31,605
Applus Services SA.....	49,573	531,796
Cia de Distribucion Integral Logista Holdings SA.....	25,253	702,666

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	17,150	\$ 537,491
* CIE Automotive SA.....		
* Distribuidora Internacional de Alimentacion SA.....	1,732,678	29,104
Elecnor SA.....	851	13,052
Faes Farma SA.....	39,720	137,634
Fluidra SA.....	25,889	572,540
Ω Global Dominion Access SA.....	23,540	99,090
Indra Sistemas SA.....	39,692	577,265
Laboratorios Farmaceuticos Rovi SA.....	6,557	314,820
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	179,653	174,216
* Melia Hotels International SA.....	33,213	243,828
Ω Prosegur Cash SA.....	118,184	82,694
Renta 4 Banco SA.....	926	10,482
Sacyr SA.....	167,289	571,912
* Solaria Energia y Medio Ambiente SA.....	21,705	339,493
Tubacex SA.....	6,149	19,713
Vidrala SA.....	5,458	555,678
Viscofan SA.....	12,192	791,517
TOTAL SPAIN.....		<u>6,336,596</u>
SWEDEN — (2.2%)		
AddLife AB, Class B.....	21,195	172,607
Addnode Group AB.....	31,624	241,773
Beijer Alma AB.....	12,510	228,861
Betsson AB, Class B.....	1,971	23,849
Bilia AB, Class A.....	17,266	181,454
Biotage AB.....	14,547	179,563
Ω Bravida Holding AB.....	19,235	154,594
# BTS Group AB, Class B.....	498	12,072
Bufab AB.....	8,404	245,996
Cellavision AB.....	3,860	80,524
# Clas Ohlson AB, Class B.....	9,621	78,364
Concentric AB.....	7,855	140,020
Ω Coor Service Management Holding AB.....	27,066	124,490
Dedicare AB, Class B.....	2,013	18,151
Electrolux Professional AB, Class B.....	55,121	310,540
eWork Group AB.....	2,192	27,056
# Fenix Outdoor International AG.....	1,047	62,529
G5 Entertainment AB.....	2,571	50,454
GARO AB.....	7,660	42,429
*Ω Green Landscaping Group AB.....	5,723	40,578
Hanza AB.....	3,595	29,008
Hemnet Group AB.....	10,897	193,035
Hexatronic Group AB.....	17,298	131,077
HMS Networks AB.....	6,568	265,222
# Instalco AB.....	46,026	181,092
INVISIO AB.....	3,048	63,433
Lime Technologies AB.....	2,918	76,657
* Medcap AB.....	1,067	31,987
Micro Systemation AB, Class B.....	3,597	17,742
MIPS AB.....	7,640	345,900
Momentum Group AB.....	1,446	14,691
Mycronic AB.....	5,427	116,788
NCAB Group AB.....	37,830	226,388
Nederman Holding AB.....	4,197	82,193
Nolato AB, Class B.....	46,027	190,242
* Note AB.....	4,907	83,109
OEM International AB, Class B.....	20,968	169,912
* OX2 AB, Class A.....	11,860	74,197
Prevas AB, Class B.....	2,095	23,179

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	6,525	\$ 48,108
*	7,143	48,448
	7,147	23,073
*Ω	42,995	169,550
*	3,706	102,199
	1,167	12,498
	9,997	108,547
	7,712	11,113
	21,801	154,772
	11,120	200,283
#*	26,063	103,243
	8,760	498,993
	3,354	31,578
	5,046	53,790
		<hr/>
TOTAL SWEDEN		6,297,951
SWITZERLAND — (8.1%)		
	9,413	247,989
	486	100,803
*	322,082	550,468
	10,301	140,629
	3,380	1,821,650
	2,085	63,485
	2,067	483,074
	599	266,922
	1,045	615,861
	1,211	129,367
	1,298	104,870
	2,164	569,293
	1,738	343,791
#	989	482,219
*	23,523	1,215,397
	679	664,505
	368	529,395
Ω	12,690	1,021,292
	27,232	1,859,843
	607	778,194
	224	716,511
	2,288	572,497
	1,203	295,741
	156	375,179
Ω	2,186	317,506
	16,096	268,254
	2,145	184,767
*Ω	3,486	305,498
	5,394	641,226
	1,437	1,269,631
#	9,739	391,095
	2,538	574,838
	21,904	1,883,804
Ω	5,889	2,503,101
	4,613	429,471
	697	204,633
		<hr/>
TOTAL SWITZERLAND		22,922,799
UNITED KINGDOM — (13.6%)		
	7,342	418,314
	32,235	194,986

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	81,220	\$ 342,856
Ω	29,356	58,820
	10,211	15,383
*	201,649	970,769
	7,080	39,291
	88,023	977,043
	4,241	115,041
	60,390	400,589
	11,709	19,236
	13,393	48,853
	4,934	176,571
	431,804	388,272
	24,476	690,514
Ω	33,480	89,698
	14,099	604,878
	22,169	585,753
*	2,969	14,081
	31,953	1,328,997
	2,016	20,687
	83,777	373,578
	83,924	99,538
	99,513	194,666
	85,778	665,960
	37,158	549,046
Ω	73,156	91,262
	18,658	347,721
	33,033	491,525
*	10,026	139,265
	26,704	187,492
	7,147	123,109
	2,332	6,249
	2,111	12,987
Ω	69,313	152,875
*	45,280	471,942
	8,702	1,301,003
	20,015	285,543
	33,984	1,205,199
	73,641	805,721
	380,958	524,155
*	174,370	201,925
	29,954	804,410
	21,333	432,238
	17,406	144,543
	42,980	123,790
	115,258	1,091,373
	94,139	75,840
	53,225	1,112,797
	29,072	204,986
	109,083	1,147,227
*	47,014	1,058,834
	79,159	248,787
	13,566	244,840
	316,781	294,189
*	220,696	433,212
*	7,334	63,671
#	93,307	249,077
	29,736	500,367
	14,562	328,793
	17,876	148,279

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Ω	Luceco PLC.....	32,411 \$ 53,049
	Macfarlane Group PLC.....	22,063 31,181
	Man Group PLC.....	280,947 861,269
	Me Group International PLC.....	62,186 124,589
	Midwich Group PLC.....	13,083 72,222
	Mitie Group PLC.....	330,644 431,325
	Moneysupermarket.com Group PLC.....	138,937 489,661
	Morgan Advanced Materials PLC.....	106,291 372,912
	Morgan Sindall Group PLC.....	2,154 52,832
	Mortgage Advice Bureau Holdings Ltd.....	7,764 62,115
*	Motorpoint group PLC.....	20,730 28,298
	Next 15 Group PLC.....	23,661 192,994
	Nichols PLC.....	797 10,372
	Ninety One PLC.....	105,794 234,179
	Oxford Instruments PLC.....	15,187 467,893
	Pagegroup PLC.....	100,653 576,358
	PayPoint PLC.....	22,767 149,554
	Pets at Home Group PLC.....	28,841 144,932
	Plus500 Ltd.....	27,850 538,144
	Polar Capital Holdings PLC.....	20,109 125,184
	Porvair PLC.....	1,852 15,235
	QinetiQ Group PLC.....	67,182 278,173
	Record PLC.....	14,254 15,434
	Renew Holdings PLC.....	19,291 180,458
	Renishaw PLC.....	8,514 426,581
*	Renold PLC.....	27,285 10,279
	Robert Walters PLC.....	11,708 61,929
	Rotork PLC.....	221,063 875,636
	RS Group PLC.....	61,268 617,151
	Savills PLC.....	28,656 357,831
	Serco Group PLC.....	185,303 369,285
	Serica Energy PLC.....	48,317 148,750
	Softcat PLC.....	31,739 611,534
	Spirent Communications PLC.....	193,208 419,911
*	SSP Group PLC.....	178,241 575,449
	SThree PLC.....	44,534 201,637
	Strix Group PLC.....	8,187 10,345
*††	Studio Retail Group PLC.....	9,958 0
	Tate & Lyle PLC.....	87,137 835,052
	Tatton Asset Management PLC.....	9,729 59,237
	TClarke PLC.....	14,286 24,454
	Telecom Plus PLC.....	19,182 409,485
	TEN Entertainment Group PLC.....	3,345 12,661
	Topps Tiles PLC.....	24,408 16,281
*	Victoria PLC.....	1,684 14,199
	Victrex PLC.....	24,116 478,828
	Volex PLC.....	37,294 138,276
	Volution Group PLC.....	60,678 312,775
*Ω	Watches of Switzerland Group PLC.....	58,952 572,077
	WH Smith PLC.....	33,990 651,615
	Wickes Group PLC.....	36,776 64,485
	Wilmington PLC.....	4,671 18,076
	Wincanton PLC.....	36,308 112,967
TOTAL UNITED KINGDOM.....		38,353,795
TOTAL COMMON STOCKS.....		273,228,630

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PREFERRED STOCKS — (0.4%)		
GERMANY — (0.4%)		
FUCHS SE, 2.846%.....	19,065	\$ 789,171
Sixt SE, 9.109%.....	4,290	318,567
TOTAL GERMANY.....		<u>1,107,738</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* European Lithium Ltd. Warrants 03/31/25.....	31,498	211
JAPAN — (0.0%)		
* Tess Holdings Co. Ltd. Rights 08/24/23.....	3,500	4,133
TOTAL RIGHTS/WARRANTS.....		<u>4,344</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$250,678,131).....		<u>274,340,712</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.6%)		
@§ The DFA Short Term Investment Fund.....	624,930	7,228,571
TOTAL INVESTMENTS — (100.0%)		
(Cost \$257,906,167)^.....		<u>\$281,569,283</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 138,932	\$ 19,209,477	\$ 35,281	\$ 19,383,690
Austria.....	—	3,438,846	—	3,438,846
Belgium.....	—	3,877,498	—	3,877,498
Canada.....	31,108,511	168,624	—	31,277,135
Denmark.....	—	6,816,090	—	6,816,090
Finland.....	—	5,065,766	—	5,065,766
France.....	—	13,659,344	—	13,659,344
Germany.....	—	16,974,914	—	16,974,914
Hong Kong.....	—	4,979,563	—	4,979,563
Ireland.....	955,411	—	—	955,411
Israel.....	202,470	2,242,527	—	2,444,997
Italy.....	—	11,410,987	—	11,410,987
Japan.....	—	64,893,613	—	64,893,613
Netherlands.....	—	6,335,737	—	6,335,737
New Zealand.....	—	1,119,950	—	1,119,950
Norway.....	—	3,296,777	—	3,296,777
Portugal.....	—	784,845	—	784,845
Singapore.....	—	2,584,627	17,699	2,602,326
Spain.....	—	6,336,596	—	6,336,596
Sweden.....	—	6,297,951	—	6,297,951
Switzerland.....	—	22,922,799	—	22,922,799
United Kingdom.....	—	38,353,795	—	38,353,795

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Preferred Stocks				
Germany.....	—	\$ 1,107,738	—	\$ 1,107,738
Rights/Warrants				
Australia.....	—	211	—	211
Japan.....	—	4,133	—	4,133
Securities Lending Collateral.....	—	7,228,571	—	7,228,571
TOTAL.....	\$32,405,324	\$249,110,979	\$52,980[^]	\$281,569,283

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

DFA SOCIAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (12.9%)			Aker BP ASA		
Federal Home Loan Bank			Ω 3.750%, 01/15/30.....	1,400	\$1,246,660
2.750%, 12/13/24.....	1,700	\$ 1,643,600	Alimentation Couche-Tard, Inc.		
3.125%, 09/12/25.....	1,000	963,465	1.875%, 05/06/26..... EUR	420	435,648
5.750%, 06/12/26.....	200	205,812	Ω 3.550%, 07/26/27.....	400	373,780
3.000%, 09/11/26.....	1,200	1,140,118	Ω 3.439%, 05/13/41.....	1,150	821,279
3.000%, 03/10/28.....	2,500	2,355,354	Amazon.com, Inc.		
3.250%, 06/09/28.....	3,190	3,052,005	1.500%, 06/03/30.....	4,000	3,274,120
3.250%, 11/16/28.....	7,100	6,789,643	Amcor Flexibles North America, Inc.		
2.125%, 09/14/29.....	945	834,665	2.630%, 06/19/30.....	125	103,354
2.125%, 12/14/29.....	1,000	873,177	American Express Co.		
5.500%, 07/15/36.....	3,295	3,677,051	3.300%, 05/03/27.....	700	655,757
Federal Home Loan Mortgage Corp.			American Honda Finance Corp.		
6.750%, 09/15/29.....	2,500	2,814,271	2.900%, 02/16/24.....	3,000	2,956,281
6.750%, 03/15/31.....	3,815	4,439,479	2.300%, 09/09/26.....	550	506,534
6.250%, 07/15/32.....	4,239	4,902,530	American International Group, Inc.		
Federal National Mortgage Association			3.900%, 04/01/26.....	100	96,974
2.125%, 04/24/26.....	3,000	2,810,125	American Medical Systems Europe BV		
1.875%, 09/24/26.....	6,000	5,531,948	0.750%, 03/08/25..... EUR	500	521,815
# 0.750%, 10/08/27.....	1,750	1,517,973	American Tower Corp.		
6.250%, 05/15/29.....	4,330	4,767,729	0.450%, 01/15/27..... EUR	200	192,360
7.125%, 01/15/30.....	3,583	4,158,711	2.300%, 09/15/31.....	500	397,455
7.250%, 05/15/30.....	3,316	3,895,972	4.050%, 03/15/32.....	625	564,731
# 0.875%, 08/05/30.....	10,650	8,526,576	Ameriprise Financial, Inc.		
6.625%, 11/15/30.....	4,400	5,060,946	4.000%, 10/15/23.....	30	29,863
TOTAL AGENCY OBLIGATIONS.....		<u>69,961,150</u>	3.700%, 10/15/24.....	400	390,827
BONDS — (52.8%)			2.875%, 09/15/26.....	500	467,312
3M Co.			4.500%, 05/13/32.....	200	191,339
# 2.875%, 10/15/27.....	450	414,746	Analog Devices, Inc.		
# 2.375%, 08/26/29.....	800	693,692	Ω 3.450%, 06/15/27.....	150	142,311
7-Eleven, Inc.			ANZ New Zealand International Ltd.		
Ω 1.800%, 02/10/31.....	220	173,724	#Ω 3.450%, 07/17/27.....	500	466,216
Ω 2.500%, 02/10/41.....	1,050	693,571	Aon Corp.		
ABN AMRO Bank NV			3.750%, 05/02/29.....	1,000	933,422
2.375%, 06/01/27..... EUR	400	415,491	Aon Global Ltd.		
Advance Auto Parts, Inc.			3.500%, 06/14/24.....	275	269,618
3.500%, 03/15/32.....	270	219,906	APA Infrastructure Ltd.		
Aetna, Inc.			Ω 5.000%, 03/23/35.....	1,000	928,183
3.500%, 11/15/24.....	50	48,785	Arrow Electronics, Inc.		
Affiliated Managers Group, Inc.			3.875%, 01/12/28.....	400	372,096
3.500%, 08/01/25.....	150	142,861	Ashtead Capital, Inc.		
3.300%, 06/15/30.....	800	678,000	Ω 2.450%, 08/12/31.....	1,000	789,446
African Development Bank			AT&T, Inc.		
4.000%, 01/10/25..... AUD	1,000	665,511	2.750%, 06/01/31.....	1,025	851,016
Ahold Finance USA LLC			2.550%, 12/01/33.....	228	176,181
6.875%, 05/01/29.....	40	42,414			
Airbus SE					
Ω 3.150%, 04/10/27.....	200	188,044			

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Australia & New Zealand			2.400%, 04/30/30.....	800	\$ 689,434
Banking Group Ltd.			1.900%, 01/28/31.....	600	492,073
1.550%, 08/29/24..... AUD	500	\$ 324,399	BMW International		
3.700%, 11/16/25.....	250	241,636	Investment BV		
Autodesk, Inc.			0.750%, 03/08/24..... GBP	100	124,770
3.500%, 06/15/27.....	845	798,011	BMW U.S. Capital LLC		
AvalonBay Communities, Inc.			1.000%, 04/20/27..... EUR	300	300,022
2.050%, 01/15/32.....	500	402,636	Boardwalk Pipelines LP		
Avnet, Inc.			3.600%, 09/01/32.....	1,050	895,449
4.625%, 04/15/26.....	250	241,772	Booking Holdings, Inc.		
3.000%, 05/15/31.....	1,500	1,202,072	2.375%, 09/23/24..... EUR	1,100	1,187,685
5.500%, 06/01/32.....	120	114,564	4.625%, 04/13/30.....	800	784,251
AXIS Specialty Finance PLC			BPCE SA		
4.000%, 12/06/27.....	728	685,299	4.000%, 04/15/24.....	500	493,669
Baker Hughes			1.000%, 07/15/24..... EUR	800	855,568
Holdings LLC / Baker			0.010%, 01/14/27..... EUR	300	288,246
Hughes Co-Obligor, Inc.			0.500%, 02/24/27..... EUR	700	678,702
3.337%, 12/15/27.....	600	559,789	Brighthouse Financial, Inc. #	1,500	1,456,212
Banco Santander SA			British Telecommunications PLC		
3.750%, 01/16/26..... EUR	900	980,706	5.125%, 12/04/28.....	500	492,346
0.500%, 02/04/27..... EUR	600	583,201	Ω 3.250%, 11/08/29.....	1,000	878,020
3.800%, 02/23/28.....	200	183,996	Broadcom, Inc.		
Bank of America Corp.			4.150%, 11/15/30.....	322	296,033
4.000%, 04/01/24.....	136	134,455	4.300%, 11/15/32.....	500	456,126
5.875%, 02/07/42.....	1,925	2,051,519	Ω 3.419%, 04/15/33.....	767	641,511
Bank of Montreal			Ω 3.469%, 04/15/34.....	345	282,972
3.300%, 02/05/24.....	1,500	1,480,886	Ω 3.137%, 11/15/35.....	483	370,546
1.850%, 05/01/25.....	2,000	1,876,588	Ω 3.187%, 11/15/36.....	41	31,002
2.750%, 06/15/27..... EUR	300	316,990	Ω 4.926%, 05/15/37.....	436	396,164
Bank of New York Mellon Corp.			Ω 3.500%, 02/15/41.....	1,400	1,042,241
1.600%, 04/24/25.....	650	610,113	Brown & Brown, Inc.		
2.800%, 05/04/26.....	500	471,165	4.200%, 09/15/24.....	240	235,441
Bank of Nova Scotia			Bunge Ltd. Finance Corp.		
2.150%, 08/01/31.....	3,000	2,392,227	3.750%, 09/25/27.....	965	911,081
2.450%, 02/02/32.....	275	224,781	Campbell Soup Co.		
Banque Federative du Credit Mutuel SA			4.150%, 03/15/28.....	86	82,736
2.250%, 12/18/23..... GBP	400	506,153	Canadian Pacific Railway Co.		
1.250%, 12/05/25..... GBP	100	114,702	2.900%, 02/01/25.....	50	48,101
5.000%, 01/19/26..... GBP	100	124,867	Capital One Financial Corp.		
0.750%, 06/08/26..... EUR	200	200,745	3.750%, 04/24/24.....	50	49,155
1.000%, 07/16/26..... GBP	700	778,870	3.750%, 03/09/27.....	500	467,743
1.250%, 05/26/27..... EUR	300	298,226	3.800%, 01/31/28.....	300	277,997
Barclays PLC			Carrier Global Corp.		
4.375%, 01/12/26.....	500	483,298	3.377%, 04/05/40.....	1,000	770,037
Barrick North America Finance LLC			Cassa Depositi e Prestiti SpA		
5.700%, 05/30/41.....	500	505,035	1.500%, 06/21/24..... EUR	200	214,972
Belfius Bank SA			Charles Schwab Corp.		
Δ 0.000%, 08/28/26..... EUR	100	97,932	3.625%, 04/01/25.....	30	29,067
Best Buy Co., Inc.			3.200%, 03/02/27.....	300	279,473
4.450%, 10/01/28.....	200	194,343	2.900%, 03/03/32.....	400	335,192
1.950%, 10/01/30.....	800	646,913	Choice Hotels International, Inc.		
BlackRock, Inc.			3.700%, 12/01/29.....	1,500	1,331,152
3.250%, 04/30/29.....	1,600	1,493,629			

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Chubb INA Holdings, Inc.			Danske Bank AS		
3.350%, 05/15/24.....	50	\$ 49,166	0.625%, 05/26/25..... EUR	300	\$ 310,468
Cigna Group			Deere & Co.		
3.500%, 06/15/24.....	750	736,543	# 3.900%, 06/09/42.....	1,000	898,862
3.250%, 04/15/25.....	350	336,703	Denmark Government Bond		
3.400%, 03/01/27.....	56	52,875	1.500%, 11/15/23..... DKK	12,000	1,758,678
2.400%, 03/15/30.....	367	311,125	Deutsche Bank AG		
2.375%, 03/15/31.....	400	332,632	2.625%, 02/12/26..... EUR	500	526,412
4.800%, 08/15/38.....	2,000	1,874,522	1.625%, 01/20/27..... EUR	100	99,357
3.200%, 03/15/40.....	300	229,108	Development Bank of		
Cincinnati Financial Corp.			Japan, Inc.		
6.920%, 05/15/28.....	600	642,462	0.010%, 10/15/24..... EUR	900	943,611
Citigroup, Inc.			Devon Energy Corp.		
3.875%, 10/25/23.....	380	378,404	5.600%, 07/15/41.....	200	190,168
1.750%, 01/28/25..... EUR	500	532,335	Dexia Credit Local SA		
2.125%, 09/10/26..... EUR	100	104,418	1.625%, 12/08/23..... GBP	1,000	1,264,702
8.125%, 07/15/39.....	1,167	1,480,861	Δ 0.000%, 05/29/24..... EUR	1,000	1,065,319
5.875%, 01/30/42.....	400	418,491	0.500%, 01/17/25..... EUR	2,400	2,518,308
Clorox Co.			Dick's Sporting Goods, Inc.		
3.900%, 05/15/28.....	350	334,682	3.150%, 01/15/32.....	300	243,773
CNA Financial Corp.			Discover Bank		
3.950%, 05/15/24.....	300	295,448	4.650%, 09/13/28.....	1,400	1,296,912
4.500%, 03/01/26.....	280	272,437	Discovery		
CNO Financial Group, Inc.			Communications LLC		
5.250%, 05/30/29.....	700	672,212	3.900%, 11/15/24.....	150	145,972
Coca-Cola Co.			Dollar General Corp.		
2.900%, 05/25/27.....	300	283,037	4.150%, 11/01/25.....	500	485,839
Comcast Corp.			Dollar Tree, Inc.		
4.250%, 01/15/33.....	367	348,145	4.200%, 05/15/28.....	400	383,285
7.050%, 03/15/33.....	400	459,589	Dow Chemical Co.		
3.750%, 04/01/40.....	1,773	1,482,973	# 6.300%, 03/15/33.....	1,200	1,281,079
Commonwealth Bank of			5.250%, 11/15/41.....	1,250	1,192,485
Australia			Eaton Corp.		
Ω 3.150%, 09/19/27.....	100	93,307	4.000%, 11/02/32.....	567	530,053
Conagra Brands, Inc.			Eaton Vance Corp.		
4.850%, 11/01/28.....	1,000	976,560	3.500%, 04/06/27.....	1,500	1,402,650
5.300%, 11/01/38.....	300	283,369	Ecolab, Inc.		
Consolidated Edison Co. of			1.000%, 01/15/24..... EUR	150	162,548
New York, Inc.			Electricite de France SA		
3.300%, 12/01/24.....	300	290,562	3.875%, 01/12/27..... EUR	200	219,790
5.300%, 03/01/35.....	350	344,928	Elevance Health, Inc.		
4.200%, 03/15/42.....	600	507,444	3.500%, 08/15/24.....	150	146,676
Constellation Energy			4.101%, 03/01/28.....	300	288,500
Generation LLC			2.250%, 05/15/30.....	100	83,790
3.250%, 06/01/25.....	200	191,487	Enbridge Energy		
5.750%, 10/01/41.....	500	485,360	Partners LP		
Cox Communications, Inc.			5.500%, 09/15/40.....	650	616,986
Ω 4.800%, 02/01/35.....	300	268,576	Enbridge, Inc.		
Ω 8.375%, 03/01/39.....	1,500	1,806,020	3.500%, 06/10/24.....	300	293,912
Credit Agricole SA			3.700%, 07/15/27.....	500	473,248
0.500%, 06/24/24..... EUR	1,000	1,066,581	Enel Finance International		
CRH America Finance, Inc.			NV		
Ω 3.950%, 04/04/28.....	200	188,933	Ω 3.500%, 04/06/28.....	200	183,498
Crown Castle, Inc.			Ω 6.000%, 10/07/39.....	1,750	1,723,761
2.900%, 04/01/41.....	550	378,143	Enterprise Products		
CVS Health Corp.			Operating LLC		
2.700%, 08/21/40.....	400	277,541	3.900%, 02/15/24.....	100	98,978
			6.125%, 10/15/39.....	200	210,830

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Equinix, Inc.			3.750%, 02/25/26.....	1,150	\$1,104,200
2.150%, 07/15/30.....	300	\$ 243,023	7.250%, 04/10/28..... GBP	150	201,649
2.500%, 05/15/31.....	500	407,766	Halliburton Co.		
Equinor ASA			6.700%, 09/15/38.....	795	873,661
2.650%, 01/15/24.....	100	98,891	7.450%, 09/15/39.....	800	930,323
1.250%, 02/17/27..... EUR	1,600	1,619,098	Harley-Davidson, Inc.		
ERAC USA Finance LLC			# 3.500%, 07/28/25.....	585	564,763
Ω 3.850%, 11/15/24.....	200	195,445	Hasbro, Inc.		
European Bank for Reconstruction & Development			3.500%, 09/15/27.....	100	93,563
Δ 0.000%, 10/17/24..... EUR	1,500	1,578,333	6.350%, 03/15/40.....	1,900	1,936,527
European Investment Bank			Health Care Service Corp. A Mutual Legal Reserve Co.		
4.750%, 08/07/24..... AUD	1,000	673,188	Ω 2.200%, 06/01/30.....	500	411,834
Exelon Corp.			HP, Inc.		
3.400%, 04/15/26.....	200	190,720	# 6.000%, 09/15/41.....	750	761,992
Expedia Group, Inc.			HSBC Holdings PLC		
3.250%, 02/15/30.....	2,000	1,759,324	4.300%, 03/08/26.....	200	194,050
Experian Finance PLC			# 6.100%, 01/14/42.....	1,500	1,607,491
1.375%, 06/25/26..... EUR	100	102,527	Illinois Tool Works, Inc.		
Extra Space Storage LP			3.500%, 03/01/24.....	100	98,712
2.350%, 03/15/32.....	900	708,775	4.875%, 09/15/41.....	1,000	984,549
FedEx Corp.			ING Groep NV		
4.900%, 01/15/34.....	672	658,789	3.550%, 04/09/24.....	500	492,153
3.250%, 05/15/41.....	250	187,180	4.050%, 04/09/29.....	700	654,702
Fidelity National Financial, Inc.			Intel Corp.		
# 3.400%, 06/15/30.....	700	614,556	4.600%, 03/25/40.....	300	279,644
First American Financial Corp.			2.800%, 08/12/41.....	2,300	1,622,764
2.400%, 08/15/31.....	350	266,293	Intercontinental Exchange, Inc.		
Flex Ltd.			2.650%, 09/15/40.....	4,750	3,369,555
4.875%, 06/15/29.....	700	670,620	International Business Machines Corp.		
Flowserve Corp.			1.950%, 05/15/30.....	2,600	2,151,157
2.800%, 01/15/32.....	900	719,821	4.000%, 06/20/42.....	400	338,292
FMR LLC			International Flavors & Fragrances, Inc.		
Ω 4.950%, 02/01/33.....	250	234,988	Ω 3.268%, 11/15/40.....	650	457,099
FMS Wertmanagement			Interpublic Group of Cos., Inc.		
0.625%, 12/15/23..... GBP	1,000	1,259,471	4.200%, 04/15/24.....	124	122,548
Fortune Brands Innovations, Inc.			Intesa Sanpaolo SpA		
3.250%, 09/15/29.....	2,000	1,769,374	2.125%, 05/26/25..... EUR	100	105,938
Franklin Resources, Inc.			4.750%, 09/06/27..... EUR	700	782,286
1.600%, 10/30/30.....	3,300	2,601,397	Invitation Homes Operating Partnership LP		
GATX Corp.			2.000%, 08/15/31.....	1,000	772,091
3.250%, 09/15/26.....	400	369,643	2.700%, 01/15/34.....	1,000	757,338
3.500%, 06/01/32.....	850	721,789	ITC Holdings Corp.		
General Motors Financial Co. Inc.			3.650%, 06/15/24.....	200	196,402
1.694%, 03/26/25..... EUR	400	423,466	Jabil, Inc.		
5.250%, 03/01/26.....	130	128,639	3.600%, 01/15/30.....	750	675,053
Georgia-Pacific LLC			Jackson Financial, Inc.		
7.750%, 11/15/29.....	40	45,317	3.125%, 11/23/31.....	235	185,273
Global Payments, Inc.			Janus Henderson U.S. Holdings, Inc.		
4.800%, 04/01/26.....	530	520,509	4.875%, 08/01/25.....	350	343,251
4.450%, 06/01/28.....	1,107	1,048,696			
Goldman Sachs Group, Inc.					
4.000%, 03/03/24.....	1,800	1,781,268			

DFA SOCIAL FIXED INCOME PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Jefferies Financial Group, Inc.			Macquarie Bank Ltd.		
2.625%, 10/15/31.....	350	\$ 273,733	Ω 3.900%, 01/15/26.....	250	\$ 241,768
2.750%, 10/15/32.....	2,120	1,634,998	Macquarie Group Ltd.		
JPMorgan Chase & Co.			0.625%, 02/03/27.....	500	485,171
3.900%, 07/15/25.....	1,000	975,184	Marathon Petroleum Corp.		
5.500%, 10/15/40.....	800	829,516	6.500%, 03/01/41.....	1,750	1,812,120
Kellogg Co.			Marriott International, Inc.		
3.250%, 04/01/26.....	200	190,964	2.750%, 10/15/33.....	2,000	1,587,960
Kemper Corp.			Mars, Inc.		
3.800%, 02/23/32.....	800	657,298	Ω 1.625%, 07/16/32.....	1,400	1,074,923
Kimco Realty OP LLC			Marsh & McLennan Cos., Inc.		
2.700%, 10/01/30.....	2,200	1,822,411	3.500%, 03/10/25.....	250	242,889
Kinder Morgan Energy Partners LP			2.375%, 12/15/31.....	574	469,139
6.500%, 09/01/39.....	100	102,111	4.750%, 03/15/39.....	500	470,959
5.000%, 08/15/42.....	1,000	850,958	Medtronic, Inc.		
Kraft Heinz Foods Co.			4.375%, 03/15/35.....	300	290,719
6.875%, 01/26/39.....	500	561,268	MetLife, Inc.		
4.625%, 10/01/39.....	1,700	1,533,197	3.600%, 04/10/24.....	50	49,180
Kroger Co.			3.000%, 03/01/25.....	250	241,403
7.500%, 04/01/31.....	424	480,741	5.700%, 06/15/35.....	2,450	2,542,296
Laboratory Corp. of America Holdings			Micron Technology, Inc.		
3.600%, 09/01/27.....	750	712,969	# 4.663%, 02/15/30.....	600	568,471
Landwirtschaftliche Rentenbank			3.366%, 11/01/41.....	2,950	2,083,556
0.400%, 09/23/24.....	1,000	641,071	Microsoft Corp.		
Lear Corp.			3.300%, 02/06/27.....	827	793,368
3.800%, 09/15/27.....	111	104,276	Mizuho Financial Group, Inc.		
LeasePlan Corp. NV			0.118%, 09/06/24.....	1,000	1,056,281
Ω 2.875%, 10/24/24.....	900	861,918	Mohawk Industries, Inc.		
Legg Mason, Inc.			# 3.625%, 05/15/30.....	500	451,679
4.750%, 03/15/26.....	28	27,646	Morgan Stanley		
Liberty Mutual Group, Inc.			3.875%, 04/29/24.....	350	345,391
Ω 4.569%, 02/01/29.....	1,000	976,525	3.875%, 01/27/26.....	400	385,905
Lincoln National Corp.			3.625%, 01/20/27.....	300	284,597
3.350%, 03/09/25.....	75	71,783	Mosaic Co.		
# 3.400%, 01/15/31.....	373	312,469	4.250%, 11/15/23.....	194	192,909
3.400%, 03/01/32.....	268	217,629	Motability Operations Group PLC		
7.000%, 06/15/40.....	1,144	1,188,655	0.875%, 03/14/25.....	200	209,475
Lloyds Banking Group PLC			Motorola Solutions, Inc.		
4.450%, 05/08/25.....	700	682,126	4.600%, 05/23/29.....	900	874,696
3.750%, 01/11/27.....	450	425,168	MPLX LP		
4.375%, 03/22/28.....	1,000	950,693	4.125%, 03/01/27.....	397	381,512
London Stock Exchange Group PLC			4.500%, 04/15/38.....	300	258,577
0.875%, 09/19/24.....	480	509,717	National Australia Bank Ltd.		
Lowe's Cos., Inc.			Ω 3.500%, 01/10/27.....	250	237,569
3.875%, 09/15/23.....	50	49,887	National Rural Utilities Cooperative Finance Corp.		
3.375%, 09/15/25.....	125	120,095	8.000%, 03/01/32.....	121	141,685
LSEGA Financing PLC			Nationwide Building Society		
Ω 2.500%, 04/06/31.....	750	621,801	Ω 3.900%, 07/21/25.....	600	578,109
Ω 3.200%, 04/06/41.....	2,113	1,576,502	0.250%, 07/22/25.....	440	449,715
LyondellBasell Industries NV			2.000%, 04/28/27.....	200	204,180
5.750%, 04/15/24.....	100	99,811	NatWest Group PLC		
			4.800%, 04/05/26.....	200	194,721

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Nederlandse			Province of Alberta Canada		
Waterschapsbank NV			0.500%, 04/16/25..... EUR	700	\$ 730,429
2.000%, 12/16/24..... GBP	3,000	\$3,659,047	Province of Quebec		
NetApp, Inc.			Canada		
3.300%, 09/29/24.....	200	193,899	7.500%, 09/15/29.....	500	579,041
2.700%, 06/22/30.....	500	421,592	Prudential Funding Asia		
NIKE, Inc.			PLC		
2.850%, 03/27/30.....	7,650	6,870,022	3.625%, 03/24/32.....	2,400	2,136,916
Nomura Holdings, Inc.			PulteGroup, Inc.		
2.679%, 07/16/30.....	400	325,663	6.000%, 02/15/35.....	1,500	1,531,592
Nordea Bank Abp			Quanta Services, Inc.		
1.125%, 02/16/27..... EUR	100	100,359	2.900%, 10/01/30.....	1,147	974,287
Northern Trust Corp.			Quebec, Province of		
1.950%, 05/01/30.....	100	82,973	Canada		
NRW Bank			4.200%, 03/10/25..... AUD	2,000	1,332,112
1.600%, 07/31/24..... AUD	500	325,402	Quest Diagnostics, Inc.		
NTT Finance Corp.			3.500%, 03/30/25.....	200	193,478
0.010%, 03/03/25..... EUR	100	103,441	Realty Income Corp.		
Nucor Corp.			2.850%, 12/15/32.....	366	298,643
3.950%, 05/01/28.....	300	285,355	1.800%, 03/15/33.....	2,000	1,467,499
3.125%, 04/01/32.....	1,480	1,282,146	Reinsurance Group of		
6.400%, 12/01/37.....	1,750	1,927,752	America, Inc.		
Nuveen Finance LLC			3.950%, 09/15/26.....	400	377,883
Ω 4.125%, 11/01/24.....	50	48,714	3.150%, 06/15/30.....	1,300	1,115,750
Omnicom Group,			RELX Capital, Inc.		
Inc./Omnicom Capital,			4.750%, 05/20/32.....	200	195,210
Inc.			Rockwell Automation, Inc.		
3.650%, 11/01/24.....	300	293,445	2.875%, 03/01/25.....	300	289,217
Ontario, Province of			Rogers Communications,		
Canada			Inc.		
0.875%, 01/21/25..... EUR	2,100	2,214,293	7.500%, 08/15/38.....	300	329,924
OP Corporate Bank PLC			Ross Stores, Inc.		
0.250%, 03/24/26..... EUR	200	199,551	1.875%, 04/15/31.....	1,000	792,462
1.375%, 09/04/26..... GBP	350	386,453	Royal Bank of Canada		
Oracle Corp.			0.250%, 05/02/24..... EUR	100	106,929
2.950%, 05/15/25.....	850	814,214	5.000%, 01/24/28..... GBP	400	494,303
3.250%, 11/15/27.....	1,550	1,444,781	Royalty Pharma PLC		
3.650%, 03/25/41.....	1,000	771,118	2.200%, 09/02/30.....	1,800	1,449,110
Penske Truck Leasing Co.			3.300%, 09/02/40.....	1,425	1,007,402
LP/PTL Finance Corp.			Ryder System, Inc.		
Ω 3.400%, 11/15/26.....	721	666,743	3.350%, 09/01/25.....	1,000	955,079
PepsiCo, Inc.			Santander Holdings USA,		
2.625%, 04/28/26..... EUR	200	214,498	Inc.		
PNC Bank NA			4.500%, 07/17/25.....	250	242,777
3.250%, 06/01/25.....	250	239,681	4.400%, 07/13/27.....	200	190,072
PPG Industries, Inc.			Santander UK PLC		
1.875%, 06/01/25..... EUR	375	396,731	4.000%, 03/13/24.....	50	49,335
Primerica, Inc.			Schlumberger Investment		
2.800%, 11/19/31.....	1,700	1,410,045	SA		
Principal Financial Group,			2.650%, 06/26/30.....	439	383,947
Inc.			Shell International Finance		
3.100%, 11/15/26.....	100	92,772	BV		
Progressive Corp.			4.125%, 05/11/35.....	250	232,224
# 3.000%, 03/15/32.....	1,700	1,481,688	Sherwin-Williams Co.		
Prologis Euro Finance LLC			3.450%, 08/01/25.....	100	96,248
0.250%, 09/10/27..... EUR	200	188,381	2.950%, 08/15/29.....	1,000	890,184
Prologis LP			Simon Property Group LP		
3.000%, 06/02/26..... EUR	400	426,398	2.200%, 02/01/31.....	1,000	804,501

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
2.250%, 01/15/32.....	2,366	\$1,854,399	4.625%, 03/01/34.....	800	\$ 731,539
Skandinaviska Enskilda			7.250%, 08/15/38.....	800	903,067
Banken AB			Traton Finance Luxembourg		
0.050%, 07/01/24..... EUR	1,900	2,015,604	SA		
1.750%, 11/11/26..... EUR	200	205,435	4.125%, 01/18/25..... EUR	100	109,289
Societe Generale SA			0.125%, 03/24/25..... EUR	200	205,037
Ω 3.000%, 01/22/30.....	1,900	1,594,497	Travelers Cos., Inc.		
Solvay Finance			5.350%, 11/01/40.....	800	809,305
America LLC			Travelers Property Casualty		
Ω 4.450%, 12/03/25.....	200	193,313	Corp.		
Southwest Gas Corp.			6.375%, 03/15/33.....	675	742,926
3.700%, 04/01/28.....	100	92,490	TWDC Enterprises 18 Corp.		
2.200%, 06/15/30.....	500	407,693	4.375%, 08/16/41.....	2,000	1,785,388
Spectra Energy Partners LP			U.S. Bancorp		
4.750%, 03/15/24.....	400	397,088	# 3.700%, 01/30/24.....	75	74,164
Standard Chartered PLC			0.850%, 06/07/24..... EUR	200	212,155
#Ω 4.050%, 04/12/26.....	200	192,390	U.S. Bank NA		
State Street Corp.			2.800%, 01/27/25.....	750	719,356
3.550%, 08/18/25.....	200	194,516	UDR, Inc.		
Steel Dynamics, Inc.			2.100%, 06/15/33.....	1,000	741,073
3.250%, 01/15/31.....	125	108,661	UniCredit SpA		
Stryker Corp.			0.500%, 04/09/25..... EUR	200	207,107
3.375%, 05/15/24.....	200	196,190	Union Pacific Corp.		
3.375%, 11/01/25.....	100	96,035	3.750%, 03/15/24.....	200	197,551
Sumitomo Mitsui Financial			2.891%, 04/06/36.....	650	517,687
Group, Inc.			3.200%, 05/20/41.....	2,500	1,960,389
0.934%, 10/11/24..... EUR	514	545,593	United Parcel Service, Inc.		
3.784%, 03/09/26.....	600	574,331	4.875%, 11/15/40.....	2,000	1,957,928
1.546%, 06/15/26..... EUR	100	103,036	Valero Energy Corp.		
3.040%, 07/16/29.....	800	701,447	6.625%, 06/15/37.....	450	484,094
2.130%, 07/08/30.....	1,800	1,461,733	VeriSign, Inc.		
2.222%, 09/17/31.....	250	198,605	# 2.700%, 06/15/31.....	1,000	831,012
Svenska Handelsbanken			Verizon Communications,		
AB			Inc.		
0.050%, 09/03/26..... EUR	300	292,541	4.329%, 09/21/28.....	623	598,358
Swedbank AB			4.016%, 12/03/29.....	151	140,676
0.750%, 05/05/25..... EUR	1,100	1,138,465	2.355%, 03/15/32.....	238	190,048
Tapestry, Inc.			Visa, Inc.		
3.050%, 03/15/32.....	500	399,272	2.050%, 04/15/30.....	1,100	936,698
Target Corp.			4.150%, 12/14/35.....	2,552	2,424,994
# 4.000%, 07/01/42.....	600	535,479	VMware, Inc.		
TCl Communications, Inc.			3.900%, 08/21/27.....	160	151,771
7.875%, 02/15/26.....	140	148,831	Vodafone Group PLC		
Telefonica Emisiones SA			7.875%, 02/15/30.....	200	227,641
7.045%, 06/20/36.....	700	764,683	6.250%, 11/30/32.....	533	567,522
4.665%, 03/06/38.....	500	424,754	Volkswagen Financial		
Telefonica Europe BV			Services NV		
8.250%, 09/15/30.....	975	1,124,677	2.125%, 06/27/24..... GBP	200	247,809
TenneT Holding BV			Volkswagen Leasing GmbH		
1.000%, 06/13/26..... EUR	300	308,589	Δ 0.000%, 07/19/24..... EUR	2,800	2,963,492
Toronto-Dominion Bank			1.375%, 01/20/25..... EUR	120	127,025
0.500%, 01/18/27..... EUR	770	749,583	Volvo Treasury AB		
2.551%, 08/03/27..... EUR	2,000	2,075,646	2.625%, 02/20/26..... EUR	100	106,617
4.456%, 06/08/32.....	750	706,112	Walgreens Boots Alliance,		
TransCanada PipeLines			Inc.		
Ltd.			3.450%, 06/01/26.....	158	149,117
4.875%, 01/15/26.....	73	72,149	Walmart, Inc.		
4.250%, 05/15/28.....	300	288,427	6.200%, 04/15/38.....	100	114,196

DFA SOCIAL FIXED INCOME PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Walt Disney Co.			2.125%, 02/29/24.....	1,000	\$ 981,406
3.700%, 09/15/24.....	200	\$ 196,089	0.250%, 03/15/24.....	2,700	2,615,941
6.200%, 12/15/34.....	300	327,911	2.250%, 03/31/24.....	2,000	1,959,297
4.625%, 03/23/40.....	500	474,215	0.375%, 04/15/24.....	3,300	3,186,176
Wells Fargo & Co.			2.250%, 04/30/24.....	2,000	1,953,984
0.500%, 04/26/24..... EUR	1,560	1,670,210	0.250%, 05/15/24.....	2,300	2,208,719
2.125%, 06/04/24..... EUR	500	540,624	2.500%, 05/15/24.....	3,500	3,421,523
3.000%, 02/19/25.....	450	433,008	2.500%, 05/31/24.....	2,300	2,245,285
1.375%, 10/26/26..... EUR	500	504,300	0.250%, 06/15/24.....	4,200	4,018,383
Welltower OP LLC			1.625%, 11/30/26.....	1,200	1,096,688
4.125%, 03/15/29.....	450	419,773	1.500%, 01/31/27.....	2,000	1,813,828
2.750%, 01/15/31.....	2,000	1,663,565	2.250%, 02/15/27.....	2,500	2,326,563
Westlake Corp.			2.375%, 05/15/27.....	3,775	3,515,616
3.375%, 06/15/30.....	100	86,905	0.500%, 06/30/27.....	2,500	2,159,375
Westpac Banking Corp.			2.250%, 08/15/27.....	1,700	1,571,238
3.350%, 03/08/27.....	87	82,238	0.500%, 10/31/27.....	1,500	1,281,797
Westpac Securities NZ Ltd.			2.250%, 11/15/27.....	1,000	921,094
0.427%, 12/14/26..... EUR	1,250	1,218,005	2.750%, 02/15/28.....	1,700	1,596,141
WestRock MWV LLC			1.125%, 02/29/28.....	4,500	3,922,559
8.200%, 01/15/30.....	222	253,870	1.250%, 03/31/28.....	2,150	1,881,754
Whirlpool Corp.			1.250%, 04/30/28.....	5,800	5,066,164
3.700%, 05/01/25.....	200	193,657	2.875%, 05/15/28.....	4,250	4,005,127
# 4.750%, 02/26/29.....	600	584,689	2.875%, 08/15/28.....	4,250	3,998,652
WP Carey, Inc.			3.125%, 11/15/28.....	5,000	4,753,125
2.450%, 02/01/32.....	1,000	786,709	2.625%, 02/15/29.....	4,000	3,696,562
WRKCo, Inc.					
3.000%, 06/15/33.....	1,700	1,381,659	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>157,082,948</u>
TOTAL BONDS.....		<u>285,005,701</u>			
U.S. TREASURY OBLIGATIONS — (29.1%)			COMMERCIAL PAPER — (1.4%)		
U.S. Treasury Bonds			American Honda Finance Corp.		
6.750%, 08/15/26.....	1,000	1,062,617	5.596%, 08/03/23.....	500	499,773
6.625%, 02/15/27.....	3,000	3,216,914	Australia & New Zealand Banking Group Ltd.		
1.125%, 05/15/40.....	7,600	4,822,438	Ω 5.590%, 02/22/24.....	3,000	2,906,339
1.125%, 08/15/40.....	6,800	4,275,500	Export Development Canada		
1.375%, 11/15/40.....	7,500	4,908,105	5.350%, 10/20/23.....	2,250	2,222,840
1.875%, 02/15/41.....	5,800	4,125,930	Skandinaviska Enskilda Banken AB		
1.750%, 08/15/41.....	7,300	5,032,152	Ω 5.336%, 08/14/23.....	1,250	1,247,438
2.000%, 11/15/41.....	6,900	4,951,289	Walt Disney Co.		
2.375%, 02/15/42.....	7,000	5,339,687	Ω 5.354%, 09/06/23.....	800	795,599
2.750%, 08/15/42.....	1,200	969,141	TOTAL COMMERCIAL PAPER		
2.750%, 11/15/42.....	6,500	5,237,578	(Cost \$7,671,096).....		<u>7,671,989</u>
2.875%, 05/15/43.....	1,700	1,391,211	TOTAL INVESTMENT SECURITIES		
U.S. Treasury Notes			(Cost \$563,584,051).....		<u>519,721,788</u>
0.125%, 08/15/23.....	6,000	5,987,647			
0.125%, 08/31/23.....	3,700	3,684,140			
0.125%, 10/15/23.....	800	791,500			
0.375%, 10/31/23.....	5,800	5,729,312			
0.250%, 11/15/23.....	2,000	1,970,859			
0.500%, 11/30/23.....	5,400	5,313,516			
2.125%, 11/30/23.....	3,500	3,462,129			
2.875%, 11/30/23.....	2,000	1,983,672			
0.125%, 12/15/23.....	6,200	6,082,297			
0.750%, 12/31/23.....	2,000	1,962,031			
0.125%, 01/15/24.....	500	488,457			
0.875%, 01/31/24.....	2,000	1,955,938			
0.125%, 02/15/24.....	3,300	3,208,219			
1.500%, 02/29/24.....	3,000	2,933,672			

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.8%)		
@§ The DFA Short Term		
Investment Fund	1,756,631	\$ 20,318,945
TOTAL INVESTMENTS — (100.0%)		
(Cost \$583,900,978)^.....		<u>\$540,040,733</u>

As of July 31, 2023, 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:

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD	1,814,916	DKK	12,058,551	Morgan Stanley and Co. International	08/21/23	\$ 33,697
USD	43,353,000	EUR	39,336,728	HSBC Bank	08/23/23	58,828
USD	2,697,460	AUD	3,983,507	Citibank, N.A.	08/25/23	19,626
USD	1,322,718	AUD	1,966,849	HSBC Bank	08/25/23	542
USD	9,359,125	GBP	7,220,252	State Street Bank and Trust	08/30/23	91,768
Total Appreciation						\$204,461
EUR	425,575	USD	474,340	Citibank, N.A.	08/23/23	\$ (5,951)
Total (Depreciation)						\$ (5,951)
Total Appreciation (Depreciation)						<u>\$198,510</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 69,961,150	—	\$ 69,961,150
Bonds.....	—	285,005,701	—	285,005,701
U.S. Treasury Obligations.....	—	157,082,948	—	157,082,948
Commercial Paper.....	—	7,671,989	—	7,671,989
Securities Lending Collateral.....	—	20,318,945	—	20,318,945
Forward Currency Contracts**.....	—	198,510	—	198,510
TOTAL.....	—	<u>\$540,239,243</u>	—	<u>\$540,239,243</u>

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

DFA DIVERSIFIED FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (19.9%)		
Treasury Inflation Protected Security		
0.625%, 01/15/24.....	104,591	\$102,997,254
0.500%, 04/15/24.....	99,716	97,401,647
0.125%, 07/15/24.....	100,568	97,667,371
0.125%, 10/15/24.....	91,504	88,295,628
0.250%, 01/15/25.....	3,852	<u>3,695,019</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>390,056,919</u>
	<u>Shares</u>	
AFFILIATED INVESTMENT COMPANIES — (79.8%)		
DFA Intermediate Government Fixed Income Portfolio		
DFA Investment Dimensions Group Inc.....	89,778,388	977,686,647
DFA Two-Year Global Fixed Income Portfolio		
DFA Investment Dimensions Group, Inc.....	60,338,170	<u>588,297,157</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
Cost (\$1,722,817,729).....		<u>1,565,983,804</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,119,976,343).....		<u>1,956,040,723</u>
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	5,851,953	<u>5,851,953</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$2,125,828,296).....		<u>\$1,961,892,676</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$390,056,919	—	\$ 390,056,919
Affiliated Investment Companies.....	\$1,565,983,804	—	—	1,565,983,804
Temporary Cash Investments.....	5,851,953	—	—	5,851,953
TOTAL.....	<u>\$1,571,835,757</u>	<u>\$390,056,919</u>	<u>—</u>	<u>\$1,961,892,676</u>

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (95.6%)		
COMMUNICATION SERVICES — (1.8%)		
* Charter Communications, Inc., Class A.....	62,523	\$ 25,333,694
* Match Group, Inc.....	4,952	230,318
Omnicom Group, Inc.....	166,633	14,100,484
# Sirius XM Holdings, Inc.....	45,907	234,126
Verizon Communications, Inc.....	1,467,245	50,003,710
TOTAL COMMUNICATION SERVICES.....		<u>89,902,332</u>
CONSUMER DISCRETIONARY — (10.1%)		
Best Buy Co., Inc.....	272,637	22,642,503
* Booking Holdings, Inc.....	8,368	24,859,654
* Burlington Stores, Inc.....	2,810	499,112
* Chipotle Mexican Grill, Inc.....	500	981,140
Darden Restaurants, Inc.....	78,569	13,271,876
eBay, Inc.....	125,729	5,596,198
* Etsy, Inc.....	89,750	9,123,088
Genuine Parts Co.....	10,850	1,689,562
Hilton Worldwide Holdings, Inc.....	15,107	2,348,987
Home Depot, Inc.....	424,874	141,839,936
Lowe's Cos., Inc.....	97,898	22,934,564
* Lululemon Athletica, Inc.....	57,671	21,830,204
Marriott International, Inc., Class A.....	106,307	21,453,816
NIKE, Inc., Class B.....	353,147	38,983,897
* NVR, Inc.....	1,863	11,748,898
* O'Reilly Automotive, Inc.....	2,800	2,592,212
# Pool Corp.....	18,597	7,155,010
Ross Stores, Inc.....	348,574	39,960,523
Service Corp. International.....	76,856	5,122,452
Starbucks Corp.....	78,368	7,959,838
TJX Cos., Inc.....	600,719	51,980,215
# Tractor Supply Co.....	101,092	22,643,597
>> Travel & Leisure Co.....	7,845	319,527
* Ulta Beauty, Inc.....	43,665	19,422,192
# Williams-Sonoma, Inc.....	58,255	8,076,473
TOTAL CONSUMER DISCRETIONARY.....		<u>505,035,474</u>
CONSUMER STAPLES — (11.6%)		
Altria Group, Inc.....	622,027	28,252,466
Clorox Co.....	51,813	7,848,633
Coca-Cola Co.....	1,429,132	88,506,145
Colgate-Palmolive Co.....	233,131	17,778,570
Costco Wholesale Corp.....	142,287	79,776,052
Dollar General Corp.....	104,446	17,636,752
Estee Lauder Cos., Inc., Class A.....	86,812	15,626,160
Hershey Co.....	76,408	17,673,934
Kellogg Co.....	264,986	17,724,914
Kimberly-Clark Corp.....	77,197	9,966,133
Kroger Co.....	743,305	36,154,355
Lamb Weston Holdings, Inc.....	71,525	7,412,136
PepsiCo, Inc.....	664,457	124,559,109
Procter & Gamble Co.....	274,144	42,848,707
Sysco Corp.....	238,815	18,223,973
Target Corp.....	269,232	36,742,091

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Walmart, Inc.....	100,362	\$ 16,043,869
TOTAL CONSUMER STAPLES.....		<u>582,773,999</u>
ENERGY — (3.7%)		
Cheniere Energy, Inc.....	51,702	8,368,486
ConocoPhillips.....	531,468	62,564,413
Coterra Energy, Inc.....	70,378	1,938,210
Devon Energy Corp.....	159,740	8,625,960
EOG Resources, Inc.....	82,763	10,968,580
Hess Corp.....	172,808	26,220,158
Marathon Petroleum Corp.....	34,441	4,581,342
Occidental Petroleum Corp.....	557,073	35,168,018
ONEOK, Inc.....	131,770	8,833,861
Pioneer Natural Resources Co.....	26,703	6,026,066
Targa Resources Corp.....	4,479	367,233
Valero Energy Corp.....	72,223	9,310,267
TOTAL ENERGY.....		<u>182,972,594</u>
FINANCIALS — (9.6%)		
American Express Co.....	344,632	58,201,452
Ameriprise Financial, Inc.....	106,466	37,098,078
Aon PLC, Class A.....	87,131	27,751,223
# Blackstone, Inc.....	2,605	272,978
Discover Financial Services.....	234,227	24,722,660
* FleetCor Technologies, Inc.....	15,575	3,876,773
Jack Henry & Associates, Inc.....	9,411	1,577,001
Lazard Ltd., Class A.....	325	11,407
LPL Financial Holdings, Inc.....	65,582	15,041,888
Marsh & McLennan Cos., Inc.....	10,673	2,011,007
Mastercard, Inc., Class A.....	342,337	134,976,632
Moody's Corp.....	54,880	19,358,920
Travelers Cos., Inc.....	11,660	2,012,633
# Visa, Inc., Class A.....	658,189	156,471,271
TOTAL FINANCIALS.....		<u>483,383,923</u>
HEALTH CARE — (14.6%)		
AbbVie, Inc.....	814,342	121,809,276
AmerisourceBergen Corp.....	97,860	18,290,034
Amgen, Inc.....	263,714	61,748,633
Bristol-Myers Squibb Co.....	879,983	54,726,143
Cardinal Health, Inc.....	289,292	26,461,539
* DaVita, Inc.....	104,319	10,639,495
Eli Lilly & Co.....	378,776	172,172,631
Gilead Sciences, Inc.....	694,162	52,853,495
HCA Healthcare, Inc.....	84,774	23,127,195
* Hologic, Inc.....	25,374	2,015,203
* IDEXX Laboratories, Inc.....	57,188	31,723,899
Johnson & Johnson.....	224,804	37,661,414
Merck & Co., Inc.....	493,090	52,588,049
* Mettler-Toledo International, Inc.....	14,593	18,350,260
* Moderna, Inc.....	54,921	6,462,005
#* Waters Corp.....	17,940	4,955,207
Zoetis, Inc.....	201,953	37,985,340
TOTAL HEALTH CARE.....		<u>733,569,818</u>
INDUSTRIALS — (14.3%)		
3M Co.....	170,215	18,978,972

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Allegion PLC.....	36,527	\$ 4,268,545
Automatic Data Processing, Inc.....	186,986	46,234,158
* Boeing Co.....	9,013	2,152,755
Booz Allen Hamilton Holding Corp.....	86,441	10,466,276
Broadridge Financial Solutions, Inc.....	81,226	13,639,470
* Builders FirstSource, Inc.....	2,072	299,259
Carrier Global Corp.....	109,853	6,541,746
Caterpillar, Inc.....	272,530	72,266,780
CH Robinson Worldwide, Inc.....	51,776	5,186,920
Cintas Corp.....	39,108	19,633,780
CSX Corp.....	403,706	13,451,484
Deere & Co.....	147,838	63,511,205
* Delta Air Lines, Inc.....	523,974	24,239,037
Expeditors International of Washington, Inc.....	20,865	2,656,115
Fastenal Co.....	1,537	90,084
Ferguson PLC.....	36,508	5,900,423
Honeywell International, Inc.....	15,992	3,104,527
Illinois Tool Works, Inc.....	135,400	35,653,528
JB Hunt Transport Services, Inc.....	72,973	14,882,114
Lennox International, Inc.....	2,197	807,266
Lockheed Martin Corp.....	112,034	50,008,617
Masco Corp.....	12,069	732,347
Old Dominion Freight Line, Inc.....	20,644	8,659,952
Otis Worldwide Corp.....	20,717	1,884,418
Paychex, Inc.....	172,404	21,631,530
Robert Half, Inc.....	26,339	1,953,037
Rockwell Automation, Inc.....	21,352	7,180,464
Rollins, Inc.....	64,509	2,633,902
Toro Co.....	34,841	3,541,588
Union Pacific Corp.....	308,247	71,519,469
United Parcel Service, Inc., Class B.....	393,803	73,692,355
United Rentals, Inc.....	80,731	37,514,081
Verisk Analytics, Inc.....	25,262	5,783,482
Waste Management, Inc.....	218,335	35,761,090
WW Grainger, Inc.....	44,501	32,863,543
TOTAL INDUSTRIALS.....		<u>719,324,319</u>
INFORMATION TECHNOLOGY — (27.3%)		
Accenture PLC, Class A.....	264,551	83,690,709
* Adobe, Inc.....	25,365	13,853,602
Apple, Inc.....	1,237,816	243,168,953
Applied Materials, Inc.....	493,558	74,818,457
#* Aspen Technology, Inc.....	3,309	590,657
* Autodesk, Inc.....	88,623	18,787,190
Broadcom, Inc.....	206,313	185,403,177
CDW Corp.....	99,547	18,622,257
Dell Technologies, Inc., Class C.....	102,737	5,436,842
* Dropbox, Inc., Class A.....	50,704	1,366,473
* Enphase Energy, Inc.....	100	15,183
* Fair Isaac Corp.....	6,230	5,220,553
* Fortinet, Inc.....	280,080	21,767,818
* Gartner, Inc.....	53,466	18,905,043
Gen Digital, Inc.....	289,435	5,629,511
* GoDaddy, Inc., Class A.....	28,760	2,217,108
International Business Machines Corp.....	476,470	68,697,445
Jabil, Inc.....	871	96,394
KLA Corp.....	63,657	32,716,515
Lam Research Corp.....	72,492	52,084,777
Microchip Technology, Inc.....	123,089	11,562,981

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Microsoft Corp.....	710,113	\$ 238,541,159
NetApp, Inc.....	99,721	7,779,235
NXP Semiconductors NV.....	20,679	4,611,003
Oracle Corp.....	745,006	87,337,053
QUALCOMM, Inc.....	560,047	74,021,412
# Seagate Technology Holdings PLC.....	176,363	11,199,050
Teradyne, Inc.....	39,853	4,500,998
Texas Instruments, Inc.....	439,280	79,070,400
* VMware, Inc., Class A.....	7,968	1,255,996
TOTAL INFORMATION TECHNOLOGY.....		<u>1,372,967,951</u>
MATERIALS — (2.6%)		
Avery Dennison Corp.....	55,076	10,134,535
Ball Corp.....	2,255	132,346
Berry Global Group, Inc.....	30,253	1,983,689
CF Industries Holdings, Inc.....	29,000	2,380,320
Crown Holdings, Inc.....	89,288	8,282,355
LyondellBasell Industries NV, Class A.....	311,555	30,800,327
Nucor Corp.....	249,069	42,862,284
Sealed Air Corp.....	11,977	546,391
Sherwin-Williams Co.....	103,032	28,488,348
# Southern Copper Corp.....	6,256	547,025
Steel Dynamics, Inc.....	60,618	6,460,666
TOTAL MATERIALS.....		<u>132,618,286</u>
TOTAL COMMON STOCKS		
Cost (\$3,291,483,089).....		<u>4,802,548,696</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 5.190%.....	43,829,194	43,829,194
SECURITIES LENDING COLLATERAL — (3.5%)		
@§ The DFA Short Term Investment Fund.....	15,190,655	175,710,309
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,511,021,948)^.....		<u>\$5,022,088,199</u>

As of July 31, 2023, 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.....	149	09/15/23	\$32,725,715	\$34,378,025	\$1,652,310
Total Futures Contracts.....			<u>\$32,725,715</u>	<u>\$34,378,025</u>	<u>\$1,652,310</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 89,902,332	—	—	\$ 89,902,332
Consumer Discretionary.....	505,035,474	—	—	505,035,474

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Consumer Staples.....	\$ 582,773,999	—	—	\$ 582,773,999
Energy.....	182,972,594	—	—	182,972,594
Financials.....	483,383,923	—	—	483,383,923
Health Care.....	733,569,818	—	—	733,569,818
Industrials.....	719,324,319	—	—	719,324,319
Information Technology.....	1,372,967,951	—	—	1,372,967,951
Materials.....	132,618,286	—	—	132,618,286
Temporary Cash Investments.....	43,829,194	—	—	43,829,194
Securities Lending Collateral.....	—	\$175,710,309	—	175,710,309
Futures Contracts**.....	1,652,310	—	—	1,652,310
TOTAL.....	\$4,848,030,200	\$175,710,309	—	\$5,023,740,509

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

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.6%)		
AUSTRALIA — (6.9%)		
ALS Ltd.....	175,861	\$ 1,390,939
Ampol Ltd.....	65,274	1,445,599
Aristocrat Leisure Ltd.....	48,977	1,297,167
Aurizon Holdings Ltd.....	3,322	8,514
# BHP Group Ltd., Sponsored ADR.....	439,796	27,553,219
BHP Group Ltd., Class DI.....	414,494	12,907,117
BlueScope Steel Ltd.....	229,050	3,377,811
Brambles Ltd.....	684,584	6,476,691
carsales.com Ltd.....	33,439	558,959
Cochlear Ltd.....	2,547	409,742
Coles Group Ltd.....	339,105	4,146,778
Computershare Ltd.....	69,102	1,165,423
Domino's Pizza Enterprises Ltd.....	10,929	361,588
Eagers Automotive Ltd.....	16,972	168,809
Endeavour Group Ltd.....	347,453	1,420,158
Fortescue Metals Group Ltd.....	430,147	6,323,473
IDP Education Ltd.....	20,461	342,894
Iluka Resources Ltd.....	108,702	750,801
* James Hardie Industries PLC, CDI.....	150,492	4,410,452
JB Hi-Fi Ltd.....	45,491	1,399,111
Lottery Corp. Ltd.....	328,285	1,142,397
Medibank Pvt Ltd.....	791,084	1,867,675
Metcash Ltd.....	205,622	497,921
Mineral Resources Ltd.....	57,868	2,795,995
# New Hope Corp. Ltd.....	112,114	401,509
Pilbara Minerals Ltd.....	222,596	728,233
Pro Medicus Ltd.....	17,321	802,189
* Qantas Airways Ltd.....	121,631	534,419
Ramsay Health Care Ltd.....	13,049	517,109
REA Group Ltd.....	17,975	1,905,591
Rio Tinto Ltd.....	99,892	7,909,927
Sonic Healthcare Ltd.....	146,926	3,471,537
Technology One Ltd.....	60,633	642,416
Telstra Group Ltd.....	1,018,886	2,916,267
Ω Viva Energy Group Ltd.....	265,877	564,081
Wesfarmers Ltd.....	227,826	7,612,152
Whitehaven Coal Ltd.....	259,541	1,212,707
Woodside Energy Group Ltd.....	43,773	1,122,264
Woolworths Group Ltd.....	262,473	6,816,118
# Yancoal Australia Ltd.....	53,506	183,734
TOTAL AUSTRALIA.....		<u>119,559,486</u>
AUSTRIA — (0.2%)		
ANDRITZ AG.....	4,405	232,575
OMV AG.....	49,981	2,251,848
Verbund AG.....	6,062	502,279
TOTAL AUSTRIA.....		<u>2,986,702</u>
BELGIUM — (0.4%)		
Anheuser-Busch InBev SA.....	42,007	2,403,037
KBC Group NV.....	13,950	1,049,944
Solvay SA.....	27,928	3,354,104
Umicore SA.....	23,775	704,100
TOTAL BELGIUM.....		<u>7,511,185</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (10.1%)		
Alimentation Couche-Tard, Inc.....	171,094	\$ 8,662,068
ARC Resources Ltd.....	303,606	4,586,381
B2Gold Corp.....	139,030	481,831
BCE, Inc.....	16,155	698,219
BRP, Inc.....	3,100	285,186
Canadian National Railway Co.....	111,799	13,552,383
Canadian Natural Resources Ltd.....	267,321	16,253,117
# Canadian Tire Corp. Ltd., Class A.....	22,173	3,045,351
CCL Industries, Inc., Class B.....	51,329	2,460,865
Cenovus Energy, Inc.....	224,732	4,274,403
* CGI, Inc.....	79,622	8,090,246
Constellation Software, Inc.....	4,241	8,960,116
Dollarama, Inc.....	54,095	3,563,259
Element Fleet Management Corp.....	46,961	757,487
Empire Co. Ltd., Class A.....	68,713	1,866,009
FirstService Corp.....	10,444	1,635,735
George Weston Ltd.....	30,609	3,524,799
Gildan Activewear, Inc.....	60,328	1,876,201
Imperial Oil Ltd.....	39,306	2,119,380
# Keyera Corp.....	27,222	681,453
Loblaw Cos. Ltd.....	63,048	5,594,067
Lundin Mining Corp.....	191,354	1,710,889
Magna International, Inc.....	100,850	6,487,008
Manulife Financial Corp.....	108,363	2,166,669
* MEG Energy Corp.....	17,000	303,090
Metro, Inc.....	40,328	2,170,461
National Bank of Canada.....	64,561	5,056,581
Northland Power, Inc.....	74,631	1,443,777
Nutrien Ltd.....	82,218	5,663,998
Open Text Corp.....	51,555	2,214,402
Parkland Corp.....	13,156	359,267
Pembina Pipeline Corp.....	103,237	3,270,548
Quebecor, Inc., Class B.....	49,134	1,202,780
RB Global, Inc.....	30,532	1,971,023
Restaurant Brands International, Inc.....	58,537	4,481,507
Rogers Communications, Inc., Class B.....	149,592	6,550,028
Royal Bank of Canada.....	17,661	1,750,899
Stantec, Inc.....	1,995	135,103
Suncor Energy, Inc.....	312,102	9,765,672
TC Energy Corp.....	49,551	1,777,394
Teck Resources Ltd., Class B.....	155,052	6,888,960
TFI International, Inc.....	25,500	3,272,948
Toromont Industries Ltd.....	28,093	2,393,545
Tourmaline Oil Corp.....	101,517	5,261,193
Waste Connections, Inc.....	14,529	2,051,059
West Fraser Timber Co. Ltd.....	30,534	2,572,576
Whitecap Resources, Inc.....	267,985	2,139,978
WSP Global, Inc.....	1,007	138,719
TOTAL CANADA.....		<u>176,168,630</u>
CHINA — (0.0%)		
Ω BOC Aviation Ltd.....	3,300	<u>27,661</u>
DENMARK — (3.2%)		
Coloplast AS, Class B.....	1,917	238,295
Novo Nordisk AS, Class B.....	317,812	51,247,882
Pandora AS.....	36,743	<u>3,675,473</u>
TOTAL DENMARK.....		<u>55,161,650</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (1.0%)		
Elisa Oyj.....	44,611	\$ 2,327,151
Kesko Oyj, Class A.....	56,342	1,128,621
Kesko Oyj, Class B.....	76,913	1,538,928
Kone Oyj, Class B.....	89,076	4,568,958
Metso Oyj.....	184,415	2,095,705
Neste Oyj.....	92,985	3,423,250
Nordea Bank Abp.....	32,570	368,746
Orion Oyj, Class A.....	1,898	74,028
Orion Oyj, Class B.....	16,600	637,956
Sampo Oyj, Class A.....	21,024	926,457
TOTAL FINLAND.....		17,089,800
FRANCE — (10.2%)		
Airbus SE.....	131,359	19,349,182
Bouygues SA.....	20,548	736,061
# Bureau Veritas SA.....	121,130	3,326,689
Capgemini SE.....	8,827	1,599,616
Carrefour SA.....	11,460	229,098
Eiffage SA.....	39,175	4,075,670
* Forvia.....	3,633	91,027
Hermes International.....	6,104	13,509,768
Ipsen SA.....	17,406	2,193,623
Kering SA.....	19,489	11,189,908
Ω La Francaise des Jeux SAEM.....	24,456	933,666
L'Oreal SA.....	2,001	930,684
LVMH Moet Hennessy Louis Vuitton SE.....	69,704	64,738,811
Orange SA.....	533,797	6,033,953
Sartorius Stedim Biotech.....	5,109	1,598,460
STMicroelectronics NV.....	116,439	6,227,898
# STMicroelectronics NV.....	62,419	3,350,652
Teleperformance.....	7,226	1,048,050
TotalEnergies SE.....	577,019	35,057,659
TOTAL FRANCE.....		176,220,475
GERMANY — (5.9%)		
Adidas AG.....	28,985	5,851,638
Bayer AG.....	221,721	12,967,003
Brenntag SE.....	57,188	4,436,909
Deutsche Boerse AG.....	15,437	2,957,753
Deutsche Telekom AG.....	866,133	18,882,768
DHL Group.....	219,519	11,288,372
E.ON SE.....	618,580	7,825,235
GEA Group AG.....	24,342	1,033,119
#Ω Hapag-Lloyd AG.....	8,999	2,054,863
Infineon Technologies AG.....	213,492	9,379,870
Knorr-Bremse AG.....	24,707	1,737,839
Mercedes-Benz Group AG.....	155,191	12,394,006
Nemetschek SE.....	19,755	1,437,552
Puma SE.....	14,295	966,074
Rational AG.....	1,286	962,645
Rheinmetall AG.....	17,613	4,988,812
Telefonica Deutschland Holding AG.....	536,334	1,445,087
Volkswagen AG.....	8,594	1,373,456
Wacker Chemie AG.....	6,400	994,482
TOTAL GERMANY.....		102,977,483
HONG KONG — (1.9%)		
AIA Group Ltd.....	688,800	6,891,262

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Ω Budweiser Brewing Co. APAC Ltd.....	117,100	\$ 285,621
#* Cathay Pacific Airways Ltd.....	102,000	115,789
Chow Tai Fook Jewellery Group Ltd.....	996,600	1,739,970
HKT Trust & HKT Ltd.....	2,020,000	2,386,023
Hong Kong Exchanges & Clearing Ltd.....	247,037	10,415,574
PCCW Ltd.....	42,270	21,612
Prada SpA.....	215,800	1,536,027
*Ω Samsonite International SA.....	67,800	202,054
SITC International Holdings Co. Ltd.....	114,000	249,792
Techtronic Industries Co. Ltd.....	571,500	6,492,553
Ω WH Group Ltd.....	4,329,363	2,362,923
Xinyi Glass Holdings Ltd.....	301,000	500,893
TOTAL HONG KONG.....		<u>33,200,093</u>
IRELAND — (0.7%)		
# CRH PLC, Sponsored ADR.....	84,212	5,077,984
Kingspan Group PLC.....	38,555	3,094,560
Smurfit Kappa Group PLC.....	81,795	3,236,711
TOTAL IRELAND.....		<u>11,409,255</u>
ISRAEL — (0.5%)		
Ashtröm Group Ltd.....	2,929	44,117
Bank Leumi Le-Israel BM.....	262,536	2,095,725
Bezeq The Israeli Telecommunication Corp. Ltd.....	544,901	720,929
Delek Group Ltd.....	2,421	341,991
Electra Ltd.....	205	90,256
* Fattal Holdings 1998 Ltd.....	1,155	121,881
First International Bank of Israel Ltd.....	6,412	271,051
Harel Insurance Investments & Financial Services Ltd.....	38,263	301,783
ICL Group Ltd.....	115,400	768,390
Maytronics Ltd.....	4,457	60,706
Mizrahi Tefahot Bank Ltd.....	32,684	1,180,053
* Nova Ltd.....	6,296	782,618
Phoenix Holdings Ltd.....	38,747	397,569
* Shufersal Ltd.....	28,731	152,359
* Strauss Group Ltd.....	2,339	55,084
* Tower Semiconductor Ltd.....	29,421	1,101,272
TOTAL ISRAEL.....		<u>8,485,784</u>
ITALY — (1.9%)		
Amplifon SpA.....	35,001	1,184,157
Enel SpA.....	223,024	1,537,794
Eni SpA.....	673,128	10,276,556
Ferrari NV.....	19,434	6,226,694
Moncler SpA.....	4,412	318,430
Recordati Industria Chimica e Farmaceutica SpA.....	29,275	1,511,763
Stellantis NV.....	552,075	11,327,410
TOTAL ITALY.....		<u>32,382,804</u>
JAPAN — (20.0%)		
Advantest Corp.....	33,000	4,564,225
Aeon Co. Ltd.....	178,400	3,863,901
AGC, Inc.....	49,800	1,799,455
Air Water, Inc.....	89,500	1,260,489
Ajinomoto Co., Inc.....	82,400	3,210,707
Amvis Holdings, Inc.....	2,200	44,662
Asics Corp.....	7,100	223,971

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Bandai Namco Holdings, Inc.....	140,800	\$ 3,185,538
BayCurrent Consulting, Inc.....	51,700	1,669,637
BIPROGY, Inc.....	34,900	856,588
Bridgestone Corp.....	60,200	2,498,023
Capcom Co. Ltd.....	68,900	3,098,226
Chugai Pharmaceutical Co. Ltd.....	154,000	4,583,231
Cosmo Energy Holdings Co. Ltd.....	33,900	1,051,074
# Cosmos Pharmaceutical Corp.....	8,000	924,378
CyberAgent, Inc.....	66,900	422,925
Daicel Corp.....	38,900	360,469
Daikin Industries Ltd.....	27,500	5,560,464
Daito Trust Construction Co. Ltd.....	32,800	3,528,245
Daiwa House Industry Co. Ltd.....	23,700	644,140
Disco Corp.....	16,400	3,082,803
Ebara Corp.....	14,400	680,515
ENEOS Holdings, Inc.....	1,274,600	4,624,425
Fast Retailing Co. Ltd.....	32,300	8,091,561
Food & Life Cos. Ltd.....	31,200	613,919
Fuji Electric Co. Ltd.....	27,900	1,261,347
Fuji Kyuko Co. Ltd.....	3,000	119,698
Fujikura Ltd.....	34,900	291,805
Fujitsu Ltd.....	45,500	5,891,784
Fuyo General Lease Co. Ltd.....	4,600	379,589
GMO internet group, Inc.....	24,100	478,586
GMO Payment Gateway, Inc.....	12,300	938,353
Goldwin, Inc.....	9,400	771,860
Hakuhodo DY Holdings, Inc.....	2,300	26,460
Hitachi Ltd.....	251,700	16,477,410
Hoya Corp.....	63,600	7,406,813
Ibiden Co. Ltd.....	55,000	3,342,860
Idemitsu Kosan Co. Ltd.....	114,800	2,424,211
IHI Corp.....	73,200	1,799,796
Information Services International-Dentsu Ltd.....	4,500	159,586
Inpex Corp.....	249,400	3,220,307
Internet Initiative Japan, Inc.....	47,200	878,838
Isuzu Motors Ltd.....	53,100	689,809
Ito En Ltd.....	18,200	519,463
Itochu Techno-Solutions Corp.....	33,400	846,494
Iwatani Corp.....	18,300	976,841
Japan Exchange Group, Inc.....	223,100	3,887,115
Japan Tobacco, Inc.....	146,800	3,257,432
JFE Holdings, Inc.....	218,000	3,526,348
Kakaku.com, Inc.....	49,100	733,943
Kao Corp.....	11,900	452,100
KDDI Corp.....	445,500	13,111,821
Kobe Bussan Co. Ltd.....	50,200	1,337,106
Komatsu Ltd.....	131,400	3,681,096
Konami Group Corp.....	24,500	1,374,367
Kotobuki Spirits Co. Ltd.....	1,500	114,172
Kuraray Co. Ltd.....	18,400	185,151
Kurita Water Industries Ltd.....	15,500	623,335
Lasertec Corp.....	14,300	2,164,760
Lawson, Inc.....	25,400	1,274,439
M3, Inc.....	80,600	1,863,780
Macnica Holdings, Inc.....	6,300	264,045
McDonald's Holdings Co. Japan Ltd.....	28,400	1,117,984
Minebea Mitsumi, Inc.....	176,800	3,274,827
Mitsubishi Chemical Group Corp.....	577,900	3,456,897
Mitsubishi HC Capital, Inc.....	364,550	2,411,632

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	189,600	\$ 765,705
	76,600	2,202,553
#	7,400	517,638
	91,700	1,119,184
	94,300	5,601,580
	21,430	470,858
	27,800	340,946
	35,200	803,049
	28,300	843,503
	93,500	535,459
	220,400	9,969,736
	40,100	2,351,111
	82,800	2,002,215
	197,700	4,518,704
	53,600	2,408,552
	39,900	843,686
	5,300	648,999
	12,100	860,443
	69,500	1,974,837
	114,500	1,592,831
	238,500	3,891,587
	40,500	1,541,118
#	14,200	995,400
	31,900	1,328,423
	177,700	3,513,413
*	18,800	248,020
	78,800	1,558,713
	27,000	458,337
	267,200	9,254,645
	12,801	176,772
*	279,500	5,392,624
	5,200	85,185
	92,100	1,252,572
	9,500	1,026,469
	78,100	1,298,416
	150,200	2,466,541
	150,600	6,247,653
	140,300	2,047,469
*	4,100	969,885
	15,600	2,351,344
	348,500	11,481,278
	30,300	1,225,055
*	110,300	1,427,225
	13,800	293,117
	652,400	7,244,575
	328,700	30,788,089
	88,900	1,684,972
	159,800	2,328,593
	36,800	887,980
	24,600	726,177
	35,000	2,370,029
	59,000	1,759,339
	121,000	4,635,299
	43,800	1,133,984
	83,600	2,120,413
#	900	81,635
	20,500	802,933
	80,300	12,051,981
	4,700	260,345

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Toyota Boshoku Corp.....	30,900	\$ 563,768
Toyota Tsusho Corp.....	26,300	1,538,686
Trend Micro, Inc.....	49,600	2,343,388
Unicharm Corp.....	45,800	1,694,538
USS Co. Ltd.....	88,900	1,541,533
* Visional, Inc.....	1,400	77,027
Welcia Holdings Co. Ltd.....	34,800	655,067
# Workman Co. Ltd.....	8,100	295,663
Yamaha Motor Co. Ltd.....	166,500	4,883,262
Yaoko Co. Ltd.....	5,100	269,026
# Yaskawa Electric Corp.....	60,800	2,642,993
Zenkoku Hoshu Co. Ltd.....	22,900	803,892
Zensho Holdings Co. Ltd.....	36,200	1,928,963
ZOZO, Inc.....	46,300	903,870
TOTAL JAPAN.....		<u>347,378,701</u>
NETHERLANDS — (3.8%)		
ASML Holding NV.....	25,123	17,994,821
ASML Holding NV.....	62,949	45,097,293
Koninklijke KPN NV.....	413,812	1,497,278
Universal Music Group NV.....	10,214	261,988
Wolters Kluwer NV.....	11,162	1,401,679
TOTAL NETHERLANDS.....		<u>66,253,059</u>
NEW ZEALAND — (0.3%)		
* Air New Zealand Ltd.....	298,148	146,389
Chorus Ltd.....	314,405	1,679,705
Fisher & Paykel Healthcare Corp. Ltd.....	103,748	1,583,926
Mainfreight Ltd.....	15,626	659,024
Spark New Zealand Ltd.....	549,180	1,768,110
TOTAL NEW ZEALAND.....		<u>5,837,154</u>
NORWAY — (0.7%)		
Aker BP ASA.....	47,410	1,328,076
Atea ASA.....	9,798	133,065
Equinor ASA.....	260,740	7,975,639
Hafnia Ltd.....	23,033	125,188
Telenor ASA.....	125,869	1,347,420
# TGS ASA.....	38,625	515,540
# Var Energi ASA.....	12,604	38,570
Yara International ASA.....	22,249	908,693
TOTAL NORWAY.....		<u>12,372,191</u>
PORTUGAL — (0.1%)		
Galp Energia SGPS SA.....	113,250	1,505,049
Jeronimo Martins SGPS SA.....	34,407	936,757
TOTAL PORTUGAL.....		<u>2,441,806</u>
SINGAPORE — (1.1%)		
DBS Group Holdings Ltd.....	386,358	9,966,892
DFI Retail Group Holdings Ltd.....	63,300	170,399
Jardine Cycle & Carriage Ltd.....	29,400	758,809
Olam Group Ltd.....	413,800	408,269
Sembcorp Industries Ltd.....	350,100	1,435,193
Singapore Airlines Ltd.....	52,700	298,547
Singapore Exchange Ltd.....	295,300	2,158,581

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Singapore Technologies Engineering Ltd.....	578,800	\$ 1,624,983
United Overseas Bank Ltd.....	19,600	444,596
Wilmar International Ltd.....	554,800	1,612,101
TOTAL SINGAPORE.....		<u>18,878,370</u>
SPAIN — (2.1%)		
Acciona SA.....	7,364	1,103,854
ACS Actividades de Construccion y Servicios SA.....	16,241	568,104
Ω Aena SME SA.....	13,339	2,130,134
#* Amadeus IT Group SA.....	51,554	3,698,282
Endesa SA.....	100,465	2,153,251
Ferrovial SE.....	44,192	1,464,476
Industria de Diseno Textil SA.....	196,125	7,507,237
Repsol SA.....	533,466	8,144,650
Telefonica SA.....	2,166,567	9,231,228
TOTAL SPAIN.....		<u>36,001,216</u>
SWEDEN — (2.4%)		
AddTech AB, Class B.....	79,454	1,480,213
Atlas Copco AB, Class A.....	569,233	8,086,458
Atlas Copco AB, Class B.....	327,663	4,046,283
# Avanza Bank Holding AB.....	40,384	914,510
Axfood AB.....	37,200	948,360
Beijer Ref AB.....	3,509	47,717
Boliden AB.....	56,686	1,667,092
Epiroc AB, Class A.....	133,951	2,674,416
Epiroc AB, Class B.....	80,900	1,374,416
H & M Hennes & Mauritz AB, Class B.....	182,043	3,061,921
Indutrade AB.....	90,724	1,903,965
Kindred Group PLC, SDR.....	24,035	289,105
Lagercrantz Group AB, Class B.....	37,204	448,105
Lifco AB, Class B.....	25,965	523,502
Loomis AB.....	15,836	461,977
Medicover AB, Class B.....	12,493	191,144
* Millicom International Cellular SA, SDR.....	52,857	820,721
Sectra AB, Class B.....	40,431	647,403
SSAB AB, Class A.....	9,631	61,113
SSAB AB, Class B.....	30,917	189,149
Sweco AB, Class B.....	51,451	529,839
Tele2 AB, Class B.....	223,821	1,684,153
Telia Co. AB.....	7,691	16,528
Volvo AB, Class A.....	54,973	1,246,565
Volvo AB, Class B.....	410,093	9,046,084
TOTAL SWEDEN.....		<u>42,360,739</u>
SWITZERLAND — (7.9%)		
Accelleron Industries AG.....	8,256	217,509
EMS-Chemie Holding AG.....	559	466,569
Geberit AG.....	14,079	7,989,860
Kuehne & Nagel International AG.....	24,938	7,802,999
Nestle SA.....	240,391	29,452,495
Partners Group Holding AG.....	7,501	8,420,875
# Roche Holding AG.....	7,170	2,377,364
Roche Holding AG.....	167,805	52,028,165
Schindler Holding AG.....	1,367	316,955
SGS SA.....	57,700	5,602,382
Sika AG.....	28,472	8,861,554
Sonova Holding AG.....	21,782	6,071,623

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Straumann Holding AG.....	25,574	\$ 4,231,804
Swisscom AG.....	1,001	643,699
Ω VAT Group AG.....	6,795	2,888,194
TOTAL SWITZERLAND.....		<u>137,372,047</u>
UNITED KINGDOM — (13.1%)		
Admiral Group PLC.....	94,186	2,571,560
Ω Airtel Africa PLC.....	115,545	172,772
Anglo American PLC.....	30,657	942,757
Ashthead Group PLC.....	224,550	16,613,060
Ω Auto Trader Group PLC.....	383,457	3,180,227
B&M European Value Retail SA.....	461,205	3,275,898
BP PLC, Sponsored ADR.....	528,820	19,724,986
BP PLC.....	165,519	1,026,954
BT Group PLC.....	2,677,069	4,194,927
Burberry Group PLC.....	192,103	5,483,625
Centrica PLC.....	3,492,389	6,189,038
Compass Group PLC.....	89,453	2,327,355
# Diageo PLC, Sponsored ADR.....	100,847	17,743,021
Diageo PLC.....	80,730	3,523,240
*†† Evraz PLC.....	188,057	0
Experian PLC.....	211,338	8,167,276
Glencore PLC.....	1,426,588	8,675,700
GSK PLC.....	1,144,717	20,377,277
Howden Joinery Group PLC.....	331,968	3,143,390
Imperial Brands PLC.....	492,449	11,634,323
Intertek Group PLC.....	77,727	4,354,145
JD Sports Fashion PLC.....	1,214,917	2,460,975
Man Group PLC.....	152,324	466,963
Next PLC.....	63,730	5,763,791
RELX PLC, Sponsored ADR.....	334,644	11,264,117
RELX PLC.....	74,172	2,494,792
Rentokil Initial PLC.....	648,174	5,285,314
Rightmove PLC.....	343,382	2,515,956
Rio Tinto PLC.....	94,176	6,224,819
Rio Tinto PLC, Sponsored ADR.....	192,785	12,829,842
Spirax-Sarco Engineering PLC.....	1,790	255,647
SSE PLC.....	1,333	28,824
# Unilever PLC, Sponsored ADR.....	520,618	27,972,805
Unilever PLC.....	110,930	5,966,492
TOTAL UNITED KINGDOM.....		<u>226,851,868</u>
UNITED STATES — (0.2%)		
Ferguson PLC.....	19,311	3,105,636
TOTAL COMMON STOCKS.....		<u>1,642,033,795</u>
PREFERRED STOCKS — (0.6%)		
GERMANY — (0.6%)		
Ω Dr Ing hc F Porsche AG, 0.907%.....	9,979	1,220,259
# Sartorius AG, 0.385%.....	6,967	2,874,440
Volkswagen AG, 23.026%.....	41,353	5,478,262
TOTAL GERMANY.....		<u>9,572,961</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,335,926,815).....		<u>1,651,606,756</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (4.8%)		
@§ The DFA Short Term Investment Fund.....	7,247,362	\$ 83,830,237
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,419,752,058)^.....		<u>\$1,735,436,993</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 27,553,219	\$ 92,006,267	—	\$ 119,559,486
Austria.....	—	2,986,702	—	2,986,702
Belgium.....	—	7,511,185	—	7,511,185
Canada.....	176,168,630	—	—	176,168,630
China.....	—	27,661	—	27,661
Denmark.....	—	55,161,650	—	55,161,650
Finland.....	—	17,089,800	—	17,089,800
France.....	3,350,652	172,869,823	—	176,220,475
Germany.....	—	102,977,483	—	102,977,483
Hong Kong.....	—	33,200,093	—	33,200,093
Ireland.....	11,409,255	—	—	11,409,255
Israel.....	576,858	7,908,926	—	8,485,784
Italy.....	5,844,875	26,537,929	—	32,382,804
Japan.....	—	347,378,701	—	347,378,701
Netherlands.....	45,097,293	21,155,766	—	66,253,059
New Zealand.....	—	5,837,154	—	5,837,154
Norway.....	—	12,372,191	—	12,372,191
Portugal.....	—	2,441,806	—	2,441,806
Singapore.....	—	18,878,370	—	18,878,370
Spain.....	1,464,476	34,536,740	—	36,001,216
Sweden.....	—	42,360,739	—	42,360,739
Switzerland.....	—	137,372,047	—	137,372,047
United Kingdom.....	89,534,771	137,317,097	—	226,851,868
United States.....	—	3,105,636	—	3,105,636
Preferred Stocks				
Germany.....	—	9,572,961	—	9,572,961
Securities Lending Collateral.....	—	83,830,237	—	83,830,237
TOTAL.....	<u>\$361,000,029</u>	<u>\$1,374,436,964</u>	<u>—</u>	<u>\$1,735,436,993</u>

VA EQUITY ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(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.....	972,011	\$ 33,806,543
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	862,983	27,011,375
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	1,052,456	15,934,186
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	657,387	15,271,101
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	447,166	10,208,804
Investment in VA Short-Term Fixed Portfolio of DFA Investment Dimensions Group, Inc.....	258,020	8,452,744
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	410,068	4,892,110
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	259,915	3,680,396
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	51,809	1,976,490
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	188,468	<u>706,755</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$92,747,406)^.....		<u><u>\$121,940,504</u></u>

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is located in this report (See Security Valuation Note).

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$121,940,504	—	—	\$121,940,504
TOTAL	\$121,940,504	—	—	\$121,940,504

DFA MN MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
Lakeville Independent			South St. Paul Special		
School District No. 194			School District No. 6		
(GO) (SD CRED PROG)			(GO) (SD CRED PROG)		
Series C			Series A		
5.000%, 02/01/26	500	\$523,888	5.000%, 02/01/24	350	\$ 352,998
Metropolitan Council (GO)			St. Clair Independent		
Series B			School District No. 75		
5.000%, 12/01/23	890	895,040	(GO) (SD CRED PROG)		
Metropolitan Council (GO)			Series A		
Series C			4.000%, 02/01/25	360	363,511
5.000%, 12/01/26	200	213,531	St. Louis Park Independent		
Minneapolis Special School			School District No. 283		
District No. 1 (GO)			(GO) (SD CRED PROG)		
5.000%, 02/01/25	150	154,123	Series B		
Minnesota Higher Education			5.000%, 02/01/24	280	282,371
Facilities Authority (RB)			State of Minnesota (GO)		
Series 8-G			Series		
5.000%, 12/01/25	200	208,027	5.000%, 10/01/25	150	156,251
Minnesota Municipal Power			State of Minnesota (GO)		
Agency (RB) Series A			Series A		
4.000%, 10/01/23	150	150,170	5.000%, 10/01/23	615	616,687
Minnesota State Colleges &			5.000%, 08/01/24	190	193,421
Universities Foundation			5.000%, 09/01/24	530	540,375
(RB) Series A			5.000%, 10/01/24	225	229,763
5.000%, 10/01/24	300	305,867	5.000%, 08/01/25	770	792,003
Moorhead Independent			State of Minnesota (GO)		
School District No. 152			Series B		
(GO) (SD CRED PROG)			5.000%, 08/01/23	1,060	1,060,000
Series A			5.000%, 08/01/24	200	203,601
4.000%, 02/01/24	670	672,231	4.000%, 08/01/26	200	206,400
Morris Area Schools			5.000%, 10/01/26	65	69,225
Independent School			State of Minnesota (GO)		
District No. 2769 (GO)			Series D		
(SD CRED PROG)			5.000%, 08/01/23	785	785,000
Series A			5.000%, 08/01/24	275	279,952
4.000%, 02/01/24	300	300,852	5.000%, 10/01/24	200	204,234
North St.			5.000%, 08/01/25	305	316,667
Paul-Maplewood-Oakdale			State of Minnesota (GO)		
Independent School			Series		
District No. 622 (GO) (SD			D-UNREFUND_WWW		
CRED PROG) Series A			5.000%, 08/01/24	215	218,871
3.000%, 02/01/24	255	254,590	University of Minnesota		
Rosemount-Apple			(RB) Series B		
Valley-Eagan			5.000%, 10/01/25	790	820,565
Independent School			4.000%, 01/01/30	300	300,596
District No. 196 (GO) (SD			Western Minnesota		
CRED PROG) Series A			Municipal Power Agency		
5.000%, 02/01/24	500	504,160	(RB) Series		
5.000%, 02/01/25	505	518,433	5.000%, 01/01/40		
Sartell-St. Stephen			(Pre-refunded @		
Independent School			\$100, 1/1/24).....	655	659,536
District No. 748 (GO) (SD			Western Minnesota		
CRED PROG) Series A			Municipal Power Agency		
5.000%, 02/01/24	40	40,317	(RB) Series A		
			5.000%, 01/01/25	210	215,010

DFA MN MUNICIPAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
□ 5.000%, 01/01/33 (Pre-refunded @ \$100, 1/1/24).....	25	\$ 25,173	Windom Independent School District No. 177 (GO) (SD CRED PROG) Series A 5.000%, 02/01/25	1,050	\$ 1,078,086
□ 5.000%, 01/01/34 (Pre-refunded @ \$100, 1/1/24).....	735	740,089	TOTAL MUNICIPAL BONDS (Cost \$28,195,596).....		<u>27,764,800</u>
White Bear Lake Independent School District No. 624 (GO) (SD CRED PROG) Series A 4.000%, 02/01/26	200	204,439	TOTAL INVESTMENTS — (100.0%) (Cost \$28,195,596)^.....		<u>\$27,764,800</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$27,764,800	—	\$27,764,800
TOTAL.....	—	\$27,764,800	—	\$27,764,800

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)				CALIFORNIA — (Continued)	
CALIFORNIA — (100.0%)				California State Public	
Alameda County Joint				Works Board (RB) Series	
Powers Authority (RB)				A	
Series A				5.000%, 02/01/25	1,500
5.000%, 12/01/30	1,585	\$1,596,539		5.000%, 08/01/27	2,000
Albany Unified School				5.000%, 02/01/28	860
District (GO)				5.000%, 09/01/28	2,075
5.000%, 08/01/25	255	264,956		California State Public	
Alhambra Unified School				Works Board (RB) Series	
District (GO) Series B				B	
5.000%, 08/01/23	100	100,000		5.000%, 12/01/23	1,000
Antelope Valley Community				California State Public	
College District (GO)				Works Board (RB) Series	
Series A				C	
□ 5.000%, 08/01/27				5.000%, 11/01/28	1,000
(Pre-refunded @				California State Public	
\$100, 8/1/24).....	2,295	2,338,367		Works Board (RB) Series	
Berkeley Unified School				D	
District (GO) Series E				5.000%, 11/01/26	1,125
5.000%, 08/01/27	695	756,315		5.000%, 05/01/28	1,000
Berryessa Union School				California State University	
District (GO) Series B				(RB) Series	
5.000%, 08/01/23	100	100,000		□ 5.000%, 11/01/31	
Burbank Unified School				(Pre-refunded @	
District (GO)				\$100, 11/1/24).....	760
5.000%, 08/01/24	565	575,453		California State University	
Cajon Valley Union School				(RB) Series A	
District (GO)				5.000%, 11/01/23	375
5.000%, 08/01/24	350	356,406		5.000%, 11/01/24	1,005
California Health Facilities				3.250%, 11/01/28	2,510
Financing Authority (RB)				3.375%, 11/01/29	3,500
5.000%, 02/01/34	1,000	1,062,297		California Statewide	
California Health Facilities				Communities	
Financing Authority (RB)				Development Authority	
Series A				(RB) Series A	
5.000%, 11/15/26	700	745,271		5.000%, 03/01/27	625
□ 5.000%, 08/15/52				Carlsbad Unified School	
(Pre-refunded @				District (GO)	
\$100, 8/15/23).....	1,000	1,000,629		5.000%, 08/01/26	310
California Infrastructure &				Carlsbad Unified School	
Economic Development				District (COP)	
Bank (RB) (AMBAC)				4.000%, 10/01/27	100
Series A				4.000%, 10/01/28	100
□ 5.000%, 07/01/36				4.000%, 10/01/29	55
(Pre-refunded @				Chabot-Las Positas	
\$100, 1/1/28).....	115	126,730		Community College	
California Municipal Finance				District (GO)	
Authority (RB) Series A				4.000%, 08/01/34	1,000
5.000%, 02/01/30	200	215,989		Chino Valley Unified School	
				District (GO) Series C	
				4.000%, 08/01/27	350

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Chula Vista Elementary School District (GO)			Conejo Valley Unified School District (GO)		
5.000%, 08/01/24	805	\$ 819,575	Series B		
City & County of San Francisco (COP)			4.000%, 08/01/27	525	\$ 547,273
5.000%, 04/01/25	410	422,621	Contra Costa Transportation Authority Sales Tax		
City & County of San Francisco (GO) Series A			Revenue (RB) Series A		
5.000%, 06/15/24	800	813,820	5.000%, 03/01/24	2,800	2,830,991
City of Grover Beach (GO)			5.000%, 03/01/32	605	626,282
5.000%, 09/01/26	345	365,180	County of Los Angeles (RN)		
City of Grover Beach (GO)			5.000%, 06/28/24	5,650	5,741,625
Series B			County of Riverside (RN)		
5.000%, 09/01/27	445	481,217	5.000%, 06/28/24	2,100	2,133,299
City of Long Beach Airport System Revenue (RB)			County of Riverside CA		
(AGM) Series A			(RN) Series A		
5.000%, 06/01/29	200	226,144	3.700%, 10/19/23	380	380,376
City of Los Angeles (RN)			County of Santa Clara (GO)		
5.000%, 06/27/24	9,000	9,145,925	Series C		
City of Los Angeles			5.000%, 08/01/26	1,160	1,236,393
Department of Airports			County of Santa Cruz (RN)		
(RB) Series I			5.000%, 07/05/24	3,500	3,561,871
5.000%, 05/15/25	780	807,322	Culver City Unified School District (GO) Series C		
City of Pacifica (COP)			8.000%, 08/01/23	460	460,000
5.000%, 01/01/24	250	251,793	Davis Joint Unified School District (COP) (AGM)		
City of Pittsburg Water			4.000%, 08/01/27	1,625	1,657,888
Revenue (RB) Series A			Desert Community College District (GO)		
5.000%, 08/01/24	275	279,681	5.000%, 08/01/28	2,000	2,179,509
City of Rancho Cordova			Dublin Unified School District (GO) Series A-2		
(ST)			5.000%, 08/01/24	990	1,008,316
5.000%, 09/01/26	205	215,386	East Bay Municipal Utility District Wastewater		
City of Riverside Sewer			System Revenue (RB)		
Revenue (RB) Series A			Series B		
5.000%, 08/01/37	1,000	1,093,077	5.000%, 06/01/27	100	108,616
City of San Francisco			5.000%, 06/01/28	125	139,042
Public Utilities			East Bay Regional Park District (GO) Series A-1		
Commission Water			5.000%, 09/01/23	1,490	1,492,292
Revenue (RB) Series A			East Side Union High School District (GO)		
4.000%, 11/01/30	2,625	2,731,992	5.000%, 08/01/27	265	288,484
5.000%, 11/01/35	620	661,954	5.000%, 08/01/28	300	334,277
City of San Francisco			East Side Union High School District (GO)		
Public Utilities			Series B		
Commission Water			5.000%, 08/01/33	975	1,017,641
Revenue (RB) Series D			El Monte Union High School District (GO)		
5.000%, 11/01/25	280	292,685	5.000%, 06/01/24	270	274,109
5.000%, 11/01/26	195	208,560			
City of San Mateo (ST)					
(BAM)					
5.000%, 09/01/29	400	438,124			
Coast Community College District (GO) Series A					
5.000%, 08/01/23	1,515	1,515,000			

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Elsinore Valley Municipal			Kern High School District		
Water District Financing			(GO) Series E		
Authority (RB) Series A			4.000%, 08/01/24	200	\$ 201,477
5.000%, 07/01/24	400	\$ 406,195	La Quinta Redevelopment		
Emery Unified School			Successor Agency (TAN)		
District (GO)			Series A		
5.000%, 08/01/27	600	650,798	□ 5.000%, 09/01/30		
Fairfield-Suisun Unified			(Pre-refunded @		
School District (GO)			\$100, 9/1/23).....	1,000	1,001,366
5.000%, 08/01/26	695	737,473	Livermore-Amador Valley		
Foothill-De Anza			Water Management		
Community College			Agency (RB)		
District (GO)			4.000%, 08/01/24	750	755,996
□ 5.000%, 08/01/26			4.000%, 08/01/25	390	397,186
(Pre-refunded @			Lodi Unified School District		
\$100, 8/1/23).....	550	560,393	(GO)		
Fremont Unified School			5.000%, 08/01/27	600	651,746
District/Alameda County			5.000%, 08/01/28	500	554,898
(GO) Series E			Long Beach Community		
5.000%, 08/01/27	1,675	1,820,120	College District (GO)		
Fremont Union High School			Series D		
District (GO) Series A			4.000%, 08/01/24	500	504,046
2.000%, 08/01/23	770	770,000	4.000%, 08/01/25	530	539,868
Fresno Unified School			Los Angeles Community		
District (GO)			College District (GO)		
□ 5.000%, 08/01/44			Series A		
(Pre-refunded @			□ 5.000%, 08/01/30		
\$100, 8/1/24).....	2,000	2,038,979	(Pre-refunded @		
Fresno Unified School			\$100, 8/1/24).....	1,220	1,243,053
District (GO) Series A			Los Angeles Community		
4.000%, 08/01/28	1,000	1,055,580	College District (GO)		
Gilroy School Facilities			Series C-1		
Financing Authority (RB)			5.000%, 08/01/24	1,110	1,131,414
Series A			Los Angeles County		
□ 4.000%, 08/01/47			Metropolitan		
(Pre-refunded @			Transportation Authority		
\$100, 8/1/23).....	615	615,000	Sales Tax Revenue (RB)		
Golden State Tobacco			5.000%, 07/01/24	400	406,993
Securitization Corp. (RB)			Los Angeles County		
(ST APPROP) Series A			Metropolitan		
□ 5.000%, 06/01/45			Transportation Authority		
(Pre-refunded @			Sales Tax Revenue (RB)		
\$100, 6/1/25).....	5,025	5,214,014	Series A		
Hayward Area Recreation &			5.000%, 07/01/24	645	656,276
Park District (GO) Series			5.000%, 07/01/25	970	1,007,397
5.000%, 08/01/24	315	320,921	5.000%, 07/01/27	815	886,072
Indio Finance Authority (RB)			Los Angeles County Public		
(BAM) Series A			Works Financing		
5.000%, 11/01/28	265	288,991	Authority (RB) Series F		
Inglewood Unified School			5.000%, 12/01/24	270	276,916
District (GO) (AGM)			5.000%, 12/01/25	240	251,340
Series A			Los Angeles County Public		
4.000%, 08/01/24	555	558,514	Works Financing		
			Authority (RB) Series G		
			5.000%, 12/01/28	625	700,501

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles Department of Water & Power (RB)			Metropolitan Water District of Southern California (RB) Series A		
Series A			5.000%, 10/01/28	1,000	\$1,121,386
5.000%, 07/01/27	1,840	\$2,003,318	Metropolitan Water District of Southern California (RB) Series B		
5.000%, 07/01/31	1,275	1,404,573	3.000%, 07/01/28	2,205	2,239,538
Los Angeles Department of Water & Power (RB)			Millbrae Public Financing Authority (RB)		
Series B			5.000%, 12/01/25	390	406,366
5.000%, 07/01/24	1,000	1,017,391	5.000%, 12/01/26	265	281,973
5.000%, 07/01/26	550	584,865	5.000%, 12/01/27	385	418,495
5.000%, 07/01/29	350	376,957	Modesto Irrigation District (RB) Series B		
5.000%, 07/01/30	2,750	2,802,567	5.000%, 10/01/24	650	663,610
Los Angeles Department of Water & Power (RB)			Montebello Unified School District (GO) Series		
Series C			5.000%, 08/01/23	130	130,000
5.000%, 07/01/26	345	366,870	Montebello Unified School District (GO) (BAM)		
5.000%, 07/01/28	515	573,481	Series A		
Los Angeles Department of Water & Power (RB)			5.000%, 08/01/28	680	749,971
Series D			Morongo Unified School District (GO) Series A		
5.000%, 07/01/27	1,000	1,088,760	5.000%, 08/01/25	20	20,781
Los Angeles Department of Water & Power Water System Revenue (RB)			5.000%, 08/01/26	280	297,111
Series A			5.000%, 08/01/27	130	141,006
5.000%, 07/01/24	450	457,826	Mount Diablo Unified School District (GO)		
5.000%, 07/01/25	50	51,918	Series B		
5.000%, 07/01/26	1,015	1,069,141	5.000%, 08/01/27	250	271,759
5.000%, 07/01/33	1,405	1,476,825	Mount Diablo Unified School District (GO)		
Los Angeles Unified School District (GO) Series A			Series G		
5.000%, 07/01/24	455	463,161	3.000%, 08/01/24	130	129,672
5.000%, 07/01/25	1,120	1,164,242	Municipal Improvement Corp. of Los Angeles (RB) Series A		
5.000%, 07/01/26	870	925,653	5.000%, 11/01/23	770	773,281
Los Angeles Unified School District (GO) Series B-1			5.000%, 11/01/24	505	516,694
5.000%, 07/01/27	300	326,861	Murrieta Valley Unified School District (GO) (AGM)		
Los Angeles Unified School District (GO) Series C			5.000%, 09/01/24	265	270,273
5.000%, 07/01/27	2,615	2,679,393	New Haven Unified School District (GO)		
4.000%, 07/01/31	2,500	2,518,366	5.000%, 08/01/26	225	239,216
Los Angeles Unified School District (COP) (BAM)			Norman Y Mineta San Jose International Airport SJC (RB) Series C		
Series A			5.000%, 03/01/30	750	758,695
5.000%, 10/01/27	1,050	1,137,400	North Lake Tahoe Public Financing Authority (RB)		
Los Rios Community College District (GO)			5.000%, 12/01/27	150	163,114
5.000%, 08/01/28	660	732,792			
Marin Community College District (GO)					
□ 3.500%, 08/01/38 (Pre-refunded @ \$100, 8/1/25).....	1,750	1,770,164			

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 12/01/28	175	\$ 193,839	Pleasanton Unified School		
Northern California			District (GO)		
Transmission Agency			5.000%, 08/01/24	560	\$ 570,803
(RB) Series A			Pomona Unified School		
5.000%, 05/01/24	280	283,501	District (GO)		
Northern Humboldt Union			5.000%, 08/01/29	350	395,724
High School District (GO)			Redondo Beach Unified		
4.000%, 08/01/25	120	122,118	School District (GO)		
Oakdale Joint Unified			(AGM) Series A		
School District (GO)			5.000%, 08/01/23	255	255,000
4.000%, 08/01/23	400	400,000	Reed Union School District		
Oakland Unified School			(GO)		
District/Alameda County			4.000%, 08/01/26	250	258,801
(GO) (AGM)			Rialto Unified School		
5.000%, 08/01/25	1,075	1,112,951	District (GO)		
Oakland Unified School			5.000%, 08/01/24	260	264,887
District/Alameda County			Rio Elementary School		
(GO)			District Community		
5.000%, 08/01/28	320	339,250	Facilities District (ST)		
Oakland Unified School			□ 5.000%, 09/01/28		
District/Alameda County			(Pre-refunded @		
(GO) Series			\$100, 9/1/24).....	1,000	1,020,005
5.000%, 08/01/28	1,000	1,038,486	Ross Valley Public		
Oakland Unified School			Financing Authority (RB)		
District/Alameda County			5.000%, 01/01/25	410	419,839
(GO) Series A			Sacramento City Unified		
5.000%, 08/01/25	200	206,864	School District (GO)		
Orange County Sanitation			(AGM)		
District (RB) Series A			4.000%, 07/01/28	615	642,218
5.000%, 02/01/33	860	909,147	Sacramento City Unified		
Pacific Grove Unified			School District (GO)		
School District (GO)			(BAM)		
3.000%, 08/01/26	210	210,011	5.000%, 07/01/28	500	554,582
Palm Springs Financing			Sacramento Municipal		
Authority (RB)			Utility District (RB) Series		
5.000%, 11/01/25	275	286,057	J		
Palomar Community			5.000%, 08/15/28	750	837,905
College District (GO)			San Diego Association of		
□ 5.000%, 05/01/31			Governments (RB) Series		
(Pre-refunded @			A		
\$100, 5/1/25).....	580	600,736	5.000%, 11/15/25	570	583,280
Pasadena Unified School			San Diego Community		
District (GO)			College District (GO)		
5.000%, 08/01/26	560	594,223	5.000%, 08/01/23	500	500,000
Pasadena Unified School			5.000%, 08/01/26	1,725	1,835,528
District (GO) Series B			San Diego County Regional		
5.000%, 08/01/26	1,015	1,077,029	Transportation		
Peralta Community College			Commission (RB) Series		
District (GO) Series A			A		
5.000%, 08/01/25	700	710,876	□ 5.000%, 04/01/44		
5.000%, 08/01/29	1,930	1,959,048	(Pre-refunded @		
Placentia-Yorba Linda			\$100, 4/1/24).....	675	683,573
Unified School District			San Diego County Water		
(GO)			Authority (RB)		
5.000%, 08/01/23	205	205,000	5.000%, 05/01/24	1,640	1,663,427

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Diego County Water Authority (RB) Series A			San Joaquin Hills Transportation Corridor		
5.000%, 05/01/26	170	\$ 180,053	Agency (RB) Series A		
5.000%, 05/01/27	115	124,742	α 5.000%, 01/15/50		
San Diego Unified School District (RN) Series A			(Pre-refunded @		
5.000%, 06/28/24	910	924,756	\$100, 1/15/25).....	3,000	\$3,086,891
San Diego Unified School District (GO) (AGM) Series F-1			San Jose Evergreen Community College		
5.250%, 07/01/27	475	519,768	District (GO) Series C		
San Diego Unified School District (GO) Series M-2			5.000%, 09/01/24	390	398,471
5.000%, 07/01/24	1,510	1,535,850	San Luis Obispo County Community College		
San Diego Unified School District (GO) Series R-5			District (GO) Series C		
5.000%, 07/01/26	240	254,798	4.000%, 08/01/23	2,000	2,000,000
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series B			San Luis Obispo County Financing Authority (RB) Series A		
5.000%, 05/01/28	530	586,882	5.000%, 11/15/24	250	256,016
San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series B			5.000%, 11/15/25	560	584,996
5.000%, 10/01/29	2,000	2,276,947	San Mateo County Community College		
San Francisco Community College District (GO)			District (GO)		
5.000%, 06/15/24	1,360	1,379,972	α 5.000%, 09/01/29		
San Francisco Unified School District (GO)			(Pre-refunded @		
5.000%, 06/15/28	1,850	2,049,893	\$100, 9/1/24).....	1,465	1,496,034
San Francisco Unified School District (GO) Series A			San Mateo County Community College		
5.000%, 06/15/25	710	735,889	District (GO) Series B		
5.000%, 06/15/26	880	931,289	5.000%, 09/01/28	150	167,441
San Francisco Unified School District (GO) Series B			San Mateo Foster City Public Financing Authority (RB) Series B		
4.000%, 06/15/28	1,500	1,584,509	5.000%, 08/01/25	800	832,815
San Francisco Unified School District (GO) Series C			San Mateo Union High School District (GO) Series C		
5.000%, 06/15/28	1,160	1,285,338	4.000%, 09/01/26	320	331,279
San Gabriel Unified School District (GO) Series A			San Rafael City High School District (GO) Series B		
5.000%, 08/01/25	240	249,370	5.000%, 08/01/27	145	157,677
			San Ysidro School District (GO) (AGM) Series B		
			5.000%, 08/01/25	575	595,073
			Santa Ana College Improvement District #1		
			Rancho Santiago Community College		
			District (GO) Series A		
			α 5.000%, 08/01/39		
			(Pre-refunded @		
			\$100, 8/1/24).....	670	682,660

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †
CALIFORNIA — (Continued)		
Santa Clara County		
Financing Authority (RB)		
Series A		
5.000%, 05/01/25	1,015	\$1,050,409
Santa Clara Valley		
Transportation Authority		
(RB) Series A		
5.000%, 04/01/24	1,395	1,412,728
5.000%, 04/01/25	1,000	1,033,092
5.000%, 06/01/26	420	445,488
Santa Monica Community		
College District (GO)		
Series B		
□ 5.000%, 08/01/44		
(Pre-refunded @		
\$100, 8/1/24).....	545	555,730
Santee School District (GO)		
5.000%, 08/01/24	290	295,365
Scotts Valley Unified School		
District (GO) Series B		
4.000%, 08/01/24	150	151,140
5.000%, 08/01/26	250	265,278
Scotts Valley Unified School		
District (GO) Series C		
4.000%, 08/01/25	350	356,517
Silicon Valley Clean Water		
(RB)		
□ 5.000%, 02/01/39		
(Pre-refunded @		
\$100, 2/1/24).....	595	600,449
□ 5.000%, 02/01/44		
(Pre-refunded @		
\$100, 2/1/24).....	1,455	1,468,326
Simi Valley Unified School		
District (GO) Series C		
5.000%, 08/01/24	1,000	1,018,797
Southwestern Community		
College District (GO)		
Series B		
4.000%, 08/01/25	260	264,588
Southwestern Community		
College District (GO)		
Series C		
3.000%, 08/01/23	730	730,000
Southwestern Community		
College District (GO)		
Series D		
□ 5.000%, 08/01/44		
(Pre-refunded @		
\$100, 8/1/25).....	1,045	1,088,278
State Center Community		
College District (GO)		
Series C		
5.000%, 08/01/24	385	392,427

	<u>Face Amount</u> (000)	<u>Value</u> †
CALIFORNIA — (Continued)		
State of California (GO)		
5.000%, 08/01/23	585	\$ 585,000
5.000%, 09/01/23	800	801,158
5.000%, 11/01/23	1,500	1,506,803
4.000%, 03/01/24	3,700	3,719,627
5.000%, 04/01/24	2,900	2,936,447
5.000%, 09/01/24	1,000	1,020,969
5.000%, 10/01/24	1,250	1,278,336
4.000%, 11/01/24	320	323,723
5.000%, 11/01/24	795	813,901
5.000%, 12/01/24	2,145	2,158,447
5.000%, 10/01/25	1,725	1,798,364
5.000%, 11/01/25	1,825	1,831,776
5.000%, 08/01/26	7,085	7,517,978
5.000%, 09/01/26	1,555	1,653,030
4.000%, 11/01/26	1,735	1,797,729
5.000%, 12/01/26	255	272,587
3.500%, 08/01/27	8,905	9,125,921
5.000%, 08/01/27	4,865	5,280,732
5.000%, 11/01/27	245	267,390
5.000%, 04/01/28	1,685	1,857,609
5.000%, 08/01/28	2,815	3,114,352
5.000%, 04/01/33	2,000	2,024,343
State of California (GO)		
Series C		
5.000%, 12/01/27	2,230	2,438,279
State of California (GO)		
(AMBAC)		
5.000%, 02/01/27	665	713,569
State of California		
Department of Water		
Resources (RB) Series		
AS		
5.000%, 12/01/24	815	835,767
State of California		
Department of Water		
Resources (RB) Series		
BB		
5.000%, 12/01/25	35	36,646
Stockton Unified School		
District (GO)		
5.000%, 08/01/26	1,880	1,974,077
Sweetwater Union High		
School District (GO)		
(BAM)		
5.000%, 08/01/26	275	279,572
5.000%, 08/01/28	2,000	2,033,843
Sylvan Union School		
District (GO)		
5.000%, 08/01/26	620	657,889
Sylvan Union School		
District (GO) Series C		
5.000%, 08/01/25	380	394,836

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Tahoe-Truckee Unified School District (GO) Series B 5.000%, 08/01/26	100	\$ 106,259	West Basin Municipal Water District (RB) Series A 5.000%, 08/01/26	450	\$ 477,234
Ukiah Public Financing Authority (RB) 4.000%, 04/01/28	425	439,358	West Contra Costa Unified School District (GO) Series A-1 5.000%, 08/01/23	3,390	3,390,000
Union Elementary School District (GO) Series A □ 5.000%, 09/01/44 (Pre-refunded @ \$100, 9/1/24).....	500	510,270	West Valley-Mission Community College District (GO) Series B 5.000%, 08/01/27	220	239,671
Union Sanitary District Financing Authority (RB) Series A 4.000%, 09/01/23	1,055	1,055,570	Western Placer Unified School District (RN) 6.250%, 06/28/24	750	770,284
University of California (RB) Series AO 5.000%, 05/15/27	3,550	3,684,624	TOTAL MUNICIPAL BONDS (Cost \$278,311,615).....		274,892,580
University of California (RB) Series BN 5.000%, 05/15/24	7,010	7,121,645	TOTAL INVESTMENTS — (100.0%) (Cost \$278,311,615)^.....		274,892,580
Washington Union School District/Monterey County (GO) 5.000%, 08/01/27	135	145,475			

As of July 31, 2023, 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	—	—	\$140,859	\$140,859
Bank of America Corp.....	3.020%	Fixed	CPI	Maturity	USD 9,000,000	12/30/25	—	—	297,448	297,448
Bank of America Corp.....	2.940%	Fixed	CPI	Maturity	USD 5,000,000	10/19/26	—	—	209,847	209,847
Bank of America Corp.....	2.915%	Fixed	CPI	Maturity	USD 5,000,000	12/09/27	—	—	188,865	188,865
Bank of America Corp.....	2.910%	Fixed	CPI	Maturity	USD 4,000,000	01/05/29	—	—	119,814	119,814
Bank of America Corp.....	2.847%	Fixed	CPI	Maturity	USD 5,000,000	12/27/27	—	—	185,470	185,470
Bank of America Corp.....	2.827%	Fixed	CPI	Maturity	USD 4,000,000	01/11/28	—	—	140,012	140,012
Bank of America Corp.....	2.737%	Fixed	CPI	Maturity	USD 10,000,000	08/05/26	—	—	625,453	625,453
Bank of America Corp.....	2.582%	Fixed	CPI	Maturity	USD 4,000,000	06/18/28	—	—	326,466	326,466
Bank of America Corp.....	2.578%	Fixed	CPI	Maturity	USD 5,000,000	07/15/29	—	—	391,659	391,659
Bank of America Corp.....	2.497%	Fixed	CPI	Maturity	USD 10,000,000	06/28/29	—	—	874,932	874,932
Bank of America Corp.....	2.367%	Fixed	CPI	Maturity	USD 6,000,000	07/17/25	—	—	502,006	502,006
Bank of America Corp.....	2.339%	Fixed	CPI	Maturity	USD 8,000,000	07/26/24	—	—	2,486	2,486

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Bank of America Corp.....	2.317%	Fixed	CPI	Maturity	USD 6,000,000	05/09/25	—	—	\$ 559,456	\$ 559,456
Bank of America Corp.....	2.265%	Fixed	CPI	Maturity	USD 7,000,000	02/23/24	—	—	662,786	662,786
Bank of America Corp.....	2.169%	Fixed	CPI	Maturity	USD 6,000,000	07/18/24	—	—	11,816	11,816
Bank of America Corp.....	2.065%	Fixed	CPI	Maturity	USD 9,000,000	12/12/26	—	—	1,004,790	1,004,790
Bank of America Corp.....	2.063%	Fixed	CPI	Maturity	USD 4,000,000	11/08/23	—	—	463,453	463,453
Bank of America Corp.....	1.968%	Fixed	CPI	Maturity	USD 10,000,000	01/11/24	—	—	83,466	83,466
Bank of America Corp.....	1.961%	Fixed	CPI	Maturity	USD 4,000,000	12/17/24	—	—	459,020	459,020
Bank of America Corp.....	1.885%	Fixed	CPI	Maturity	USD 8,000,000	01/22/24	—	—	901,374	901,374
Citibank, N.A.....	4.233%	Fixed	CPI	Maturity	USD 12,000,000	03/09/24	—	—	124,580	124,580
Citibank, N.A.....	3.361%	Fixed	CPI	Maturity	USD 8,000,000	01/20/24	—	—	275,376	275,376
Citibank, N.A.....	3.244%	Fixed	CPI	Maturity	USD 4,000,000	02/15/25	—	—	91,146	91,146
Citibank, N.A.....	2.924%	Fixed	CPI	Maturity	USD 5,000,000	09/14/24	—	—	263,870	263,870
Citibank, N.A.....	2.687%	Fixed	CPI	Maturity	USD 5,000,000	11/21/23	—	—	35,996	35,996
Citibank, N.A.....	2.670%	Fixed	CPI	Maturity	USD 16,000,000	12/14/23	—	—	71,419	71,419
Citibank, N.A.....	2.320%	Fixed	CPI	Maturity	USD 12,000,000	06/01/24	—	—	37,210	37,210
Citibank, N.A.....	1.986%	Fixed	CPI	Maturity	USD 6,000,000	02/20/26	—	—	695,334	695,334
Citibank, N.A.....	1.808%	Fixed	CPI	Maturity	USD 4,000,000	07/01/25	—	—	482,129	482,129
Citibank, N.A.....	1.635%	Fixed	CPI	Maturity	USD 4,000,000	07/27/24	—	—	557,547	557,547
Morgan Stanley and Co. International.....	2.270%	Fixed	CPI	Maturity	USD 11,000,000	01/27/24	—	—	56,758	56,758
Total Appreciation.....								\$10,842,843	\$10,842,843	
Bank of America Corp.....	3.307%	Fixed	CPI	Maturity	USD 7,000,000	05/16/26	—	—	(8,964)	(8,964)
Bank of America Corp.....	3.200%	Fixed	CPI	Maturity	USD 7,000,000	05/12/27	—	—	(9,495)	(9,495)
Bank of America Corp.....	3.175%	Fixed	CPI	Maturity	USD 6,000,000	05/27/27	—	—	(25,422)	(25,422)
Bank of America Corp.....	3.075%	Fixed	CPI	Maturity	USD 12,000,000	02/23/24	—	—	(1,244)	(1,244)
Bank of America Corp.....	2.732%	Fixed	CPI	Maturity	USD 5,000,000	10/20/29	—	—	(8,676)	(8,676)
Intercontinental Exchange, Inc.....	2.964%	Fixed	CPI	Maturity	USD 6,000,000	11/09/26	—	—	(62,751)	(62,751)
Intercontinental Exchange, Inc.....	2.792%	Fixed	CPI	Maturity	USD 5,000,000	10/20/27	—	—	(26,592)	(26,592)
Morgan Stanley and Co. International.....	3.875%	Fixed	CPI	Maturity	USD 4,000,000	05/09/25	—	—	(37,522)	(37,522)
Morgan Stanley and Co. International.....	2.740%	Fixed	CPI	Maturity	USD 5,000,000	03/31/24	—	—	(896)	(896)
Total (Depreciation).....								\$ (181,562)	\$ (181,562)	
Total Appreciation (Depreciation).....								\$10,661,281	\$10,661,281	

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$274,892,580	—	\$274,892,580
Swap Agreements**.....	—	10,661,281	—	10,661,281
TOTAL.....	—	\$285,553,861	—	\$285,553,861

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

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(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			New South Wales Treasury Corp.		
Funding Corp.			2.000%, 03/20/31..... AUD	8,000	\$ 4,504,262
2.630%, 08/03/26	67	\$ 63,324	1.500%, 02/20/32..... AUD	14,820	7,757,905
Federal National Mortgage			2.000%, 03/08/33..... AUD	8,000	4,242,511
Association			1.750%, 03/20/34..... AUD	9,200	4,590,001
2.000%, 08/01/38 TBA..	63,517	56,125,705	Queensland Treasury Corp.		
2.500%, 08/01/38 TBA..	46,925	42,573,439	1.750%, 08/21/31..... AUD	4,000	2,193,479
2.000%, 08/01/53 TBA..	7,281	5,894,481	1.500%, 08/20/32..... AUD	9,700	5,030,606
2.500%, 08/01/53 TBA..	65,133	54,878,369	1.750%, 07/20/34..... AUD	34,000	16,915,383
3.000%, 08/01/53 TBA..	53,694	46,975,958	Rio Tinto Finance PLC		
Government National Mortgage			4.000%, 12/11/29..... GBP	3,500	4,139,554
Association			Rio Tinto Finance USA Ltd.		
3.000%, 08/21/53 TBA..	22,210	19,757,357	5.200%, 11/02/40.....	3,000	3,025,184
3.500%, 08/21/53	21,185	19,463,719	South Australian		
TOTAL AGENCY			Government Financing		
OBLIGATIONS.....		<u>245,732,352</u>	Authority		
BONDS — (85.0%)			1.750%, 05/24/32..... AUD	29,500	15,667,715
AUSTRALIA — (5.8%)			Telstra Corp. Ltd.		
ANZ New Zealand International			1.375%, 03/26/29..... EUR	3,000	2,929,260
Ltd.			Treasury Corp. of Victoria		
0.200%, 09/23/27..... EUR	1,678	1,579,165	1.500%, 09/10/31..... AUD	5,000	2,656,032
0.375%, 09/17/29..... EUR	1,745	1,566,119	4.250%, 12/20/32..... AUD	2,500	1,615,635
APA Infrastructure Ltd.			2.250%, 09/15/33..... AUD	6,000	3,200,079
3.500%, 03/22/30..... GBP	1,400	1,517,937	2.250%, 11/20/34..... AUD	51,000	26,285,352
2.000%, 07/15/30..... EUR	1,367	1,285,966	2.000%, 09/17/35..... AUD	12,900	6,278,221
ASB Bank Ltd.			Western Australian Treasury		
0.500%, 09/24/29..... EUR	2,000	1,778,275	Corp.		
BHP Billiton Finance Ltd.			2.000%, 10/24/34..... AUD	15,500	7,956,836
3.250%, 09/25/24..... GBP	1,200	1,499,960	Westpac Banking Corp.		
1.500%, 04/29/30..... EUR	1,000	946,384	0.875%, 04/17/27..... EUR	5,700	5,606,306
3.125%, 04/29/33..... EUR	3,000	3,073,220	1.125%, 09/05/27..... EUR	2,000	1,974,210
BNZ International Funding			Westpac Securities NZ Ltd.		
Ltd.			0.100%, 07/13/27..... EUR	9,600	9,000,143
0.375%, 09/14/24..... EUR	1,428	1,507,472	TOTAL AUSTRALIA.....		<u>166,853,921</u>
Buckeye Partners LP			AUSTRIA — (0.0%)		
3.950%, 12/01/26.....	87	79,823	JAB Holdings BV		
FMG Resources August 2006 Pty			1.000%, 07/14/31..... EUR	800	687,569
Ltd.			BELGIUM — (0.1%)		
Ω 4.500%, 09/15/27.....	5,800	5,421,840	Anheuser-Busch InBev SA		
Ω 4.375%, 04/01/31.....	2,100	1,805,818	4.000%, 09/24/25..... GBP	2,300	2,856,068
FMG Resources August			CANADA — (5.2%)		
2006 Pty. Ltd.			Alimentation Couche-Tard, Inc.		
Ω 5.875%, 04/15/30.....	2,000	1,918,131	1.875%, 05/06/26..... EUR	700	726,080
Glencore Funding LLC			Ω 3.550%, 07/26/27.....	1,620	1,513,809
#Ω 2.500%, 09/01/30.....	3,310	2,711,724	Bank of Montreal		
#Ω 2.850%, 04/27/31.....	3,000	2,468,654	2.500%, 06/28/24.....	700	680,347
Macquarie Bank Ltd.			1.500%, 12/18/24..... GBP	2,000	2,415,931
1.125%, 12/15/25..... GBP	379	434,409	Bank of Nova Scotia		
Macquarie Group Ltd.			3.400%, 02/11/24.....	1,545	1,524,908
0.950%, 05/21/31..... EUR	1,971	1,690,350			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			CANADA — (Continued)		
2.150%, 08/01/31.....	1,000	\$ 797,409	3.129%, 08/03/32..... EUR	2,000	\$ 2,057,297
# 2.450%, 02/02/32.....	14,891	12,171,688	Toronto-Dominion Bank		
Canada Housing Trust No.			1.952%, 04/08/30..... EUR	13,200	12,730,578
1			TransCanada PipeLines		
Ω 2.900%, 06/15/24..... CAD	19,650	14,611,172	Ltd.		
Canadian Government			5.600%, 03/31/34.....	1,000	980,065
Bond			TOTAL CANADA.....		<u>150,261,994</u>
2.500%, 08/01/24..... CAD	16,000	11,855,398	DENMARK — (0.8%)		
Canadian Imperial Bank of			AP Moller - Maersk AS		
Commerce			1.750%, 03/16/26..... EUR	4,500	4,696,950
3.100%, 04/02/24.....	3,500	3,436,798	Danske Bank AS		
1.625%, 09/25/25..... GBP	5,200	6,097,853	0.625%, 05/26/25..... EUR	1,250	1,293,617
Canadian Natural			Denmark Government Bond		
Resources Ltd.			Δ 0.000%, 11/15/24..... DKK	115,000	16,253,460
6.250%, 03/15/38.....	7,295	7,474,994	DSV Finance BV		
CI Financial Corp.			1.375%, 03/16/30..... EUR	400	381,852
3.200%, 12/17/30.....	7,053	5,422,030	TOTAL DENMARK.....		<u>22,625,879</u>
Enbridge, Inc.			FINLAND — (0.9%)		
4.000%, 10/01/23.....	34	33,884	Nokia Oyj		
3.500%, 06/10/24.....	15	14,696	4.375%, 06/12/27.....	4,350	4,106,499
Fairfax Financial Holdings Ltd.			Nordea Bank Abp		
2.750%, 03/29/28..... EUR	461	462,321	0.500%, 05/14/27..... EUR	11,960	11,729,690
4.850%, 04/17/28.....	1,000	971,820	0.500%, 11/02/28..... EUR	1,000	920,667
4.625%, 04/29/30.....	200	185,838	OP Corporate Bank PLC		
ITC Holdings Corp.			0.100%, 11/16/27..... EUR	8,350	7,848,139
3.650%, 06/15/24.....	2,070	2,032,757	0.625%, 11/12/29..... EUR	2,750	2,424,525
Magna International, Inc.			TOTAL FINLAND.....		<u>27,029,520</u>
4.375%, 03/17/32..... EUR	1,720	1,934,221	FRANCE — (5.3%)		
Methanex Corp.			Action Logement Services		
# 5.250%, 12/15/29.....	7,600	6,957,466	1.375%, 04/13/32..... EUR	3,000	2,800,137
Nutrien Ltd.			Airbus SE		
3.000%, 04/01/25.....	40	38,219	2.375%, 04/07/32..... EUR	1,000	1,005,581
Ontario Teachers' Finance Trust			Banque Federative du Credit		
0.100%, 05/19/28..... EUR	9,000	8,410,881	Mutuel SA		
0.050%, 11/25/30..... EUR	7,325	6,237,297	2.625%, 11/06/29..... EUR	4,500	4,506,759
Ω... 1.850,05/03/32..... EUR	17,000	16,248,452	0.750%, 01/17/30..... EUR	1,200	1,064,967
Province of Alberta Canada			1.250%, 06/03/30..... EUR	1,700	1,538,822
3.600%, 04/11/28..... AUD	2,500	1,582,094	0.625%, 02/21/31..... EUR	9,900	8,414,321
Province of British			1.125%, 01/19/32..... EUR	2,700	2,357,412
Columbia Canada			Banque Stellantis France		
# 6.500%, 01/15/26.....	93	96,144	SACA		
Royal Bank of Canada			Δ 0.000%, 01/22/25..... EUR	3,000	3,103,098
# 0.425%, 01/19/24.....	3,500	3,424,667	BNP Paribas SA		
1.375%, 12/09/24..... GBP	1,100	1,326,786	1.000%, 06/27/24..... EUR	2,000	2,141,070
2.300%, 11/03/31.....	700	567,506	1.500%, 11/17/25..... EUR	1,200	1,256,945
3.875%, 05/04/32.....	8,000	7,332,823	3.375%, 01/23/26..... GBP	12,282	14,782,240
Spectra Energy Partners LP			2.100%, 04/07/32..... EUR	1,500	1,397,179
4.750%, 03/15/24.....	22	21,840	BPCE SA		
Suncor Energy, Inc.			0.010%, 01/14/27..... EUR	3,500	3,362,871
5.950%, 12/01/34.....	1,700	1,704,424	#Ω 3.500%, 10/23/27.....	5,000	4,574,400
6.800%, 05/15/38.....	734	777,884	#Ω 2.700%, 10/01/29.....	6,626	5,733,162
TC PipeLines LP			0.625%, 01/15/30..... EUR	500	446,623
3.900%, 05/25/27.....	2,000	1,899,813			
Thomson Reuters Corp.					
4.300%, 11/23/23.....	60	59,652			
Toronto-Dominion Bank					
3.200%, 03/10/32.....	4,000	3,444,152			

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>
FRANCE — (Continued)			GERMANY — (Continued)		
0.250%, 01/14/31..... EUR	5,300	\$ 4,432,331	BMW Finance NV		
2.375%, 04/26/32..... EUR	1,400	1,351,050	1.500%, 02/06/29..... EUR	2,600	\$ 2,585,981
Caisse des Depots et Consignations			0.875%, 01/14/32..... EUR	3,000	2,702,495
1.125%, 12/16/24..... GBP	1,000	1,205,424	Deutsche Bank AG		
Credit Agricole SA			3.700%, 05/30/24.....	113	110,662
1.375%, 05/03/27..... EUR	2,000	2,013,559	Deutsche Telekom AG		
0.375%, 04/20/28..... EUR	1,200	1,123,166	3.125%, 02/06/34..... GBP	3,000	3,168,975
4.000%, 01/18/33..... EUR	7,500	8,260,370	Deutsche Telekom International Finance BV		
Electricite de France SA			2.250%, 04/13/29..... GBP	1,600	1,736,957
Ω 3.625%, 10/13/25.....	40	38,715	E.ON International Finance BV		
6.250%, 05/30/28..... GBP	1,000	1,292,382	6.375%, 06/07/32..... GBP	2,150	2,882,002
5.875%, 07/18/31..... GBP	3,200	4,008,486	E.ON SE		
6.125%, 06/02/34..... GBP	1,500	1,880,633	1.625%, 05/22/29..... EUR	1,200	1,185,283
La Poste SA			Fresenius Medical Care AG & Co. KGaA		
1.450%, 11/30/28..... EUR	4,700	4,628,748	1.500%, 05/29/30..... EUR	3,000	2,732,083
1.375%, 04/21/32..... EUR	10,500	9,538,091	Fresenius Medical Care U.S. Finance III, Inc.		
MMS USA Holdings, Inc.			Ω 2.375%, 02/16/31.....	8,100	6,202,381
1.750%, 06/13/31..... EUR	2,500	2,356,009	Fresenius SE & Co. KGaA		
Orange SA			2.875%, 05/24/30..... EUR	2,500	2,484,365
8.125%, 11/20/28..... GBP	1,964	2,817,166	HOWOGE		
2.000%, 01/15/29..... EUR	1,200	1,227,301	Wohnungsbaugesellschaft mbH		
3.250%, 01/15/32..... GBP	600	660,502	1.125%, 11/01/33..... EUR	200	159,803
SNCF Reseau			Kreditanstalt fuer Wiederaufbau		
5.250%, 01/31/35..... GBP	10,050	13,093,087	1.375%, 12/09/24..... GBP	12,900	15,648,810
Societe Generale SA			Landeskreditbank Baden-Wuerttemberg		
#Ω 4.750%, 09/14/28.....	1,000	950,326	Foerderbank		
2.125%, 09/27/28..... EUR	2,000	1,982,514	0.375%, 12/09/24..... GBP	5,600	6,692,121
Ω 3.000%, 01/22/30.....	1,400	1,174,893	Mercedes-Benz Finance North America LLC		
4.250%, 11/16/32..... EUR	1,000	1,120,310	Ω 2.625%, 03/10/30.....	170	147,106
TotalEnergies Capital Canada Ltd.			8.500%, 01/18/31.....	187	231,295
2.125%, 09/18/29..... EUR	8,400	8,432,953	Mercedes-Benz Group AG		
TotalEnergies Capital International SA			1.125%, 08/08/34..... EUR	1,900	1,632,831
0.696%, 05/31/28..... EUR	2,300	2,215,638	Mercedes-Benz International Finance BV		
0.750%, 07/12/28..... EUR	4,600	4,429,595	1.625%, 11/11/24..... GBP	2,400	2,927,854
Unibail-Rodamco-Westfield SE			NRW Bank		
1.875%, 01/15/31..... EUR	500	457,952	0.375%, 12/16/24..... GBP	1,200	1,432,400
Vinci SA			Volkswagen Financial Services NV		
3.375%, 10/17/32..... EUR	5,000	5,348,630	1.875%, 12/03/24..... GBP	1,000	1,211,569
WEA Finance LLC			0.875%, 02/20/25..... GBP	3,000	3,549,875
Ω 3.500%, 06/15/29.....	9,550	7,843,172	4.250%, 10/09/25..... GBP	600	737,053
TOTAL FRANCE.....		<u>152,368,590</u>	Volkswagen International Finance NV		
GERMANY — (3.3%)			1.875%, 03/30/27..... EUR	5,400	5,498,951
BASF SE			Volkswagen Leasing GmbH		
1.500%, 03/17/31..... EUR	4,900	4,609,061	0.625%, 07/19/29..... EUR	5,000	4,422,026
3.750%, 06/29/32..... EUR	8,400	9,142,633			
Bayer Capital Corp. BV					
1.500%, 06/26/26..... EUR	3,700	3,810,841			
2.125%, 12/15/29..... EUR	900	886,983			
Bayer U.S. Finance II LLC					
Ω 5.500%, 08/15/25.....	26	25,590			

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>
GERMANY — (Continued)			JAPAN — (Continued)		
ZF North America Capital, Inc.			Mitsubishi UFJ Financial Group, Inc.		
Ω 4.750%, 04/29/25.....	3,010	\$ 2,926,774	3.195%, 07/18/29.....	4,053	\$ 3,590,990
Ω 7.125%, 04/14/30.....	3,908	<u>4,025,561</u>	2.559%, 02/25/30.....	5,000	4,229,947
TOTAL GERMANY.....		<u>95,510,321</u>	3.556%, 06/15/32..... EUR	4,069	4,321,541
			3.751%, 07/18/39.....	3,155	2,660,160
HONG KONG — (0.6%)			Mizuho Financial Group, Inc.		
Prudential Funding Asia PLC			0.402%, 09/06/29..... EUR	12,784	11,301,034
3.125%, 04/14/30.....	100	88,610	0.797%, 04/15/30..... EUR	923	822,902
3.625%, 03/24/32.....	19,800	<u>17,629,559</u>	0.693%, 10/07/30..... EUR	1,620	1,417,739
TOTAL HONG KONG.....		<u>17,718,169</u>	2.096%, 04/08/32..... EUR	2,850	2,670,014
			Nissan Motor Acceptance Co. LLC		
ITALY — (1.4%)			Ω 2.450%, 09/15/28.....	800	656,029
Eni SpA			Nissan Motor Co. Ltd.		
1.500%, 01/17/27..... EUR	1,000	1,019,393	#Ω 4.810%, 09/17/30.....	6,300	5,687,434
1.125%, 09/19/28..... EUR	1,700	1,641,140	Nomura Holdings, Inc.		
3.625%, 01/29/29..... EUR	312	339,636	3.103%, 01/16/30.....	10,168	8,658,112
0.625%, 01/23/30..... EUR	1,000	892,443	NTT Finance Corp.		
Intesa Sanpaolo SpA			0.342%, 03/03/30..... EUR	3,000	2,695,014
Ω 3.875%, 07/14/27.....	1,500	1,359,331	Sumitomo Mitsui Financial Group, Inc.		
1.750%, 07/04/29..... EUR	3,800	3,635,934	# 3.944%, 07/19/28.....	700	655,979
Ω 4.000%, 09/23/29.....	2,000	1,751,632	3.040%, 07/16/29.....	9,750	8,548,883
2.500%, 01/15/30..... GBP	3,850	3,908,248	0.632%, 10/23/29..... EUR	2,000	1,794,530
1.350%, 02/24/31..... EUR	1,400	1,189,765	2.750%, 01/15/30.....	790	679,404
5.625%, 03/08/33..... EUR	500	561,304	2.130%, 07/08/30.....	4,000	3,248,296
Italy Buoni Poliennali Del Tesoro			# 2.222%, 09/17/31.....	6,000	4,766,529
5.000%, 08/01/34..... EUR	4,000	4,735,610	Toyota Motor Finance		
4.000%, 02/01/37..... EUR	6,000	6,458,465	Netherlands BV		
Snam SpA			0.750%, 12/19/25..... GBP	2,000	<u>2,286,929</u>
0.625%, 06/30/31..... EUR	7,000	5,968,607	TOTAL JAPAN.....		<u>118,523,756</u>
UniCredit SpA					
1.625%, 01/18/32..... EUR	7,400	<u>6,546,242</u>	LUXEMBOURG — (0.3%)		
TOTAL ITALY.....		<u>40,007,750</u>	Prologis International Funding II SA		
			2.375%, 11/14/30..... EUR	4,550	4,307,778
JAPAN — (4.1%)			3.125%, 06/01/31..... EUR	2,300	2,288,737
7-Eleven, Inc.			1.625%, 06/17/32..... EUR	3,000	<u>2,571,168</u>
Ω 1.800%, 02/10/31.....	209	165,037	TOTAL LUXEMBOURG.....		<u>9,167,683</u>
Ω 2.500%, 02/10/41.....	4,000	2,642,176			
Aircastle Ltd.			NETHERLANDS — (3.0%)		
4.250%, 06/15/26.....	3,500	3,325,429	BNG Bank NV		
Ω 2.850%, 01/26/28.....	1,500	1,299,751	1.625%, 08/26/25..... GBP	1,661	1,963,393
American Honda Finance Corp.			3.300%, 04/26/29..... AUD	5,000	3,111,247
0.300%, 07/07/28..... EUR	333	311,760	1.600%, 11/27/30..... AUD	3,000	1,592,775
Development Bank of Japan, Inc.			Cooperatieve Rabobank UA		
4.500%, 06/06/25..... GBP	9,550	11,957,386	Ω 2.625%, 07/22/24.....	5,600	5,429,810
Japan Finance Organization for Municipalities			Heineken NV		
0.100%, 09/03/31..... EUR	8,500	7,055,203	4.125%, 03/23/35..... EUR	1,500	1,676,859
Japan Government Twenty Year Bond			ING Groep NV		
1.200%, 09/20/35..... JPY	550,000	4,048,114	3.000%, 02/18/26..... GBP	2,200	2,618,045
0.400%, 03/20/36..... JPY	330,000	2,203,240	1.375%, 01/11/28..... EUR	3,100	3,076,795
0.600%, 09/20/37..... JPY	2,200,000	14,824,194	4.050%, 04/09/29.....	300	280,587
			Koninklijke KPN NV		
			5.750%, 09/17/29..... GBP	1,500	1,889,061

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>
NETHERLANDS — (Continued)			SPAIN — (Continued)		
Koninklijke Philips NV			3.875%, 10/15/29..... GBP	1,478	\$ 1,718,462
1.375%, 05/02/28..... EUR	2,000	\$ 1,973,203	Telefonica Emisiones SA		
Nederlandse Waterschapsbank			5.445%, 10/08/29..... GBP	650	813,479
NV			7.045%, 06/20/36.....	4,530	4,948,589
2.000%, 12/16/24..... GBP	11,700	14,270,285	4.665%, 03/06/38.....	956	812,129
4.500%, 06/18/25..... GBP	13,000	16,304,543	Telefonica Europe BV		
3.300%, 05/02/29..... AUD	4,500	2,798,906	8.250%, 09/15/30.....	500	576,758
Shell International Finance BV			TOTAL SPAIN.....		<u>25,418,585</u>
1.625%, 01/20/27..... EUR	1,408	1,442,746	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.3%)		
1.250%, 05/12/28..... EUR	5,600	5,513,688	Asian Development Bank		
0.750%, 08/15/28..... EUR	2,000	1,911,952	2.350%, 06/21/27..... JPY	1,780,000	13,602,614
0.500%, 11/08/31..... EUR	4,845	4,142,145	4.800%, 01/17/33..... AUD	5,000	3,323,863
1.875%, 04/07/32..... EUR	5,000	4,766,466	Eurofima Europaeische		
TenneT Holding BV			Gesellschaft fuer die		
2.375%, 05/17/33..... EUR	11,650	<u>11,642,033</u>	Finanzierung von		
TOTAL NETHERLANDS.....		<u>86,404,539</u>	Eisenbahnmaterial		
NEW ZEALAND — (0.6%)			3.350%, 05/21/29..... AUD	8,000	4,945,903
ANZ New Zealand			European Investment Bank		
International Ltd.			2.150%, 01/18/27..... JPY	1,009,600	7,588,137
Ω 3.400%, 03/19/24.....	2,000	1,968,644	Inter-American		
Bank of New Zealand			Development Bank		
Ω 3.500%, 02/20/24.....	1,750	1,726,875	1.375%, 12/15/24..... GBP	20,634	25,004,496
New Zealand Government			International Finance Corp.		
Bond			2.875%, 12/18/24..... GBP	4,300	5,315,226
0.500%, 05/15/24..... NZD	22,800	<u>13,604,187</u>	1.250%, 02/06/31..... AUD	3,000	1,560,828
TOTAL NEW ZEALAND.....		<u>17,299,706</u>	1.500%, 04/15/35..... AUD	10,100	<u>4,628,792</u>
NORWAY — (0.6%)			TOTAL SUPRANATIONAL		
Equinor ASA			ORGANIZATION		
2.650%, 01/15/24.....	81	80,101	OBLIGATIONS.....		<u>65,969,859</u>
6.875%, 03/11/31..... GBP	7,814	11,009,141	SWEDEN — (0.9%)		
Kommunalbanken AS			Investor AB		
1.000%, 12/12/24..... GBP	4,760	5,732,017	2.750%, 06/10/32..... EUR	3,909	3,972,438
3.400%, 07/24/28..... AUD	1,000	<u>632,813</u>	Skandinaviska Enskilda Banken		
TOTAL NORWAY.....		<u>17,454,072</u>	AB		
SPAIN — (0.9%)			3.250%, 11/24/25..... EUR	3,000	3,242,183
Autonomous Community of			4.000%, 11/09/26..... EUR	2,500	2,734,507
Madrid Spain			Swedbank AB		
1.723%, 04/30/32..... EUR	6,000	5,656,248	3.750%, 11/14/25..... EUR	4,700	5,121,980
Banco Bilbao Vizcaya			0.200%, 01/12/28..... EUR	2,000	1,849,953
Argentaria SA			Volvo Treasury AB		
1.750%, 11/26/25..... EUR	3,500	3,653,699	4.750%, 06/15/26..... GBP	6,200	<u>7,740,820</u>
Banco Santander SA			TOTAL SWEDEN.....		<u>24,661,881</u>
0.250%, 06/19/24..... EUR	2,000	2,126,755	SWITZERLAND — (0.7%)		
3.750%, 01/16/26..... EUR	2,000	2,179,346	UBS AG		
1.000%, 11/04/31..... EUR	500	440,474	0.500%, 03/31/31..... EUR	4,000	3,385,511
Merlin Properties Socimi SA			UBS Group AG		
2.375%, 09/18/29..... EUR	300	290,244	1.250%, 09/01/26..... EUR	1,800	1,800,669
Santander Holdings USA, Inc.			0.875%, 11/03/31..... EUR	17,900	14,746,229
4.500%, 07/17/25.....	206	200,048	0.625%, 02/24/33..... EUR	200	156,753
4.400%, 07/13/27.....	2,000	1,900,724	TOTAL SWITZERLAND.....		<u>20,089,162</u>
Santander UK PLC					
4.000%, 03/13/24.....	103	101,630			

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 — (4.1%)			UNITED KINGDOM — (Continued)		
Ashtead Capital, Inc.			National Grid Electricity		
Ω 2.450%, 08/12/31.....	300	\$ 236,834	Distribution South West		
Ω 5.500%, 08/11/32.....	1,000	968,821	PLC		
AstraZeneca PLC			2.375%, 05/16/29..... GBP	1,300	\$ 1,382,832
1.250%, 05/12/28..... EUR	1,200	1,191,239	National Grid PLC		
5.750%, 11/13/31..... GBP	450	609,255	0.750%, 09/01/33..... EUR	5,000	3,927,910
Barclays PLC			4.275%, 01/16/35..... EUR	500	541,570
4.375%, 01/12/26.....	2,000	1,933,191	Nationwide Building Society		
3.250%, 02/12/27..... GBP	1,657	1,916,322	3.250%, 01/20/28..... GBP	1,500	1,747,475
3.250%, 01/17/33..... GBP	7,500	7,452,155	3.250%, 09/05/29..... EUR	4,800	5,006,006
BAT Capital Corp.			NatWest Group PLC		
2.726%, 03/25/31.....	4,000	3,188,841	4.800%, 04/05/26.....	2,600	2,531,375
BAT International Finance PLC			Rolls-Royce PLC		
4.000%, 09/04/26..... GBP	1,220	1,466,710	Ω 3.625%, 10/14/25.....	5,720	5,385,437
1.250%, 03/13/27..... EUR	1,000	1,000,768	3.375%, 06/18/26..... GBP	800	929,474
3.125%, 03/06/29..... EUR	3,200	3,257,357	Smith & Nephew PLC		
2.250%, 01/16/30..... EUR	6,500	5,986,620	2.032%, 10/14/30.....	600	483,620
BP Capital Markets PLC			Southern Gas Networks		
1.573%, 02/16/27..... EUR	2,850	2,916,106	PLC		
1.231%, 05/08/31..... EUR	4,750	4,285,656	1.250%, 12/02/31..... GBP	4,200	3,796,850
2.822%, 04/07/32..... EUR	4,000	4,027,699	Transport for London		
British Telecommunications PLC			4.000%, 09/12/33..... GBP	5,900	6,661,939
1.500%, 06/23/27..... EUR	2,500	2,522,117	Unilever Finance		
5.125%, 12/04/28.....	1,000	984,692	Netherlands BV		
5.750%, 12/07/28..... GBP	1,000	1,270,072	1.375%, 07/31/29..... EUR	700	685,306
Ω 3.250%, 11/08/29.....	4,000	3,512,078	Vodafone Group PLC		
3.125%, 11/21/31..... GBP	1,500	1,588,626	4.200%, 12/13/27..... AUD	1,800	1,146,577
Centrica PLC			7.875%, 02/15/30.....	77	87,642
4.375%, 03/13/29..... GBP	1,000	1,192,681	6.150%, 02/27/37.....	5,000	5,204,462
CK Hutchison Group			TOTAL UNITED KINGDOM..		<u>119,542,534</u>
Telecom Finance SA			UNITED STATES — (44.1%)		
1.500%, 10/17/31..... EUR	2,000	1,742,383	AbbVie, Inc.		
CNH Industrial Finance Europe			3.800%, 03/15/25.....	29	28,253
SA			2.625%, 11/15/28..... EUR	3,416	3,559,635
1.750%, 03/25/27..... EUR	2,000	2,039,076	2.125%, 06/01/29..... EUR	1,500	1,512,436
1.625%, 07/03/29..... EUR	2,550	2,464,597	Advance Auto Parts, Inc.		
Coca-Cola Europacific			3.900%, 04/15/30.....	1,400	1,221,629
Partners PLC			# 3.500%, 03/15/32.....	2,600	2,117,611
1.750%, 05/26/28..... EUR	1,400	1,407,814	AECOM		
Diageo Finance PLC			5.125%, 03/15/27.....	5,660	5,463,899
1.500%, 10/22/27..... EUR	1,000	1,015,230	Aetna, Inc.		
2.500%, 03/27/32..... EUR	1,800	1,829,223	6.750%, 12/15/37.....	700	771,031
HSBC Holdings PLC			Affiliated Managers Group,		
0.875%, 09/06/24..... EUR	343	364,515	Inc.		
2.625%, 08/16/28..... GBP	5,164	5,700,864	3.300%, 06/15/30.....	3,100	2,627,250
4.950%, 03/31/30.....	2,000	1,958,075	Air Products & Chemicals,		
Lloyds Bank Corporate			Inc.		
Markets PLC			4.000%, 03/03/35..... EUR	7,250	8,057,867
1.750%, 07/11/24..... GBP	3,453	4,255,656	Alabama Power Co.		
Lloyds Banking Group PLC			2.800%, 04/01/25.....	30	28,703
3.750%, 01/11/27.....	3,500	3,306,861	Allstate Corp.		
1.500%, 09/12/27..... EUR	2,100	2,096,181	5.950%, 04/01/36.....	600	630,419
LSEGA Financing PLC			Ally Financial, Inc.		
Ω 3.200%, 04/06/41.....	450	335,744	# 8.000%, 11/01/31.....	7,775	8,249,261

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Altria Group, Inc.			Ashland, Inc.		
2.200%, 06/15/27..... EUR	4,700	\$4,814,608	Ω 3.375%, 09/01/31.....	12,270	\$ 9,949,375
4.800%, 02/14/29.....	598	583,335	Assurant, Inc.		
3.400%, 05/06/30.....	400	353,828	2.650%, 01/15/32.....	3,750	2,812,676
3.125%, 06/15/31..... EUR	4,118	3,900,868	AT&T, Inc.		
2.450%, 02/04/32.....	612	481,708	1.800%, 09/05/26..... EUR	800	822,972
Amazon.com, Inc.			4.375%, 09/14/29..... GBP	500	585,606
2.875%, 05/12/41.....	2,000	1,528,578	2.600%, 12/17/29..... EUR	1,463	1,469,708
American International			3.550%, 12/17/32..... EUR	1,500	1,557,417
Group, Inc.			2.550%, 12/01/33.....	931	719,404
1.875%, 06/21/27..... EUR	4,075	4,137,709	4.850%, 03/01/39.....	1,700	1,535,440
American Medical Systems			3.500%, 06/01/41.....	255	189,866
Europe BV			Autodesk, Inc.		
1.625%, 03/08/31..... EUR	1,000	948,099	3.500%, 06/15/27.....	1,889	1,783,955
American Tower Corp.			AutoNation, Inc.		
0.875%, 05/21/29..... EUR	1,000	904,387	2.400%, 08/01/31.....	7,300	5,608,508
0.950%, 10/05/30..... EUR	2,000	1,739,348	3.850%, 03/01/32.....	8,000	6,784,217
1.000%, 01/15/32..... EUR	3,247	2,697,515	AutoZone, Inc.		
4.050%, 03/15/32.....	2,725	2,462,229	3.250%, 04/15/25.....	72	69,266
American Water Capital			Avnet, Inc.		
Corp.			4.625%, 04/15/26.....	65	62,861
3.850%, 03/01/24.....	25	24,723	3.000%, 05/15/31.....	555	444,767
Ameriprise Financial, Inc.			Ball Corp.		
4.000%, 10/15/23.....	43	42,804	2.875%, 08/15/30.....	7,865	6,488,384
4.500%, 05/13/32.....	3,000	2,870,090	Bank of America Corp.		
AmerisourceBergen Corp.			4.000%, 04/01/24.....	72	71,182
3.400%, 05/15/24.....	433	424,920	2.300%, 07/25/25..... GBP	200	238,844
Amgen, Inc.			7.000%, 07/31/28..... GBP	1,500	2,023,354
3.125%, 05/01/25.....	37	35,525	5.875%, 02/07/42.....	9,000	9,591,518
4.000%, 09/13/29..... GBP	1,836	2,179,918	Bath & Body Works, Inc.		
3.350%, 02/22/32.....	1,655	1,456,727	# 5.250%, 02/01/28.....	2,000	1,905,273
3.150%, 02/21/40.....	2,000	1,517,528	Baxter International, Inc.		
4.950%, 10/01/41.....	1,500	1,380,081	1.300%, 05/15/29..... EUR	1,300	1,233,404
Amphenol Technologies			Belo Corp.		
Holding GmbH			7.250%, 09/15/27.....	1,000	985,000
2.000%, 10/08/28..... EUR	4,000	4,053,066	Berkshire Hathaway Finance		
Aon Corp.			Corp.		
3.750%, 05/02/29.....	5,000	4,667,111	1.450%, 10/15/30.....	100	80,857
Aon Global Ltd.			2.000%, 03/18/34..... EUR	6,500	6,018,652
4.000%, 11/27/23.....	47	46,727	Berkshire Hathaway, Inc.		
3.500%, 06/14/24.....	107	104,906	1.125%, 03/16/27..... EUR	4,600	4,616,923
2.875%, 05/14/26..... EUR	1,400	1,488,042	0.440%, 09/13/29..... JPY	2,020,000	13,604,065
Apache Corp.			0.437%, 04/15/31..... JPY	2,050,000	13,387,486
6.000%, 01/15/37.....	500	471,910	0.472%, 01/23/32..... JPY	1,100,000	7,185,615
Apple, Inc.			Black Hills Corp.		
2.500%, 02/09/25.....	53	51,037	4.350%, 05/01/33.....	2,250	2,008,030
3.000%, 06/20/27.....	64	60,664	Block Financial LLC		
Ares Capital Corp.			2.500%, 07/15/28.....	1,500	1,275,360
4.200%, 06/10/24.....	6,000	5,887,514	Block, Inc.		
3.875%, 01/15/26.....	4,000	3,735,958	# 3.500%, 06/01/31.....	11,932	9,993,950
3.200%, 11/15/31.....	3,700	2,877,270	Boardwalk Pipelines LP		
Arizona Public Service Co.			3.600%, 09/01/32.....	1,700	1,449,774
2.600%, 08/15/29.....	3,900	3,384,756	Boeing Co.		
2.200%, 12/15/31.....	500	392,932	2.500%, 03/01/25.....	75	71,355
5.050%, 09/01/41.....	700	623,456	2.950%, 02/01/30.....	2,000	1,751,863
Arrow Electronics, Inc.			Booking Holdings, Inc.		
3.875%, 01/12/28.....	2,203	2,049,319	1.800%, 03/03/27..... EUR	800	823,185

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)		
4.750%, 11/15/34..... EUR	5,000	\$5,796,973	1.500%, 10/26/28..... EUR	1,900	\$ 1,860,550
BorgWarner, Inc.			5.875%, 01/30/42.....	4,000	4,184,909
1.000%, 05/19/31..... EUR	1,600	1,374,485	CMS Energy Corp.		
Boston Properties LP			3.600%, 11/15/25.....	37	35,095
3.400%, 06/21/29.....	200	172,075	3.000%, 05/15/26.....	58	54,281
2.450%, 10/01/33.....	3,000	2,169,490	CNO Financial Group, Inc.		
Brighthouse Financial, Inc.			5.250%, 05/30/25.....	2,220	2,178,967
# 5.625%, 05/15/30.....	749	727,135	5.250%, 05/30/29.....	2,000	1,920,606
Bristol-Myers Squibb Co.			Comcast Corp.		
4.125%, 06/15/39.....	9,000	8,083,978	0.250%, 09/14/29..... EUR	1,000	899,226
Brixmor Operating			0.750%, 02/20/32..... EUR	4,700	4,116,882
Partnership LP			# 4.400%, 08/15/35.....	1,000	939,671
2.500%, 08/16/31.....	2,550	1,992,142	4.600%, 10/15/38.....	5,000	4,645,184
Broadcom, Inc.			3.250%, 11/01/39.....	3,780	2,982,710
4.300%, 11/15/32.....	2,700	2,463,079	Conagra Brands, Inc.		
Ω 3.419%, 04/15/33.....	1,000	836,390	5.300%, 11/01/38.....	2,000	1,889,128
Ω 3.137%, 11/15/35.....	205	157,271	Consolidated Edison Co. of New		
Ω 3.500%, 02/15/41.....	9,600	7,146,793	York, Inc.		
Broadstone Net Lease LLC			3.300%, 12/01/24.....	15	14,528
2.600%, 09/15/31.....	7,685	5,576,064	5.500%, 12/01/39.....	1,905	1,869,778
Brown & Brown, Inc.			Continental Resources, Inc.		
4.200%, 09/15/24.....	54	52,974	#Ω 5.750%, 01/15/31.....	3,000	2,897,794
4.500%, 03/15/29.....	1,800	1,701,358	2.875%, 04/01/32.....	3,000	2,328,719
Brown-Forman Corp.			Corporate Office Properties LP		
1.200%, 07/07/26..... EUR	2,000	2,030,680	2.750%, 04/15/31.....	2,000	1,538,746
2.600%, 07/07/28..... GBP	1,100	1,250,769	2.900%, 12/01/33.....	2,875	2,056,574
Brunswick Corp.			Cox Communications, Inc.		
2.400%, 08/18/31.....	2,700	2,088,275	Ω 3.850%, 02/01/25.....	79	76,568
4.400%, 09/15/32.....	10,000	8,725,656	Ω 3.500%, 08/15/27.....	800	743,476
Camden Property Trust			Ω 4.800%, 02/01/35.....	8,000	7,162,035
4.250%, 01/15/24.....	5,000	4,966,573	Ω 8.375%, 03/01/39.....	2,225	2,678,930
Campbell Soup Co.			CVS Health Corp.		
3.300%, 03/19/25.....	47	45,339	3.375%, 08/12/24.....	174	170,076
Capital One Financial Corp.			3.250%, 08/15/29.....	800	719,492
3.750%, 04/24/24.....	54	53,088	Deere & Co.		
3.800%, 01/31/28.....	4,400	4,077,283	5.375%, 10/16/29.....	5	5,180
1.650%, 06/12/29..... EUR	8,515	7,693,444	Dentsply Sirona, Inc.		
Celanese U.S. Holdings			3.250%, 06/01/30.....	5,000	4,330,161
LLC			Devon Energy Corp.		
0.625%, 09/10/28..... EUR	2,000	1,734,246	4.750%, 05/15/42.....	1,000	858,779
Charles Schwab Corp.			DH Europe Finance II Sarl		
2.750%, 10/01/29.....	2,000	1,725,319	0.750%, 09/18/31..... EUR	2,335	2,055,654
Chemours Co.			DH Europe Finance Sarl		
# 5.375%, 05/15/27.....	1,600	1,522,635	1.200%, 06/30/27..... EUR	1,300	1,308,396
Choice Hotels International,			Dick's Sporting Goods, Inc.		
Inc.			3.150%, 01/15/32.....	12,700	10,319,711
3.700%, 12/01/29.....	1,500	1,331,152	Digital Dutch Finco BV		
Chubb INA Holdings, Inc.			1.250%, 02/01/31..... EUR	1,050	904,268
3.350%, 05/15/24.....	60	58,999	Discovery Communications LLC		
0.300%, 12/15/24..... EUR	750	782,071	3.900%, 11/15/24.....	63	61,308
1.550%, 03/15/28..... EUR	4,900	4,871,006	3.450%, 03/15/25.....	66	63,388
0.875%, 12/15/29..... EUR	4,000	3,653,552	1.900%, 03/19/27..... EUR	5,700	5,764,840
1.400%, 06/15/31..... EUR	1,500	1,355,888	# 3.625%, 05/15/30.....	3,000	2,643,116
Cigna Group			Dominion Energy, Inc.		
4.800%, 08/15/38.....	5,636	5,282,403	4.900%, 08/01/41.....	1,500	1,350,831
Citigroup, Inc.			Dover Corp.		
3.875%, 10/25/23.....	33	32,861	1.250%, 11/09/26..... EUR	3,100	3,122,653

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)		
Dow Chemical Co.			Exxon Mobil Corp.		
1.125%, 03/15/32..... EUR	1,932	\$1,644,404	0.524%, 06/26/28..... EUR	3,000	\$ 2,855,902
4.250%, 10/01/34.....	2,405	2,180,112	0.835%, 06/26/32..... EUR	3,000	2,575,391
DPL, Inc.			FedEx Corp.		
4.125%, 07/01/25.....	940	901,225	1.625%, 01/11/27..... EUR	2,000	2,048,712
4.350%, 04/15/29.....	6,075	5,345,919	0.950%, 05/04/33..... EUR	3,900	3,183,235
Duke Energy Corp.			4.900%, 01/15/34.....	1,300	1,274,442
3.850%, 06/15/34..... EUR	5,000	5,050,368	Fidelity & Guaranty Life		
3.300%, 06/15/41.....	1,250	920,363	Holdings, Inc.		
DXC Technology Co.			Ω 5.500%, 05/01/25.....	8,000	7,778,209
1.750%, 01/15/26..... EUR	2,350	2,407,960	Fidelity National Financial, Inc.		
Eagle Materials, Inc.			3.400%, 06/15/30.....	2,907	2,552,164
2.500%, 07/01/31.....	500	410,218	2.450%, 03/15/31.....	2,350	1,862,574
Eastman Chemical Co.			Fidelity National Information		
3.800%, 03/15/25.....	51	49,554	Services, Inc.		
1.875%, 11/23/26..... EUR	5,000	5,110,533	2.000%, 05/21/30..... EUR	3,000	2,905,815
Eaton Capital UnLtd Co.			3.360%, 05/21/31..... GBP	3,143	3,396,723
0.577%, 03/08/30..... EUR	1,000	899,743	Fiserv, Inc.		
Edison International			1.625%, 07/01/30..... EUR	10,300	9,772,534
4.125%, 03/15/28.....	995	935,915	3.000%, 07/01/31..... GBP	2,000	2,103,358
Elevance Health, Inc.			Five Corners Funding Trust		
3.500%, 08/15/24.....	58	56,715	II		
4.625%, 05/15/42.....	1,000	904,691	Ω 2.850%, 05/15/30.....	1,500	1,283,485
4.650%, 01/15/43.....	2,000	1,825,450	Flex Ltd.		
Eli Lilly & Co.			4.875%, 06/15/29.....	1,944	1,862,409
2.125%, 06/03/30..... EUR	3,000	3,047,657	4.875%, 05/12/30.....	10,200	9,844,294
Emerson Electric Co.			Flowserve Corp.		
3.150%, 06/01/25.....	62	59,761	3.500%, 10/01/30.....	300	257,995
2.000%, 10/15/29..... EUR	3,000	3,007,474	2.800%, 01/15/32.....	13,730	10,981,272
Energy Transfer LP			FMC Corp.		
3.750%, 05/15/30.....	4,050	3,668,381	5.650%, 05/18/33.....	1,500	1,447,281
EnerSys			Ford Motor Co.		
Ω 4.375%, 12/15/27.....	3,700	3,430,621	3.250%, 02/12/32.....	2,000	1,581,268
Entergy Corp.			Ford Motor Credit Co. LLC		
2.800%, 06/15/30.....	2,000	1,700,152	4.134%, 08/04/25.....	4,000	3,815,186
Enterprise Products			5.113%, 05/03/29.....	2,601	2,428,735
Operating LLC			4.000%, 11/13/30.....	1,113	956,115
3.900%, 02/15/24.....	24	23,755	3.625%, 06/17/31.....	1,000	826,617
EPR Properties			Fortune Brands Innovations,		
4.950%, 04/15/28.....	1,500	1,347,983	Inc.		
3.750%, 08/15/29.....	7,600	6,241,061	4.000%, 03/25/32.....	500	445,174
3.600%, 11/15/31.....	6,000	4,686,304	Fox Corp.		
EQM Midstream			4.709%, 01/25/29.....	279	270,678
Partners LP			5.476%, 01/25/39.....	1,000	925,332
Ω 4.750%, 01/15/31.....	6,000	5,356,812	GATX Corp.		
Equifax, Inc.			3.250%, 03/30/25.....	60	57,319
3.250%, 06/01/26.....	900	840,911	3.250%, 09/15/26.....	32	29,571
3.100%, 05/15/30.....	4,800	4,124,103	3.500%, 03/15/28.....	500	455,668
Equinix, Inc.			3.500%, 06/01/32.....	3,065	2,602,685
2.500%, 05/15/31.....	1,145	933,785	General Mills, Inc.		
Equitable Holdings, Inc.			1.500%, 04/27/27..... EUR	2,000	2,035,628
4.350%, 04/20/28.....	800	759,125	General Motors Co.		
Exelon Corp.			# 4.200%, 10/01/27.....	1,400	1,331,319
3.950%, 06/15/25.....	27	26,207	6.800%, 10/01/27.....	1,035	1,080,284
Expedia Group, Inc.			5.150%, 04/01/38.....	1,000	902,346
3.250%, 02/15/30.....	2,500	2,199,155			

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)		
General Motors Financial			Howmet Aerospace, Inc.		
Co. Inc.			6.875%, 05/01/25.	32	\$ 32,488
6.125%, 10/01/25.	2,000	\$ 2,021,751	6.750%, 01/15/28.	700	726,720
General Motors Financial Co.,			5.950%, 02/01/37.	500	508,344
Inc.			HP, Inc.		
4.350%, 01/17/27.	1,058	1,018,801	# 6.000%, 09/15/41.	10,400	10,566,287
3.600%, 06/21/30.	1,000	873,627	Humana, Inc.		
2.700%, 06/10/31.	2,500	2,008,956	3.850%, 10/01/24.	91	89,036
3.100%, 01/12/32.	1,000	817,274	Huntsman International LLC		
Gilead Sciences, Inc.			4.500%, 05/01/29.	5,550	5,153,369
2.600%, 10/01/40.	960	689,335	Hyatt Hotels Corp.		
5.650%, 12/01/41.	10,700	11,167,471	4.375%, 09/15/28.	5,300	5,015,489
GlaxoSmithKline Capital			Intel Corp.		
PLC			2.800%, 08/12/41.	1,657	1,169,096
5.250%, 12/19/33. GBP	1,388	1,796,170	5.625%, 02/10/43.	6,900	6,986,791
Global Payments, Inc.			Intercontinental Exchange,		
2.900%, 05/15/30.	2,900	2,461,393	Inc.		
GLP Capital LP/GLP Financing II,			2.650%, 09/15/40.	2,611	1,852,191
Inc.			International Business Machines		
5.300%, 01/15/29.	5,500	5,247,942	Corp.		
3.250%, 01/15/32.	1,000	816,399	1.750%, 03/07/28. EUR	1,000	1,010,505
Goldman Sachs Group, Inc.			1.500%, 05/23/29. EUR	500	492,206
4.000%, 03/03/24.	2,500	2,473,984	0.875%, 02/09/30. EUR	2,900	2,688,338
1.625%, 07/27/26. EUR	1,175	1,214,440	1.750%, 01/31/31. EUR	2,123	2,044,107
2.000%, 03/22/28. EUR	2,000	2,023,815	0.650%, 02/11/32. EUR	13,860	11,863,620
3.800%, 03/15/30.	950	873,216	2.850%, 05/15/40.	1,500	1,087,499
1.875%, 12/16/30. GBP	3,000	2,944,270	International Flavors &		
3.000%, 02/12/31. EUR	500	518,501	Fragrances, Inc.		
0.750%, 03/23/32. EUR	6,379	5,318,078	Ω 3.268%, 11/15/40.	1,500	1,054,844
# 6.125%, 02/15/33.	2,484	2,673,092	Interpublic Group of Cos., Inc.		
Goodyear Tire & Rubber			4.200%, 04/15/24.	274	270,791
Co.			4.650%, 10/01/28.	500	480,818
# 4.875%, 03/15/27.	2,739	2,627,539	Invitation Homes Operating		
Graphic Packaging			Partnership LP		
International LLC			2.000%, 08/15/31.	1,000	772,091
Ω 4.750%, 07/15/27.	1,151	1,104,424	2.700%, 01/15/34.	2,100	1,590,409
Ω 3.500%, 03/15/28.	2,879	2,582,479	J M Smucker Co.		
Ω 3.750%, 02/01/30.	4,540	3,949,800	3.500%, 03/15/25.	58	56,160
Halliburton Co.			Jabil, Inc.		
2.920%, 03/01/30.	300	264,890	3.600%, 01/15/30.	1,883	1,694,834
Hanesbrands, Inc.			Jackson Financial, Inc.		
#Ω 4.875%, 05/15/26.	7,800	7,312,961	3.125%, 11/23/31.	1,671	1,317,407
Hasbro, Inc.			Janus Henderson		
6.350%, 03/15/40.	1,350	1,375,953	U.S. Holdings, Inc.		
HAT Holdings I LLC/HAT			4.875%, 08/01/25.	106	103,956
Holdings II LLC			Jefferies Financial Group, Inc.		
Ω 3.750%, 09/15/30.	5,400	4,319,957	4.850%, 01/15/27.	57	55,718
HCA, Inc.			2.625%, 10/15/31.	1,200	938,514
3.500%, 09/01/30.	725	637,274	2.750%, 10/15/32.	1,000	771,225
7.500%, 11/06/33.	273	299,347	John Deere Capital Corp.,		
Healthcare Realty			Floating Rate Note,		
Holdings LP			SOFR + 0.790%, FRN		
2.000%, 03/15/31.	1,600	1,226,748	(r) 5.866%, 06/08/26.	5,000	5,020,203
Home Depot, Inc.			John Deere Cash		
5.875%, 12/16/36.	2,000	2,168,597	Management Sarl		
Honeywell International, Inc.			2.200%, 04/02/32. EUR	2,000	2,021,537
2.250%, 02/22/28. EUR	3,905	4,037,379			

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)		
Johnson & Johnson			Markel Group, Inc.		
2.450%, 03/01/26.....	38	\$ 35,922	3.350%, 09/17/29.....	4,300	\$ 3,874,851
2.950%, 03/03/27.....	100	95,012	Marriott International, Inc.		
JPMorgan Chase & Co.			3.750%, 03/15/25.....	1,500	1,455,904
5.500%, 10/15/40.....	700	725,827	4.000%, 04/15/28.....	5,901	5,581,223
5.600%, 07/15/41.....	5,000	5,211,689	4.650%, 12/01/28.....	650	631,031
# 5.400%, 01/06/42.....	4,500	4,622,714	2.750%, 10/15/33.....	250	198,495
Juniper Networks, Inc.			Mars, Inc.		
3.750%, 08/15/29.....	4,000	3,660,036	#Ω 3.600%, 04/01/34.....	595	530,298
2.000%, 12/10/30.....	750	581,225	Marsh & McLennan Cos., Inc.		
KB Home			3.500%, 06/03/24.....	97	95,073
4.000%, 06/15/31.....	6,540	5,694,378	1.349%, 09/21/26..... EUR	6,000	6,117,902
Kellogg Co.			2.375%, 12/15/31.....	1,900	1,552,899
7.450%, 04/01/31.....	61	69,440	Masonite International Corp.		
Kemper Corp.			Ω 3.500%, 02/15/30.....	10,200	8,591,195
2.400%, 09/30/30.....	5,200	4,033,645	McDonald's Corp.		
3.800%, 02/23/32.....	3,500	2,875,679	5.875%, 04/23/32..... GBP	750	994,425
Kilroy Realty LP			McKesson Corp.		
2.500%, 11/15/32.....	10,500	7,347,496	3.125%, 02/17/29..... GBP	4,420	4,936,126
Kimco Realty OP LLC			Medtronic Global Holdings SCA		
1.900%, 03/01/28.....	400	339,317	1.625%, 03/07/31..... EUR	4,600	4,407,271
Kinder Morgan Energy			1.000%, 07/02/31..... EUR	4,000	3,611,014
Partners LP			3.125%, 10/15/31..... EUR	5,000	5,302,967
6.950%, 01/15/38.....	3,300	3,594,756	Merck & Co., Inc.		
Kraft Heinz Foods Co.			2.750%, 02/10/25.....	136	131,192
2.250%, 05/25/28..... EUR	200	205,538	MetLife, Inc.		
Kroger Co.			3.600%, 04/10/24.....	189	185,902
7.500%, 04/01/31.....	90	102,044	# 6.500%, 12/15/32.....	281	308,676
6.900%, 04/15/38.....	1,500	1,664,394	6.375%, 06/15/34.....	2,200	2,396,710
Laboratory Corp. of America			5.700%, 06/15/35.....	965	1,001,353
Holdings			MGM Resorts International		
4.000%, 11/01/23.....	45	44,770	5.750%, 06/15/25.....	2,928	2,895,585
3.250%, 09/01/24.....	500	486,819	4.625%, 09/01/26.....	2,693	2,554,491
Las Vegas Sands Corp.			Micron Technology, Inc.		
3.900%, 08/08/29.....	9,721	8,712,851	5.327%, 02/06/29.....	550	543,739
Lazard Group LLC			2.703%, 04/15/32.....	500	396,622
4.500%, 09/19/28.....	1,800	1,705,081	Microsoft Corp.		
Lear Corp.			5.300%, 02/08/41.....	12,000	13,063,198
3.800%, 09/15/27.....	2,076	1,950,241	Molina Healthcare, Inc.		
4.250%, 05/15/29.....	1,000	944,068	Ω 3.875%, 11/15/30.....	6,000	5,132,570
Legg Mason, Inc.			Ω 3.875%, 05/15/32.....	4,850	4,045,999
3.950%, 07/15/24.....	55	54,061	Molson Coors Beverage		
Liberty Mutual Group, Inc.			Co.		
2.750%, 05/04/26..... EUR	5,200	5,515,921	1.250%, 07/15/24..... EUR	1,200	1,282,927
Ω 4.569%, 02/01/29.....	78	76,169	Mondelez International, Inc.		
4.625%, 12/02/30..... EUR	2,000	2,151,414	1.625%, 03/08/27..... EUR	2,500	2,553,529
Lincoln National Corp.			Morgan Stanley		
3.050%, 01/15/30.....	7,900	6,598,989	1.750%, 01/30/25..... EUR	2,000	2,124,239
# 3.400%, 01/15/31.....	127	106,390	1.375%, 10/27/26..... EUR	2,550	2,584,604
Linde Finance BV			1.875%, 04/27/27..... EUR	2,906	2,966,631
0.550%, 05/19/32..... EUR	5,000	4,254,308	7.250%, 04/01/32.....	1,500	1,721,197
LYB International Finance II			Mosaic Co.		
BV			# 4.050%, 11/15/27.....	866	831,636
1.625%, 09/17/31..... EUR	6,500	5,828,062	Motorola Solutions, Inc.		
Marathon Petroleum Corp.			4.600%, 02/23/28.....	100	97,154
3.625%, 09/15/24.....	96	93,762	4.600%, 05/23/29.....	260	252,690

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)		
MPLX LP			# 4.200%, 05/19/32.....	3,000	\$2,496,085
4.125%, 03/01/27.....	2,876	\$2,763,801	5.500%, 05/15/33.....	400	360,552
4.000%, 03/15/28.....	1,500	1,418,182	Parker-Hannifin Corp.		
4.500%, 04/15/38.....	3,500	3,016,733	3.300%, 11/21/24.....	71	68,623
Mylan, Inc.			Penske Truck Leasing Co.		
4.200%, 11/29/23.....	52	51,660	LP/PTL Finance Corp.		
Nasdaq, Inc.			Ω 3.400%, 11/15/26.....	1,589	1,469,423
1.750%, 03/28/29..... EUR	5,924	5,774,725	PepsiCo, Inc.		
0.900%, 07/30/33..... EUR	1,000	805,125	0.875%, 07/18/28..... EUR	1,500	1,468,476
National Rural Utilities			Perrigo Finance Unlimited		
Cooperative Finance			Co.		
Corp.			4.375%, 03/15/26.....	2,500	2,370,798
8.000%, 03/01/32.....	1,232	1,442,609	Pfizer, Inc.		
Netflix, Inc.			3.900%, 03/15/39.....	400	354,250
Ω 5.375%, 11/15/29.....	1,000	1,001,435	Philip Morris International, Inc.		
NewMarket Corp.			2.875%, 05/01/24.....	5,800	5,685,623
2.700%, 03/18/31.....	3,255	2,671,985	3.250%, 11/10/24.....	68	66,112
NextEra Energy Capital			0.125%, 08/03/26..... EUR	2,500	2,458,318
Holdings, Inc.			2.875%, 05/14/29..... EUR	2,650	2,762,485
3.550%, 05/01/27.....	468	442,237	3.375%, 08/15/29.....	1,600	1,448,995
NextEra Energy Operating			0.800%, 08/01/31..... EUR	4,700	3,950,473
Partners LP			Piedmont Operating		
Ω 4.500%, 09/15/27.....	4,700	4,402,490	Partnership LP		
Nordstrom, Inc.			3.150%, 08/15/30.....	5,300	3,919,450
# 4.000%, 03/15/27.....	1,500	1,359,525	Plains All American		
# 4.375%, 04/01/30.....	2,300	1,940,073	Pipeline LP/PAA Finance Corp.		
NOV, Inc.			3.800%, 09/15/30.....	5,000	4,478,392
3.600%, 12/01/29.....	5,000	4,476,765	6.700%, 05/15/36.....	800	795,267
Nucor Corp.			6.650%, 01/15/37.....	1,700	1,740,610
3.125%, 04/01/32.....	2,300	1,992,525	PNC Financial Services		
NuStar Logistics LP			Group, Inc.		
5.625%, 04/28/27.....	432	419,181	2.550%, 01/22/30.....	4,600	3,883,155
Nuveen Finance LLC			PPG Industries, Inc.		
Ω 4.125%, 11/01/24.....	32	31,177	1.875%, 06/01/25..... EUR	2,950	3,120,953
Omnicom Group, Inc.			1.400%, 03/13/27..... EUR	1,800	1,802,201
4.200%, 06/01/30.....	300	279,984	Primerica, Inc.		
OneMain Finance Corp.			2.800%, 11/19/31.....	4,350	3,608,057
6.875%, 03/15/25.....	3,500	3,488,378	Principal Financial Group, Inc.		
7.125%, 03/15/26.....	5,000	4,953,044	3.700%, 05/15/29.....	2,800	2,578,286
ONEOK, Inc.			6.050%, 10/15/36.....	500	513,997
4.000%, 07/13/27.....	77	73,288	4.625%, 09/15/42.....	1,000	845,008
4.550%, 07/15/28.....	1,766	1,681,553	Progress Energy, Inc.		
4.350%, 03/15/29.....	3,073	2,869,799	7.750%, 03/01/31.....	1,130	1,275,500
6.350%, 01/15/31.....	2,000	2,059,902	7.000%, 10/30/31.....	630	686,229
Oracle Corp.			Prologis Euro Finance LLC		
4.300%, 07/08/34.....	500	453,175	0.625%, 09/10/31..... EUR	1,493	1,251,416
3.800%, 11/15/37.....	2,000	1,624,315	0.500%, 02/16/32..... EUR	11,500	9,280,908
6.125%, 07/08/39.....	1,400	1,439,166	Prudential Financial, Inc.		
3.600%, 04/01/40.....	2,000	1,540,386	3.000%, 03/10/40.....	400	302,446
5.375%, 07/15/40.....	1,100	1,047,717	Public Service Enterprise		
3.650%, 03/25/41.....	6,000	4,626,707	Group, Inc.		
Owens Corning			8.625%, 04/15/31.....	575	658,633
4.200%, 12/01/24.....	2,000	1,958,153	Public Storage		
3.875%, 06/01/30.....	583	534,872	0.875%, 01/24/32..... EUR	9,400	7,829,158
Paramount Global			PulteGroup, Inc.		
7.875%, 07/30/30.....	2,013	2,120,794	6.000%, 02/15/35.....	800	816,849
# 4.950%, 01/15/31.....	500	447,674			

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)		
Quanta Services, Inc.			STORE Capital Corp.		
2.900%, 10/01/30.....	301	\$ 255,676	4.625%, 03/15/29.....	1,200	\$1,021,706
Quest Diagnostics, Inc.			Stryker Corp.		
3.500%, 03/30/25.....	4	3,870	3.375%, 05/15/24.....	6	5,886
Radian Group, Inc.			2.125%, 11/30/27..... EUR	5,509	5,705,688
4.500%, 10/01/24.....	6,000	5,847,300	Sutter Health		
Rayonier LP			2.294%, 08/15/30.....	2,400	1,986,907
2.750%, 05/17/31.....	3,185	2,541,505	Tanger Properties LP		
Realty Income Corp.			2.750%, 09/01/31.....	1,000	746,000
4.600%, 02/06/24.....	2,200	2,187,232	Tapestry, Inc.		
5.875%, 03/15/35.....	156	155,283	3.050%, 03/15/32.....	1,800	1,437,380
Reinsurance Group of America, Inc.			Targa Resources Corp.		
4.700%, 09/15/23.....	45	44,905	4.200%, 02/01/33.....	1,500	1,339,721
Revvity, Inc.			Taylor Morrison Communities, Inc.		
3.300%, 09/15/29.....	1,100	986,465	Ω 5.875%, 06/15/27.....	100	98,437
Rockwell Automation, Inc.			Ω 5.750%, 01/15/28.....	5,000	4,873,827
2.875%, 03/01/25.....	67	64,592	Ω 5.125%, 08/01/30.....	2,100	1,960,350
Royalty Pharma PLC			Teledyne FLIR LLC		
2.150%, 09/02/31.....	1,600	1,251,160	2.500%, 08/01/30.....	2,000	1,657,083
3.300%, 09/02/40.....	900	636,254	Textron, Inc.		
RTX Corp.			2.450%, 03/15/31.....	750	618,721
4.450%, 11/16/38.....	1,000	910,790	Thermo Fisher Scientific Finance I BV		
4.500%, 06/01/42.....	3,000	2,712,980	0.800%, 10/18/30..... EUR	3,000	2,727,333
Ryder System, Inc.			Thermo Fisher Scientific, Inc.		
2.500%, 09/01/24.....	700	675,435	1.450%, 03/16/27..... EUR	1,000	1,020,708
Sabra Health Care LP			1.375%, 09/12/28..... EUR	1,315	1,300,235
3.900%, 10/15/29.....	8,230	6,811,797	0.875%, 10/01/31..... EUR	8,300	7,375,916
3.200%, 12/01/31.....	3,658	2,788,601	2.375%, 04/15/32..... EUR	4,821	4,790,055
Schlumberger Finance BV			Timken Co.		
0.500%, 10/15/31..... EUR	5,600	4,785,944	4.125%, 04/01/32.....	600	538,406
2.000%, 05/06/32..... EUR	2,900	2,780,130	Toll Brothers Finance Corp.		
Seagate HDD Cayman			4.875%, 03/15/27.....	1,800	1,755,904
4.091%, 06/01/29.....	1,900	1,669,675	4.350%, 02/15/28.....	4,018	3,800,336
4.125%, 01/15/31.....	9,500	7,828,950	3.800%, 11/01/29.....	4,000	3,587,365
5.750%, 12/01/34.....	2,800	2,483,214	Travelers Cos., Inc.		
Sealed Air Corp.			6.250%, 06/15/37.....	1,200	1,327,877
Ω 4.000%, 12/01/27.....	1,600	1,474,008	5.350%, 11/01/40.....	500	505,816
Ω 6.875%, 07/15/33.....	3,492	3,651,724	TRI Pointe Group, Inc./TRI Pointe Homes, Inc.		
Sempra			5.875%, 06/15/24.....	3,400	3,384,204
3.800%, 02/01/38.....	1,253	1,040,255	Trimble, Inc.		
Sensata Technologies, Inc.			4.750%, 12/01/24.....	1,300	1,278,307
Ω 4.375%, 02/15/30.....	5,000	4,446,003	TWDC Enterprises 18 Corp.		
Simon Property Group LP			4.375%, 08/16/41.....	1,700	1,517,580
2.450%, 09/13/29.....	6,500	5,515,776	4.125%, 12/01/41.....	7,011	6,088,468
2.650%, 07/15/30.....	7,264	6,157,566	U.S. Cellular Corp.		
2.250%, 01/15/32.....	500	391,885	6.700%, 12/15/33.....	800	694,000
Southern Power Co.			Under Armour, Inc.		
1.850%, 06/20/26..... EUR	1,200	1,242,902	3.250%, 06/15/26.....	6,250	5,728,890
Southwest Gas Corp.			United Parcel Service, Inc.		
2.200%, 06/15/30.....	900	733,848	5.200%, 04/01/40.....	1,000	1,020,374
Steel Dynamics, Inc.			4.875%, 11/15/40.....	255	249,636
3.250%, 01/15/31.....	700	608,504	UnitedHealth Group, Inc.		
Steelcase, Inc.			4.625%, 07/15/35.....	1,000	979,374
5.125%, 01/18/29.....	5,542	4,906,857	3.500%, 08/15/39.....	5,300	4,409,792
Stellantis Finance US, Inc.					
Ω 2.691%, 09/15/31.....	800	639,344			

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)		
2.750%, 05/15/40.....	3,000	\$ 2,214,702	Whirlpool Corp.		
Unum Group			3.700%, 05/01/25.....	145	\$ 140,402
3.875%, 11/05/25.....	23	21,933	# 4.750%, 02/26/29.....	400	389,793
4.000%, 06/15/29.....	5,100	4,721,342	Whirlpool Finance Luxembourg		
Utah Acquisition Sub, Inc.			Sarl		
3.950%, 06/15/26.....	2,173	2,062,103	1.250%, 11/02/26..... EUR	1,200	1,209,869
3.125%, 11/22/28..... EUR	3,400	3,500,605	1.100%, 11/09/27..... EUR	500	489,880
Verizon Communications, Inc.			Willis North America, Inc.		
4.329%, 09/21/28.....	200	192,089	2.950%, 09/15/29.....	600	521,401
1.375%, 11/02/28..... EUR	2,000	1,943,059	Wisconsin Electric Power		
4.016%, 12/03/29.....	183	170,488	Co.		
2.625%, 12/01/31..... EUR	2,500	2,486,416	3.100%, 06/01/25.....	37	35,385
2.355%, 03/15/32.....	53	42,322	WP Carey, Inc.		
4.750%, 02/17/34..... GBP	1,500	1,760,016	2.450%, 02/01/32.....	1,900	1,494,747
VF Corp.			WRKCo, Inc.		
# 2.950%, 04/23/30.....	2,166	1,794,541	# 4.200%, 06/01/32.....	2,200	2,008,653
Viatis, Inc.			Xerox Corp.		
3.850%, 06/22/40.....	12,500	8,889,032	# 3.800%, 05/15/24.....	2,050	2,009,180
VMware, Inc.			Xerox Holdings Corp.		
3.900%, 08/21/27.....	3,521	3,339,914	Ω 5.000%, 08/15/25.....	5,000	4,797,168
Vontier Corp.			Yum! Brands, Inc.		
2.950%, 04/01/31.....	13,875	11,008,980	Ω 4.750%, 01/15/30.....	3,875	3,614,251
Walgreens Boots Alliance, Inc.			3.625%, 03/15/31.....	5,370	4,602,914
2.125%, 11/20/26..... EUR	2,700	2,756,897	TOTAL UNITED STATES....		<u>1,274,840,230</u>
# 3.200%, 04/15/30.....	330	280,938	TOTAL BONDS.....		<u>2,455,291,788</u>
Walmart, Inc.			U.S. TREASURY OBLIGATIONS — (4.6%)		
5.250%, 09/28/35..... GBP	4,886	6,366,446	U.S. Treasury Bills		
Walt Disney Co.			∞ 4.733%, 12/28/23.....	16,200	15,847,066
6.400%, 12/15/35.....	300	334,156	U.S. Treasury Notes		
4.625%, 03/23/40.....	1,500	1,422,646	0.125%, 12/15/23.....	26,000	25,506,406
3.500%, 05/13/40.....	500	408,039	2.250%, 12/31/23.....	8,000	7,896,250
Waste Management, Inc.			2.500%, 01/31/24.....	7,000	6,900,195
2.950%, 06/01/41.....	1,000	738,479	2.125%, 02/29/24.....	5,500	5,397,734
WEC Energy Group, Inc.			2.125%, 03/31/24.....	33,500	32,788,125
3.550%, 06/15/25.....	12	11,422	2.250%, 03/31/24.....	14,500	14,204,902
Wells Fargo & Co.			2.500%, 04/30/24.....	13,000	12,721,719
3.000%, 02/19/25.....	190	182,826	2.500%, 05/15/24.....	8,000	7,820,625
2.000%, 04/27/26..... EUR	800	831,859	3.000%, 06/30/24.....	5,000	4,892,383
1.375%, 10/26/26..... EUR	3,500	3,530,100	TOTAL U.S. TREASURY		
1.000%, 02/02/27..... EUR	7,700	7,582,947	OBLIGATIONS.....		<u>133,975,405</u>
4.150%, 01/24/29.....	1,000	948,602	FOREIGN SOVEREIGN OBLIGATIONS — (0.1%)		
2.500%, 05/02/29..... GBP	750	793,547	UNITED KINGDOM — (0.1%)		
0.625%, 03/25/30..... EUR	1,016	886,134	U.K. Treasury Bills		
0.625%, 08/14/30..... EUR	3,461	2,991,646	∞ 5.848%, 01/08/24..... GBP	2,796	3,502,349
Welltower OP LLC			TOTAL INVESTMENT		
3.100%, 01/15/30.....	1,000	872,250	SECURITIES		
Western Digital Corp.			(Cost \$3,116,452,801)....		<u>2,838,501,894</u>
4.750%, 02/15/26.....	5,980	5,708,982			
2.850%, 02/01/29.....	4,800	3,857,524			
Westlake Corp.					
1.625%, 07/17/29..... EUR	6,000	5,515,714			
3.375%, 06/15/30.....	1,100	955,953			
WestRock MWV LLC					
8.200%, 01/15/30.....	180	205,841			
Weyerhaeuser Co.					
7.375%, 03/15/32.....	254	286,635			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	Shares	Value†
SECURITIES LENDING COLLATERAL — (1.8%)		
@§ The DFA Short Term		
Investment Fund.	4,473,058	\$ 51,739,867
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,168,187,947)^..		<u>\$2,890,241,761</u>

As of July 31, 2023, 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)
GBP	1,151,073	USD	1,465,266	Bank of New York Mellon	08/07/23	\$ 12,002
EUR	341,057	USD	371,271	Citibank, N.A.	08/07/23	3,811
GBP	5,866,634	USD	7,528,327	State Street Bank and Trust	08/07/23	816
USD	1,456,734	AUD	2,150,054	Citibank, N.A.	08/08/23	12,244
USD	1,924,077	AUD	2,792,358	Societe Generale	08/08/23	48,062
USD	74,471,216	GBP	57,676,786	Citibank, N.A.	08/14/23	447,258
USD	98,215,056	EUR	88,982,588	Societe Generale	08/14/23	322,659
USD	10,987,956	GBP	8,479,197	State Street Bank and Trust	08/14/23	105,524
USD	38,778,276	AUD	56,834,966	HSBC Bank	08/18/23	581,249
EUR	11,887,503	USD	12,996,076	Citibank, N.A.	08/23/23	87,361
USD	114,414,819	EUR	103,826,735	HSBC Bank	08/23/23	142,669
EUR	5,745,983	USD	6,314,472	State Street Bank and Trust	08/23/23	9,581
USD	10,284,961	EUR	9,138,858	State Street Bank and Trust	08/23/23	226,694
USD	36,180,884	AUD	53,571,072	Bank of New York Mellon	08/28/23	165,078
USD	103,701,154	EUR	93,741,902	State Street Bank and Trust	08/28/23	503,687
USD	5,214,912	CAD	6,872,514	Royal Bank of Canada	08/30/23	1,045
USD	37,735,955	AUD	55,454,434	Societe Generale	08/30/23	451,409
USD	85,914,758	GBP	66,264,033	State Street Bank and Trust	08/30/23	863,370
USD	96,462,041	EUR	86,470,310	UBS AG	08/30/23	1,260,510
USD	98,049,881	EUR	88,784,676	State Street Bank and Trust	09/29/23	154,361
USD	74,086,902	JPY	10,257,897,652	State Street Bank and Trust	10/10/23	1,201,167
USD	5,013,933	JPY	701,326,160	Citibank, N.A.	10/20/23	22,931
Total Appreciation						\$6,623,488
USD	97,254,068	EUR	88,784,676	Citibank, N.A.	08/01/23	\$ (364,717)
EUR	88,784,676	USD	97,767,910	State Street Bank and Trust	08/01/23	(149,124)
USD	69,826,171	GBP	54,669,064	Bank of New York Mellon	08/07/23	(335,216)
USD	106,483,944	EUR	97,623,445	Bank of New York Mellon	08/07/23	(878,590)
GBP	5,934,738	USD	7,737,274	Societe Generale	08/07/23	(120,728)
USD	70,247,643	GBP	55,321,198	State Street Bank and Trust	08/07/23	(750,682)
EUR	3,109,271	USD	3,422,835	State Street Bank and Trust	08/07/23	(3,377)
GBP	2,236,974	USD	2,934,252	UBS AG	08/07/23	(63,356)
USD	22,075,134	AUD	33,090,333	Societe Generale	08/08/23	(156,236)
AUD	2,275,605	USD	1,537,120	Citibank, N.A.	08/18/23	(7,757)
USD	94,650,596	EUR	86,465,053	State Street Bank and Trust	08/22/23	(508,653)
USD	6,581,051	NZD	10,681,218	State Street Bank and Trust	08/22/23	(53,293)
EUR	229,310	USD	255,555	Citibank, N.A.	08/23/23	(3,176)
USD	7,941,367	CAD	10,504,437	HSBC Bank	08/30/23	(27,877)
USD	13,355,266	CAD	17,670,119	Societe Generale	08/30/23	(50,258)
USD	6,932,415	NZD	11,205,316	State Street Bank and Trust	09/06/23	(27,611)
USD	16,218,171	DKK	109,837,454	State Street Bank and Trust	09/28/23	(43,323)
USD	105,511,161	EUR	96,394,127	HSBC Bank	10/02/23	(790,681)

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>
EUR 2,133,983	USD 2,406,310	State Street Bank and Trust	10/02/23	\$ (52,989)
Total (Depreciation)				<u>\$(4,387,644)</u>
Total Appreciation (Depreciation)				<u>\$ 2,235,844</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 245,732,352	—	\$ 245,732,352
Bonds				
Australia.....	—	166,853,921	—	166,853,921
Austria.....	—	687,569	—	687,569
Belgium.....	—	2,856,068	—	2,856,068
Canada.....	—	150,261,994	—	150,261,994
Denmark.....	—	22,625,879	—	22,625,879
Finland.....	—	27,029,520	—	27,029,520
France.....	—	152,368,590	—	152,368,590
Germany.....	—	95,510,321	—	95,510,321
Hong Kong.....	—	17,718,169	—	17,718,169
Italy.....	—	40,007,750	—	40,007,750
Japan.....	—	118,523,756	—	118,523,756
Luxembourg.....	—	9,167,683	—	9,167,683
Netherlands.....	—	86,404,539	—	86,404,539
New Zealand.....	—	17,299,706	—	17,299,706
Norway.....	—	17,454,072	—	17,454,072
Spain.....	—	25,418,585	—	25,418,585
Supranational Organization Obligations.....	—	65,969,859	—	65,969,859
Sweden.....	—	24,661,881	—	24,661,881
Switzerland.....	—	20,089,162	—	20,089,162
United Kingdom.....	—	119,542,534	—	119,542,534
United States.....	—	1,274,840,230	—	1,274,840,230
U.S. Treasury Obligations.....	—	133,975,405	—	133,975,405
Foreign Sovereign Obligations.....	—	3,502,349	—	3,502,349
Securities Lending Collateral.....	—	51,739,867	—	51,739,867
Forward Currency Contracts**.....	—	2,235,844	—	2,235,844
TOTAL.....	—	<u>\$2,892,477,605</u>	—	<u>\$2,892,477,605</u>

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

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.6%)		
BRAZIL — (4.5%)		
AES Brasil Energia SA.....	96,049	\$ 241,303
Allied Tecnologia SA.....	11,000	15,934
Alupar Investimento SA.....	38,888	239,557
Ambev SA, ADR.....	235,404	734,460
Ambipar Participacoes e Empreendimentos SA.....	4,200	18,687
* Anima Holding SA.....	46,900	47,706
Arezzo Industria e Comercio SA.....	8,860	154,388
Atacadao SA.....	144,020	417,860
Auren Energia SA.....	89,204	264,099
B3 SA - Brasil Bolsa Balcao.....	606,753	1,911,841
Banco Bradesco SA.....	139,540	438,206
Banco BTG Pactual SA.....	181,892	1,308,199
Banco do Brasil SA.....	119,386	1,216,645
Banco Santander Brasil SA.....	46,461	280,608
BB Seguridade Participacoes SA.....	90,754	597,254
Bemobi Mobile Tech SA.....	13,617	38,875
* Blau Farmaceutica SA.....	6,879	30,229
* Braskem SA, ADR, Class A.....	4,311	45,783
Brisanet Participacoes SA.....	21,500	13,731
* C&A Modas SA.....	10,100	12,174
Caixa Seguridade Participacoes SA.....	126,021	287,553
Camil Alimentos SA.....	37,242	57,335
CCR SA.....	445,633	1,252,437
Centrais Eletricas Brasileiras SA.....	46,216	377,742
Cia Brasileira de Alumínio.....	16,100	18,045
* Cia Brasileira de Distribuicao.....	51,323	224,665
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	28,788	353,705
Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR.....	14,704	179,536
Cia de Saneamento de Minas Gerais Copasa MG.....	42,300	181,053
Cia de Saneamento do Parana.....	39,700	175,969
Cia de Saneamento do Parana.....	21,300	18,333
Cia Energetica de Minas Gerais, Sponsored ADR.....	9,203	24,204
Cia Energetica de Minas Gerais.....	82,570	321,986
Cia Paranaense de Energia.....	59,545	103,004
Cia Paranaense de Energia, Class B.....	9,600	83,784
Cielo SA.....	472,418	471,544
* Clear Sale SA.....	8,700	10,248
* CM Hospitalar SA.....	2,400	10,760
* Cogna Educacao SA.....	475,776	337,055
* Construtora Tenda SA.....	28,088	71,219
Cosan SA.....	154,078	649,710
CPFL Energia SA.....	22,741	172,069
Cury Construtora e Incorporadora SA.....	30,899	116,114
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	131,377	661,782
Dexco SA.....	98,281	173,960
Diagnosticos da America SA.....	7,623	21,682
Dimed SA Distribuidora da Medicamentos.....	22,448	62,710
Direcional Engenharia SA.....	35,072	156,494
EcoRodovias Infraestrutura e Logistica SA.....	73,109	126,931
* Embraer SA.....	244,052	955,306
Empreendimentos Pague Menos SA.....	19,225	17,157
Energisa SA.....	79,820	847,193
Equatorial Energia SA.....	244,708	1,735,661
Eternit SA.....	10,926	24,769
Even Construtora e Incorporadora SA.....	59,880	93,579

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	40,196	\$ 184,712
	133,970	456,413
	12,182	34,624
	57,425	353,161
Ω	49,307	181,744
	103	622
	49,721	79,070
	78,456	186,486
*	96,585	161,766
	28,416	79,382
	19,565	30,245
*Ω	1,252,270	1,271,138
*	33,300	28,027
	79,631	728,488
	11,000	55,294
*	60,698	34,015
	31,000	90,796
	33,400	72,044
*	19,994	173,862
	45,535	238,328
	91,696	109,366
	1,648	3,433
	41,740	82,884
	390,614	1,899,894
	12,800	22,846
	111,923	1,591,007
Ω	76,496	119,870
	6,900	31,226
*	6,000	63,645
*	60,200	85,041
	150,315	596,015
	14,332	126,476
*	551,822	390,929
	6,500	62,392
	38,000	33,108
	16,200	16,444
	30,900	81,289
*	10,100	23,345
	82,411	198,849
	128,180	376,781
*	59,683	42,281
	6,214	34,705
*	294,848	1,139,175
#*	15,400	117,964
	54,109	223,702
	97,297	252,257
*	90,708	224,625
	1,600	8,354
	37,800	55,956
	7,800	18,771
	82,218	497,785
	16,400	29,098
	30,352	52,954
	76,724	69,605
	309,398	1,895,482
Ω	135,322	1,030,203
	10,001	30,201
	50,500	248,188
	78,291	159,107

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	11,965	\$ 171,817
Sendas Distribuidora SA, ADR.....	230,650	657,014
Sendas Distribuidora SA.....	101,351	209,614
SIMPAR SA.....	11,600	65,375
Sinqia SA.....	167,182	1,699,485
Suzano SA.....	9,500	45,021
Tegma Gestao Logistica SA.....	23,200	206,598
Telefonica Brasil SA.....	24,725	222,030
# Telefonica Brasil SA, ADR.....	292,420	886,768
TIM SA.....	66,708	417,141
TOTVS SA.....	80,252	610,959
Transmissora Alianca de Energia Eletrica SA.....	11,300	30,229
Tres Tentos Agroindustrial SA.....	40,600	52,717
Trisul SA.....	4,200	24,132
Tupy SA.....	232,895	930,349
Ultrapar Participacoes SA.....	61,736	243,857
Ultrapar Participacoes SA, Sponsored ADR.....	8,960	141,920
Unipar Carbocloro SA.....	6,561	10,184
Usinas Siderurgicas de Minas Gerais SA Usiminas.....		
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	19,000	60,913
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA.....	81,746	206,407
* Via SA.....	542,059	247,602
Vibra Energia SA.....	298,059	1,079,725
Vivara Participacoes SA.....	15,400	95,746
Vulcabras Azaleia SA.....	13,500	56,013
WEG SA.....	187,278	1,580,997
Wilson Sons Holdings Brasil SA.....	39,949	111,853
* XP, Inc., BDR.....	2,473	66,568
* YDUQS Participacoes SA.....	36,064	169,233
* Zamp SA.....	27,041	25,275
TOTAL BRAZIL.....		<u>45,213,845</u>
CHILE — (0.6%)		
Aguas Andinas SA, Class A.....	702,233	246,091
Banco de Chile.....	1,082,723	120,540
Banco de Chile, ADR.....	21,744	485,975
Banco de Credito e Inversiones SA.....	11,742	352,703
Banco Santander Chile, ADR.....	7,781	164,179
Banco Santander Chile.....	3,479,149	185,747
Besalco SA.....	118,298	70,137
Camanchaca SA.....	228,863	13,851
CAP SA.....	17,445	133,081
Cencosud SA.....	241,519	519,055
Cencosud Shopping SA.....	61,000	111,247
Cia Cervecerias Unidas SA.....	29,430	244,015
Embotelladora Andina SA, ADR, Class B.....	2,609	42,866
Empresa Nacional de Telecomunicaciones SA.....	36,732	147,638
Empresas CMPC SA.....	215,617	425,608
Empresas COPEC SA.....	45,747	350,895
Empresas Hites SA.....	95,679	12,500
* Enel Americas SA.....	1,269,894	171,651
Falabella SA.....	62,530	172,919
Forus SA.....	22,023	43,154
Grupo Security SA.....	409,448	117,864
Instituto de Diagnostico SA.....	1,346	2,326
Inversiones Aguas Metropolitanas SA.....	133,959	110,015
Inversiones La Construccion SA.....	7,731	54,369
Masisa SA.....	657,534	19,124
Multiexport Foods SA.....	74,232	18,042

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Parque Arauco SA.....	133,407	\$ 213,879
PAZ Corp. SA.....	19,614	13,372
Plaza SA.....	43,864	70,584
Ripley Corp. SA.....	224,629	48,865
Salfacorp SA.....	182,941	100,066
Sigdo Koppers SA.....	84,902	129,031
SMU SA.....	976,725	184,530
Sociedad Matriz SAAM SA.....	1,197,624	129,906
# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	9,316	686,496
Socovesa SA.....	15,493	2,369
SONDA SA.....	176,889	94,249
Vina Concha y Toro SA.....	102,802	139,570
TOTAL CHILE.....		6,148,509
CHINA — (28.7%)		
* 360 Security Technology, Inc., Class A.....	59,500	98,905
* 361 Degrees International Ltd.....	219,000	121,194
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	51,600	194,386
Ω 3SBio, Inc.....	356,500	343,433
AAC Technologies Holdings, Inc.....	95,000	217,650
Accelink Technologies Co. Ltd., Class A.....	13,100	55,740
ADAMA Ltd., Class A.....	25,800	31,295
Addsino Co. Ltd., Class A.....	27,000	36,394
Advanced Technology & Materials Co. Ltd., Class A.....	17,320	22,387
AECC Aero-Engine Control Co. Ltd., Class A.....	12,800	41,563
AECC Aviation Power Co. Ltd., Class A.....	11,400	64,580
Aerospace Hi-Tech Holdings Group Ltd., Class A.....	7,900	11,463
#* Agile Group Holdings Ltd.....	376,000	67,107
* Agora, Inc., ADR.....	7,535	24,338
Agricultural Bank of China Ltd., Class H.....	4,879,000	1,774,712
Aier Eye Hospital Group Co. Ltd., Class A.....	68,758	194,027
Aisino Corp., Class A.....	19,300	35,831
Ajisen China Holdings Ltd.....	95,000	12,243
Ω Ak Medical Holdings Ltd.....	72,000	71,895
* Alibaba Group Holding Ltd., Sponsored ADR.....	69,011	7,050,164
* Alibaba Group Holding Ltd.....	1,195,000	15,271,356
#* Alibaba Health Information Technology Ltd.....	508,000	364,753
* Alibaba Pictures Group Ltd.....	5,350,000	328,967
Ω A-Living Smart City Services Co. Ltd.....	146,750	105,423
All Winner Technology Co. Ltd., Class A.....	11,660	43,998
*Ω Alliance International Education Leasing Holdings Ltd.....	27,000	17,405
Allmed Medical Products Co. Ltd., Class A.....	14,300	21,541
* Amlogic Shanghai Co. Ltd., Class A.....	6,431	79,413
Amoy Diagnostics Co. Ltd., Class A.....	7,380	24,948
Angel Yeast Co. Ltd., Class A.....	11,900	61,775
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	36,800	53,633
Anhui Construction Engineering Group Co. Ltd., Class A.....	54,000	42,896
Anhui Expressway Co. Ltd., Class H.....	88,000	88,632
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	34,468	93,318
Anhui Gujing Distillery Co. Ltd., Class A.....	2,700	102,837
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	21,540	99,542
Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	28,200	30,743
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	59,440	44,044
Anhui Jinhe Industrial Co. Ltd., Class A.....	11,200	37,823
Anhui Kouzi Distillery Co. Ltd., Class A.....	16,100	137,483
* Anhui Tatfook Technology Co. Ltd., Class A.....	15,000	20,224
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	19,800	20,519
Anhui Xinhua Media Co. Ltd., Class A.....	14,100	15,655
Anhui Yingjia Distillery Co. Ltd., Class A.....	8,500	83,189

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	26,300	\$ 49,843
	728	15,153
	1,500	32,444
	2,400	27,301
	206,200	2,443,658
*	1,062,000	61,312
*	7,200	35,083
*	45,000	17,587
	27,100	66,907
	62,000	18,698
*Ω	77,000	42,969
*	16,900	64,802
Ω	64,000	90,333
	5,200	90,788
	30,300	103,961
	100,500	57,898
	789,000	395,276
	8,800	50,129
	700	5,981
Ω	511,500	142,402
*	8,912	1,390,183
*	97,750	1,911,089
Ω	372,000	17,481
	86,800	56,738
	58,200	67,027
	60,600	120,113
	9,193,000	3,409,664
	233,000	126,208
	1,498,000	904,987
	65,936	52,463
	36,000	61,851
	110,780	112,064
	74,622	89,583
	50,010	204,133
	70,000	60,455
	33,130	33,124
*	54,000	11,032
#*Ω	47,916	6,214
*	15,900	11,536
*	66,000	33,996
*	13,006	67,111
*	14,300	24,241
	31,000	35,629
*	1,193	255,564
*	19,400	321,313
*	2,860	16,706
	56,800	37,555
	148,370	62,342
	3,100	16,260
	3,150	13,655
	13,000	25,136
*	3,100	24,776
	3,721	25,741
*	12,000	51,743
	1,748,000	46,572
	43,400	50,946
	144,000	572,722
	1,268,000	309,399
*	42,100	21,523

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Beijing Hezong Science & Technology Co. Ltd., Class A.....	28,200	\$ 18,807
Beijing Huafeng Test & Control Technology Co. Ltd., Class A.....	3,238	71,541
* Beijing Jetsen Technology Co. Ltd., Class A.....	107,200	84,805
Beijing Jingyuntong Technology Co. Ltd., Class A.....	24,900	19,187
Beijing Kingsoft Office Software, Inc., Class A.....	1,236	70,341
Beijing Konruns Pharmaceutical Co. Ltd., Class A.....	4,200	19,837
* Beijing North Star Co. Ltd., Class H.....	198,000	22,931
* Beijing Orient Landscape & Environment Co. Ltd., Class A.....	46,300	16,004
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	41,200	57,197
Beijing Roborock Technology Co. Ltd., Class A.....	1,660	64,170
* Beijing Shiji Information Technology Co. Ltd., Class A.....	18,870	36,770
* Beijing Sinnet Technology Co. Ltd., Class A.....	49,200	71,149
Beijing SL Pharmaceutical Co. Ltd., Class A.....	19,200	26,076
Beijing SPC Environment Protection Tech Co. Ltd., Class A.....	35,700	28,446
Beijing Strong Biotechnologies, Inc., Class A.....	7,900	21,989
Beijing Tiantan Biological Products Corp. Ltd., Class A.....	12,360	43,273
Beijing Tong Ren Tang Chinese Medicine Co. Ltd.....	128,000	228,256
Beijing Tongrentang Co. Ltd., Class A.....	4,800	34,295
Beijing Ultrapower Software Co. Ltd., Class A.....	36,401	52,885
Beijing United Information Technology Co. Ltd., Class A.....	22,972	123,206
Ω Beijing Urban Construction Design & Development Group Co. Ltd., Class H.....	38,000	11,162
Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A.....	7,273	70,617
* Beijing Watertek Information Technology Co. Ltd., Class A.....	40,200	18,023
Beijing Yanjing Brewery Co. Ltd., Class A.....	16,300	25,798
Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.....	4,800	39,482
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	20,520	34,792
Beijing-Shanghai High Speed Railway Co. Ltd., Class A.....	120,100	92,029
Beken Corp., Class A.....	3,600	14,439
Bestsun Energy Co. Ltd., Class A.....	28,200	18,676
Bethel Automotive Safety Systems Co. Ltd., Class A.....	4,600	58,337
Betta Pharmaceuticals Co. Ltd., Class A.....	4,300	32,787
BGI Genomics Co. Ltd., Class A.....	5,400	45,413
Biem.L.Fdlkk Garment Co. Ltd., Class A.....	15,376	75,381
* Bilibili, Inc., Class Z.....	32,760	623,090
Binhai Investment Co. Ltd.....	46,000	9,737
Black Peony Group Co. Ltd., Class A.....	20,700	19,712
Bloomage Biotechnology Corp. Ltd., Class A.....	3,409	46,576
Ω Blue Moon Group Holdings Ltd.....	96,500	50,184
Blue Sail Medical Co. Ltd., Class A.....	24,900	25,243
* Bluefocus Intelligent Communications Group Co. Ltd., Class A.....	89,200	110,358
Ω BOC Aviation Ltd.....	51,400	430,843
BOC International China Co. Ltd., Class A.....	18,400	29,258
BOE Technology Group Co. Ltd., Class A.....	586,700	347,641
BOE Varitronix Ltd.....	97,000	148,143
* Bohai Leasing Co. Ltd., Class A.....	149,500	51,065
Bosideng International Holdings Ltd.....	1,490,000	683,081
Bright Dairy & Food Co. Ltd., Class A.....	29,900	46,014
BrightGene Bio-Medical Technology Co. Ltd., Class A.....	6,773	19,484
† Brilliance China Automotive Holdings Ltd.....	716,000	383,698
B-Soft Co. Ltd., Class A.....	32,770	33,496
* BTG Hotels Group Co. Ltd., Class A.....	5,800	17,087
# Burning Rock Biotech Ltd., ADR.....	5,610	10,098
BYD Co. Ltd., Class H.....	57,500	2,048,036
BYD Electronic International Co. Ltd.....	205,000	791,416
By-health Co. Ltd., Class A.....	19,900	58,942
C C Land Holdings Ltd.....	321,000	65,938
C&D International Investment Group Ltd.....	249,584	681,825

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	59,000	\$ 6,202
	53,950	63,054
	34,000	44,255
	52,600	34,104
	20,670	93,176
	12,500	15,577
Ω	3,600	13,593
	204,000	9,550
*	614,000	10,147
	9,600	34,349
	89,900	83,089
*	32,100	12,089
	260,430	133,449
	227,000	11,170
	402,000	65,021
	4,200	15,664
	5,330	16,471
	7,300	23,462
	22,300	25,565
Ω	1,287,000	315,882
	11,474	14,188
	6,200	130,527
	39,100	36,530
*Ω	12,000	4,899
	2,500	50,107
*	26,100	14,768
	107,000	20,952
	14,200	64,632
*	66,000	17,013
	40,100	51,660
	4,800	15,865
*	8,000	24,061
	9,200	20,326
	7,300	19,388
	25,300	21,747
	9,200	18,652
	7,600	17,095
	1,200	9,929
	9,780	10,570
	31,800	43,079
	54,100	42,790
*	66,800	48,555
	10,000	24,042
	17,800	68,655
	35,500	41,063
	117,000	66,282
*	281,000	18,365
	15,600	51,268
	33,400	53,899
	4,900	10,974
	454,000	113,474
#*Ω	225,500	35,015
	19,900	33,408
	1,486,000	718,621
	760,000	361,544
*	330,500	100,678
	448,000	561,057
	7,042,000	4,104,489
	25,400	118,774

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	798,000	\$ 260,093
	16,900	22,040
Ω	834,000	133,227
	754,000	31,560
#Ω	50,000	22,666
	214,000	39,951
	776,000	31,948
	416,000	53,458
	693,000	206,451
#Ω	99,000	16,427
	458,000	300,519
Ω	714,000	437,553
	20,400	43,435
	234,000	88,423
	837,500	489,992
	900,800	1,009,072
#	58,900	237,786
	30,800	38,376
	21,800	37,398
	35,400	61,868
#	245,500	23,722
	24,300	29,705
*	45,900	15,741
*	109,000	37,091
Ω	334,400	740,073
	215,490	128,304
#	18,600	35,555
	1,769,414	290,780
	122,071	253,887
	340,000	232,306
	338,000	593,396
	145,000	76,908
*Ω	133,800	609,572
*††	82,000	704
	716,000	1,205,711
	41,620	76,680
	74,000	81,180
	317,000	1,204,026
	561,000	2,789,701
	606,000	34,240
	424,846	584,481
	25,547	58,252
Ω	66,540	67,445
	68,000	135,817
	864,000	329,326
	16,590	80,254
	87,700	106,563
	12,300	57,328
	299,600	306,684
	6,591	48,023
*	31,400	22,256
	330,000	174,502
	31,849	110,209
*	326,000	16,128
	510,000	602,075
	728,638	372,194
	756,000	1,793,360
	521,000	1,404,574

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	22,400	\$ 33,526
	707,000	464,825
	27,400	39,132
Ω	464,000	169,896
	28,100	24,688
*	436,000	25,251
	6,200	26,603
	113,000	7,844
#†Ω	58,300	40,741
	138,000	889,116
	4,200	19,307
	8,900	21,059
	473,400	1,639,968
	638,000	2,977,053
	78,000	64,676
	4,846	38,955
Ω	543,500	423,017
	316,000	147,268
*	2,592,000	789,127
	7,400	30,374
	93,000	102,297
*	142,000	10,081
*	618,000	26,096
#*	1,382,000	90,670
	33,100	52,593
	40,400	37,857
	366,183	313,667
	514,000	630,198
	630,000	231,518
	559,200	623,758
	12,381	19,594
	55,800	42,275
	11,341	200,468
Ω	12,022,000	1,358,949
	436,000	201,568
*	40,500	74,035
*	210,000	46,408
	23,530	33,853
	17,000	10,475
	512,804	726,823
	166,000	140,841
	25,800	27,925
	4,000	11,354
	200,697	603,307
	341,000	156,247
*	737,000	51,250
	5,000	62,563
#	423,800	124,594
*	23,100	9,378
#	437,200	17,659
	862,000	539,950
*	30,753	247,869
	34,600	61,311
	6,466	82,308
	51,700	116,292
	5,700	28,404
	45,475	109,054
	18,850	49,826

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	21,600	\$ 21,534
	328,000	24,442
	720,000	266,343
	22,650	148,134
	17,000	17,024
	26,000	22,944
	29,150	68,289
††	406,000	119,214
	192,000	193,603
Ω	24,500	24,516
	34,100	23,851
	10,900	22,339
	348,350	750,322
*	440,000	66,728
*	504,000	116,907
	1,458,000	975,678
	59,100	48,924
	7,500	64,994
	69,890	59,789
	70,800	30,825
	34,840	46,468
	64,200	68,489
	530,000	89,585
	2,630,000	216,260
#*	10,000	2,176
	52,000	38,099
	28,160	938,881
	449,000	52,468
	536,550	567,891
	214,000	90,569
	297,585	188,019
*	376,000	54,957
#*	3,496,537	718,332
	130,000	148,843
	269,000	151,134
*	47,400	13,198
	59,800	52,009
*	1,092,000	23,380
	556,000	306,861
Ω	279,500	330,887
	66,910	57,561
	242,000	44,130
	33,000	43,848
	29,780	42,231
Ω	377,500	176,241
	28,600	20,223
	30,000	14,334
	60,100	60,221
	7,400	20,427
	26,716	104,092
	7,100	15,798
	7,300	10,862
	28,100	48,093
*	7,400	18,387
	56,800	54,066
	26,300	89,497
*	756,000	8,076
	11,648	41,025
	301,000	119,333

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	17,500	\$ 28,137
	32,200	88,339
	7,500	51,388
	102,000	136,595
	28,400	36,576
	430,000	201,252
	2,910	13,890
	19,700	27,145
*	26,000	7,817
	50,235	64,096
	203,000	200,272
*	45,019	54,023
	148,000	50,050
#*Ω	70,000	342,302
	33,500	30,780
	63,255	142,738
	8,200	90,861
	12,500	23,126
	15,400	35,471
	64,000	108,022
	6,000	30,350
*	87,620	42,101
	254,300	3,090,963
	6,671	48,458
	28,400	23,859
	88,000	37,015
	97,000	73,220
	320,000	35,882
	7,300	60,623
Ω	64,400	49,858
#*Ω	45,000	126,278
*	44,220	38,399
*	79,310	56,169
*	11,175	79,566
#	457,000	343,736
*	30,600	39,731
	49,400	38,456
	14,940	43,928
*	782,000	84,560
	51,600	37,287
	13,000	4,094
	14,215	83,442
	38,800	34,238
	64,000	31,983
	195,000	203,568
	4,300	20,878
	36,277	235,611
*	332,000	28,700
	49,800	50,546
	109,100	341,687
	212,000	23,412
	359,000	277,595
	14,940	34,157
	16,500	41,083
	7,000	20,702
#*	4,777,500	24,580
	15,000	6,340
*	6,200	38,816
Ω	62,960	405,614

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	30,240	\$ 44,231
	6,240	20,662
	2,300	138,875
	44,100	76,823
*	133,799	10,381
*	33,300	14,318
*	168,800	277,931
	1,285,000	1,875,115
	42,600	42,024
	39,100	47,350
	1,966,000	116,643
Ω	245,000	132,319
*	36,800	33,389
	9,212	16,269
	260,600	416,967
	48,600	96,669
	3,560	57,255
*	2,950	39,089
	17,900	39,658
*	323,000	1,041
*	222,000	2,185
	20,300	50,900
	4,100	44,608
	5,100	9,646
	3,640	17,594
	29,400	40,092
	56,000	8,234
	147,000	28,677
	199,756	137,082
#*	804,000	8,296
*	121,000	8,908
	2,807	65,166
*	10,400	40,133
*	327,500	11,982
*	8,200	9,189
	10,000	26,355
*	70,700	43,866
	196,000	268,188
*	325,000	95,353
	27,017	146,719
	23,500	22,927
	234,000	14,030
	447,500	514,432
Ω	226,000	200,623
#	452,000	237,327
	51,100	82,408
	3,900	8,935
	52,400	46,298
	16,063	21,316
*	25,200	24,328
*	30,700	23,520
	14,700	24,820
	16,800	30,256
	15,200	16,456
	12,200	86,010
	49,200	49,226
	11,200	42,086
*	21,600	6,293

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Guangdong Investment Ltd.....	384,000	\$ 332,435
Guangdong Kinlong Hardware Products Co. Ltd., Class A.....	1,900	17,202
Guangdong Provincial Expressway Development Co. Ltd., Class A.....	48,600	52,098
Guangdong South New Media Co. Ltd., Class A.....	3,000	17,426
Guangdong Tapai Group Co. Ltd., Class A.....	20,900	25,835
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	18,700	48,150
Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A.....	14,700	33,625
* Guangshen Railway Co. Ltd., Class H.....	236,000	62,234
Guangxi Liugong Machinery Co. Ltd., Class A.....	58,800	65,765
Guangxi LiuYao Group Co. Ltd., Class A.....	9,500	28,326
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	46,200	16,622
Guangzhou Automobile Group Co. Ltd., Class H.....	300,800	189,342
* Guangzhou Baiyun International Airport Co. Ltd., Class A.....	31,500	63,519
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	62,000	185,799
* Guangzhou Great Power Energy & Technology Co. Ltd., Class A.....	10,300	67,735
Guangzhou Haige Communications Group, Inc. Co., Class A.....	38,900	54,288
* Guangzhou Hi-Target Navigation Tech Co. Ltd., Class A.....	22,900	22,191
Guangzhou KDT Machinery Co. Ltd., Class A.....	8,400	21,804
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.....	9,500	95,869
Guangzhou Restaurant Group Co. Ltd., Class A.....	12,136	44,546
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	7,000	60,525
Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	18,180	93,826
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	11,115	41,990
Guangzhou Yuexiu Capital Holdings Group Co. Ltd., Class A.....	45,642	47,649
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	10,900	13,944
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	18,700	21,756
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	62,500	40,974
Guizhou Zhenhua E-chem, Inc., Class A.....	4,330	18,998
* Guocheng Mining Co. Ltd., Class A.....	19,900	41,199
Guomai Technologies, Inc., Class A.....	11,900	12,969
Guosen Securities Co. Ltd., Class A.....	27,640	37,522
Ω Guotai Junan Securities Co. Ltd., Class H.....	44,000	54,954
* H World Group Ltd.....	112,700	539,542
Haier Smart Home Co. Ltd., Class A.....	36,800	127,458
Haier Smart Home Co. Ltd., Class H.....	485,199	1,595,572
Hainan Drinda New Energy Technology Co. Ltd., Class A.....	2,500	38,028
* Hainan Meilan International Airport Co. Ltd., Class H.....	32,000	48,526
Hainan Poly Pharm Co. Ltd., Class A.....	3,200	9,070
Haitian International Holdings Ltd.....	161,000	403,255
Haitong Securities Co. Ltd., Class H.....	872,000	610,078
Ω Haitong UniTrust International Leasing Co. Ltd., Class H.....	414,000	46,664
Hand Enterprise Solutions Co. Ltd., Class A.....	25,700	38,223
Hang Zhou Great Star Industrial Co. Ltd., Class A.....	17,400	53,573
Hangcha Group Co. Ltd., Class A.....	23,148	79,989
Hangjin Technology Co. Ltd., Class A.....	24,100	106,314
Hangxiao Steel Structure Co. Ltd., Class A.....	31,000	18,412
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.....	63,300	95,823
Hangzhou Chang Chuan Technology Co. Ltd., Class A.....	6,283	37,034
Hangzhou Electronic Soul Network Technology Co. Ltd., Class A.....	8,000	38,399
Hangzhou Haoyue Personal Care Co. Ltd., Class A.....	4,200	27,315
Hangzhou Lion Electronics Co. Ltd., Class A.....	5,500	29,607
Hangzhou Onechance Tech Corp., Class A.....	4,960	19,420
Hangzhou Oxygen Plant Group Co. Ltd., Class A.....	15,900	75,888
Hangzhou Robam Appliances Co. Ltd., Class A.....	18,000	73,586
Hangzhou Silan Microelectronics Co. Ltd., Class A.....	11,500	49,377
Hangzhou Tigermed Consulting Co. Ltd., Class A.....	1,100	10,602
Ω Hangzhou Tigermed Consulting Co. Ltd., Class H.....	23,900	155,379
Han's Laser Technology Industry Group Co. Ltd., Class A.....	18,300	62,826
Ω Hansoh Pharmaceutical Group Co. Ltd.....	180,000	292,291

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,450	\$ 17,423
*Ω	201,000	6,445
	11,300	27,812
	160,000	63,756
	30,300	63,663
	100,500	132,512
*	5,800	9,436
	21,900	15,410
*	143,000	14,650
	19,000	75,481
	19,630	72,549
	31,800	35,139
#	39,936	425,318
	21,600	46,062
	29,800	49,032
	9,520	22,281
*	45,700	33,535
	27,100	26,378
	41,000	22,154
*	372,000	6,920
	23,159	56,502
*	59,100	128,849
	27,000	58,162
*	56,134	57,401
	100,275	33,840
	10,500	37,295
#*	693,000	54,415
	109,000	282,338
	4,500	119,230
	104,000	23,921
*	35,600	12,417
	14,980	72,833
*	1,048,000	19,606
*††Ω	22,500	1,478
*Ω	660,000	50,225
*	70,000	14,231
	311,679	261,555
	12,378	87,972
*	190,000	10,258
	15,480	11,962
	19,000	115,591
	111,602	116,253
*	44,308	23,513
*	29,500	13,505
	13,600	68,505
	18,900	60,958
#*	270,000	36,158
	52,633	38,556
Ω	198,000	282,521
	35,340	45,671
	61,108	49,622
	46,300	128,029
	168,300	80,647
	7,100	22,423
	9,050	50,282
	15,600	57,543
	30,500	103,201
	60,000	18,019
	3,300	71,957

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	15,200	\$ 48,137
	8,100	26,431
	41,200	19,146
	17,500	30,525
	27,900	26,226
	78,100	65,635
	6,757	38,952
*	32,142	110,247
Ω	48,000	312,050
*	32,700	28,389
*	18,400	18,056
*	12,200	27,763
*	32,000	2,676
#*Ω	250,800	116,199
	11,350	99,924
	5,600	18,193
*	902	2,598
Ω	28,200	34,620
	1,300	86,706
	9,272,000	4,527,772
	202,100	471,815
	161,057	157,428
	78,200	56,496
Ω	144,000	24,668
	1,600	18,798
*	336,000	38,968
*	123,200	32,619
*	17,800	23,196
	48,377	194,325
	68,100	71,546
*Ω	48,000	50,268
*Ω	88,500	395,722
*	162,000	59,103
	15,900	101,681
	8,100	17,508
	120,000	79,003
*	77,592	491,933
	11,800	39,228
*	3,700	3,665
#	192,000	29,154
	22,820	106,298
	7,280	18,717
	19,700	65,354
	9,570	60,752
	38,800	179,412
*Ω	67,750	495,272
	21,679	895,559
	161,178	3,336,961
	9,900	18,951
	11,000	30,176
*	25,600	39,535
	21,200	21,313
	12,180	49,563
	34,100	59,988
	336,000	308,121
	53,000	58,654
*	21,400	21,455
	10,575	106,225
	17,568	109,764

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangsu Hengshun Vinegar Industry Co. Ltd., Class A.....	16,640	\$ 26,315
Jiangsu Huahong Technology Stock Co. Ltd., Class A.....	13,800	21,149
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	36,600	20,451
Jiangsu Jiejie Microelectronics Co. Ltd., Class A.....	14,744	38,667
* Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	8,600	23,874
Jiangsu King's Luck Brewery JSC Ltd., Class A.....	13,602	116,536
* Jiangsu Leike Defense Technology Co. Ltd., Class A.....	49,500	36,869
Jiangsu Linyang Energy Co. Ltd., Class A.....	23,500	25,817
Jiangsu Nata Opto-electronic Material Co. Ltd., Class A.....	9,100	40,482
Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A.....	25,900	88,177
Jiangsu Pacific Quartz Co. Ltd., Class A.....	2,600	37,400
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A..	24,000	42,398
Jiangsu Shagang Co. Ltd., Class A.....	11,400	6,768
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	34,300	50,536
Jiangsu Sopo Chemical Co., Class A.....	20,200	19,992
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	5,600	115,007
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	8,190	81,420
Jiangsu Yoke Technology Co. Ltd., Class A.....	2,900	27,645
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	14,892	70,432
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	30,000	19,417
Jiangsu Zhongtian Technology Co. Ltd., Class A.....	51,900	114,412
Jiangxi Bank Co. Ltd., Class H.....	202,000	26,104
Jiangxi Copper Co. Ltd., Class H.....	332,000	557,746
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	9,700	11,652
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	13,100	34,380
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	42,300	30,980
Jiayou International Logistics Co. Ltd., Class A.....	13,504	32,828
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	17,561	42,874
* Jilin Chemical Fibre, Class A.....	21,700	11,302
# Jinchuan Group International Resources Co. Ltd.....	1,448,000	81,944
Jinduicheng Molybdenum Co. Ltd., Class A.....	31,100	50,165
Jingjin Equipment, Inc., Class A.....	4,900	21,385
* Jingrui Holdings Ltd.....	251,000	2,248
Jinke Smart Services Group Co. Ltd., Class H.....	22,700	36,648
* Jinlei Technology Co. Ltd., Class A.....	2,800	13,737
* Jinneng Holding Shanxi Electric Power Co. Ltd., Class A.....	35,700	16,992
JiuGui Liquor Co. Ltd., Class A.....	3,900	57,529
Jiuzhitang Co. Ltd., Class A.....	17,600	30,235
JL Mag Rare-Earth Co. Ltd., Class A.....	8,704	21,593
JNBY Design Ltd.....	86,500	101,692
Joinn Laboratories China Co. Ltd., Class A.....	15,064	59,262
Jointown Pharmaceutical Group Co. Ltd., Class A.....	74,271	102,992
* Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	8,700	42,733
Joy City Property Ltd.....	552,000	20,961
#* Joy Spreader Group, Inc.....	205,000	21,921
Joyoung Co. Ltd., Class A.....	9,850	21,927
*Ω JS Global Lifestyle Co. Ltd.....	538,500	95,930
JSTI Group, Class A.....	47,100	43,586
* Jutal Offshore Oil Services Ltd.....	236,000	17,262
*Ω JW Cayman Therapeutics Co. Ltd.....	76,500	27,855
JY Grandmark Holdings Ltd.....	59,000	9,274
* Kaishan Group Co. Ltd., Class A.....	12,100	24,662
*Ω Kangda International Environmental Co. Ltd.....	68,000	3,364
Kangji Medical Holdings Ltd.....	77,000	85,909
* Kanzhun Ltd., ADR.....	6,300	117,684
KBC Corp. Ltd., Class A.....	1,200	19,254
Kehua Data Co. Ltd., Class A.....	7,300	35,983
KingClean Electric Co. Ltd., Class A.....	7,480	29,014
Kingfa Sci & Tech Co. Ltd., Class A.....	20,900	26,683

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#*	Kingsoft Cloud Holdings Ltd.....	138,000	\$ 63,897
	Kingsoft Corp. Ltd.....	258,400	1,112,195
*	Ko Yo Chemical Group Ltd.....	972,000	15,662
	Konfoong Materials International Co. Ltd., Class A.....	2,900	26,092
*	Konka Group Co. Ltd., Class A.....	20,600	13,639
	KPC Pharmaceuticals, Inc., Class A.....	15,500	38,615
	Kuang-Chi Technologies Co. Ltd., Class A.....	8,100	17,018
*	Kunlun Tech Co. Ltd., Class A.....	25,675	133,274
*	Kunming Yunnei Power Co. Ltd., Class A.....	44,500	16,321
	Kunshan Dongwei Technology Co. Ltd., Class A.....	2,271	19,680
	Kunshan Kinglai Hygienic Materials Co. Ltd., Class A.....	3,960	16,856
	Kweichow Moutai Co. Ltd., Class A.....	10,700	2,824,325
#*	KWG Group Holdings Ltd.....	513,000	91,736
#*	KWG Living Group Holdings Ltd.....	268,500	34,419
*	Lakala Payment Co. Ltd., Class A.....	24,200	62,259
	Lao Feng Xiang Co. Ltd., Class A.....	11,000	96,190
	Laobaixing Pharmacy Chain JSC, Class A.....	20,390	81,297
*	Launch Tech Co. Ltd., Class H.....	20,500	5,763
	LB Group Co. Ltd., Class A.....	39,600	105,440
	Lee & Man Paper Manufacturing Ltd.....	168,000	58,309
	Lee's Pharmaceutical Holdings Ltd.....	56,000	10,467
Ω	Legend Holdings Corp., Class H.....	231,000	238,500
	Lenovo Group Ltd.....	4,002,000	4,607,056
	Lens Technology Co. Ltd., Class A.....	58,700	101,647
*	Leo Group Co. Ltd., Class A.....	195,937	65,872
	Lepu Medical Technology Beijing Co. Ltd., Class A.....	21,800	63,544
*	LexinFintech Holdings Ltd., ADR.....	26,615	79,845
	Leyard Optoelectronic Co. Ltd., Class A.....	55,500	50,444
#*	Li Auto, Inc., ADR.....	29,401	1,258,363
	Li Ning Co. Ltd.....	938,000	5,718,450
	LianChuang Electronic Technology Co. Ltd., Class A.....	16,100	26,288
	Lianhe Chemical Technology Co. Ltd., Class A.....	21,900	31,531
*	Liao Ning Oxiranchem, Inc., Class A.....	11,800	13,206
	Liaoning Cheng Da Co. Ltd., Class A.....	19,200	38,989
	Liaoning Port Co. Ltd., Class H.....	236,000	21,797
	Lier Chemical Co. Ltd., Class A.....	23,400	47,591
*	Lifetech Scientific Corp.....	806,000	281,776
*	LingNan Eco&Culture-Tourism Co. Ltd., Class A.....	31,200	14,843
*	Lingyi iTech Guangdong Co., Class A.....	58,400	50,279
	LK Technology Holdings Ltd.....	90,999	98,443
	Loncin Motor Co. Ltd., Class A.....	22,800	16,983
*	Long Yuan Construction Group Co. Ltd., Class A.....	42,900	29,439
Ω	Longfor Group Holdings Ltd.....	566,000	1,531,273
	Longhua Technology Group Luoyang Co. Ltd., Class A.....	21,000	23,400
	Longshine Technology Group Co. Ltd., Class A.....	7,800	23,841
	Lonking Holdings Ltd.....	620,000	110,883
	Luenmei Quantum Co. Ltd., Class A.....	46,100	43,553
	Luolai Lifestyle Technology Co. Ltd., Class A.....	22,700	36,461
*	Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	17,700	14,153
	Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A.....	4,200	19,865
	Lushang Freda Pharmaceutical Co. Ltd., Class A.....	15,200	22,411
	Luxi Chemical Group Co. Ltd., Class A.....	60,500	89,576
	Luxshare Precision Industry Co. Ltd., Class A.....	52,754	239,020
*Ω	Luye Pharma Group Ltd.....	353,500	165,707
	Luzhou Laojiao Co. Ltd., Class A.....	11,809	399,217
*	LVGEM China Real Estate Investment Co. Ltd.....	90,000	19,283
	Maanshan Iron & Steel Co. Ltd., Class H.....	164,000	34,202
	Maccura Biotechnology Co. Ltd., Class A.....	9,800	20,877
	Mango Excellent Media Co. Ltd., Class A.....	35,705	171,897

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
*Ω	Maoyan Entertainment.....	146,400	\$ 172,183
	Maxscend Microelectronics Co. Ltd., Class A.....	4,900	82,665
	Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	7,100	25,388
*	Meilleure Health International Industry Group Ltd.....	594,000	22,127
*	Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	92,600	93,765
#Ω	Meitu, Inc.....	772,500	282,021
*Ω	Meituan, Class B.....	212,410	4,054,931
	Metallurgical Corp. of China Ltd., Class H.....	768,000	193,526
	M-Grass Ecology & Environment Group Co. Ltd., Class A.....	48,300	25,109
	Midea Group Co. Ltd., Class A.....	50,100	416,439
Ω	Midea Real Estate Holding Ltd.....	124,600	130,199
	Milkyway Chemical Supply Chain Service Co. Ltd., Class A.....	2,100	28,059
	Ming Yang Smart Energy Group Ltd., Class A.....	32,200	81,380
#*	Ming Yuan Cloud Group Holdings Ltd.....	160,000	97,241
	MINISO Group Holding Ltd.....	24,200	126,986
*	Minmetals Land Ltd.....	296,000	15,168
	MLS Co. Ltd., Class A.....	25,996	33,855
*	MMG Ltd.....	1,120,000	410,906
*Ω	Mobvista, Inc.....	162,000	80,890
	Monalisa Group Co. Ltd., Class A.....	8,100	23,080
	Montage Technology Co. Ltd., Class A.....	4,975	40,340
*	Montnets Cloud Technology Group Co. Ltd., Class A.....	11,200	25,575
*Ω	Mulsanne Group Holding Ltd.....	50,000	15,285
*	NanJi E-Commerce Co. Ltd., Class A.....	47,354	26,733
	Nanjing Hanrui Cobalt Co. Ltd., Class A.....	10,200	49,412
	Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	37,877	72,021
*	Nanjing Sample Technology Co. Ltd., Class H.....	64,000	34,760
	Nanjing Securities Co. Ltd., Class A.....	35,800	43,817
	Nanjing Yunhai Special Metals Co. Ltd., Class A.....	12,100	37,268
	Nantong Jianghai Capacitor Co. Ltd., Class A.....	11,400	30,539
	NARI Technology Co. Ltd., Class A.....	77,524	264,036
	NAURA Technology Group Co. Ltd., Class A.....	2,000	79,559
*	NavInfo Co. Ltd., Class A.....	36,500	57,323
	NetDragon Websoft Holdings Ltd.....	106,500	211,479
	NetEase, Inc., ADR.....	30,627	3,330,380
	NetEase, Inc.....	170,600	3,715,723
	New China Life Insurance Co. Ltd., Class H.....	352,000	1,020,811
	New Hope Dairy Co. Ltd., Class A.....	11,300	24,808
*	Newborn Town, Inc.....	112,000	21,876
*	Newland Digital Technology Co. Ltd., Class A.....	26,800	68,655
	Nexteer Automotive Group Ltd.....	159,000	117,816
	Ninestar Corp., Class A.....	9,600	45,033
	Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	8,400	37,094
	Ningbo Huaxiang Electronic Co. Ltd., Class A.....	8,076	15,672
	Ningbo Joyson Electronic Corp., Class A.....	23,700	63,215
	Ningbo Orient Wires & Cables Co. Ltd., Class A.....	6,800	44,273
	Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	4,313	30,347
	Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	18,100	39,708
	Ningbo Tuopu Group Co. Ltd., Class A.....	3,700	38,095
	Ningbo Xusheng Group Co. Ltd., Class A.....	8,624	30,815
	Ningbo Zhoushan Port Co. Ltd., Class A.....	57,100	28,469
#*	NIO, Inc., ADR.....	41,026	627,698
*	NIO, Inc., Class A.....	63,900	975,588
#*	Niu Technologies, Sponsored ADR.....	8,367	36,731
	Noah Holdings Ltd., Sponsored ADR.....	6,945	105,703
	Norinco International Cooperation Ltd., Class A.....	24,310	55,413
	North Huajin Chemical Industries Co. Ltd., Class A.....	46,290	42,199
	North Industries Group Red Arrow Co. Ltd., Class A.....	19,400	47,988
	Northeast Securities Co. Ltd., Class A.....	48,600	55,182

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	8,540	\$ 24,314
	10,900	18,421
*	569,000	6,824
	10,000	11,855
*	30,700	19,703
	113,459	99,552
	10,400	25,480
	3,700	55,746
	18,600	53,066
	78,900	52,135
*	53,900	18,559
	23,500	39,260
#Ω	150,400	94,200
*	55,000	70,083
	21,500	24,103
*	86,800	67,512
	7,560	36,042
*	64,000	5,243
	58,000	4,953
	10,300	28,878
*	68,600	39,485
	218,000	176,994
*	51,800	41,792
*	22,738	2,042,327
*Ω	44,000	49,919
	20,700	84,109
	1,248,000	480,466
	27,900	58,665
Ω	49,050	128,450
*	112,000	3,813
	1,817,000	2,131,202
	122,300	211,231
#*Ω	148,800	394,452
	890,500	6,488,839
	4,900	21,335
	91,700	182,981
	876,362	210,343
	25,400	135,759
Ω	32,200	91,502
#Ω	993,000	612,182
*	548,000	51,013
	110,299	92,703
*	171,000	14,969
*	127,000	55,869
	13,104	35,644
	27,190	542,712
	34,800	38,013
	10,300	22,223
	8,200	28,511
	1,896	12,668
	108,000	60,974
*	91,100	38,258
*	3,900	18,944
*	13,000	35,964
*	198,000	20,311
*	26,628	64,972
	6,379	51,138
#*	166,000	92,408
	13,600	12,735

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	8,200	\$ 8,948
	3,725	24,188
Ω	52,400	21,422
#*Ω	274,000	46,727
	50,100	46,582
	38,600	19,095
	12,500	37,079
*	9,900	32,004
*	149,700	63,699
	12,800	32,583
*	72,000	27,212
	2,100	21,977
*	26,494	27,627
	4,700	23,432
*	7,700	27,371
	46,200	100,296
	18,200	28,677
*	30,600	16,111
*	1,600	25,323
	18,800	43,390
	5,033	12,728
	346,000	547,635
	42,650	106,108
	61,703	139,216
	99,400	59,447
*	768,285	173,015
*	34,226	79,032
	38,524	268,567
	5,460	64,534
	21,800	24,075
*	30,400	21,385
	37,730	36,083
	23,600	67,386
	7,100	9,982
Ω	275,000	549,227
	11,200	30,056
	17,100	75,803
	45,600	42,314
	24,900	24,271
	27,570	130,577
*	18,500	30,457
	5,000	14,473
	14,800	16,439
	11,600	42,264
	13,900	17,207
	24,500	41,233
	686,800	886,969
#	32,000	24,091
	109,100	46,802
	29,600	24,165
	7,560	23,783
*	8,604	44,582
	3,300	25,942
	16,245	109,313
	9,900	24,535
	141,200	58,722
	73,000	12,278
	50,000	131,950
#	84,000	223,936

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	54,000	\$ 19,193
	4,000	31,065
	10,584	44,538
	7,900	28,568
Ω	6,300	29,173
	26,600	18,898
	118,000	175,166
	504,600	29,197
*	4,600	30,578
	65,900	50,017
	9,800	40,012
	24,600	46,030
	6,400	22,270
*	17,000	16,000
	11,100	18,035
	21,840	39,622
	19,648	29,983
	14,300	89,605
	21,300	48,047
	2,965	39,131
	788	19,558
	4,100	34,796
	245,500	445,593
	172,000	52,967
	22,700	21,428
	117,900	125,566
	18,676	103,041
	72,100	72,013
	14,400	21,824
	7,600	39,509
	17,300	24,240
	46,400	41,061
	29,509	49,925
	18,100	47,821
	2,160	22,014
	6,900	31,974
	72,600	77,260
	34,300	74,885
	33,900	25,306
	28,340	20,800
	47,230	43,060
	59,400	35,775
	9,440	316,084
*	99,600	33,039
	5,100	110,555
*	21,100	38,208
	58,400	103,354
*Ω	59,000	42,773
	25,500	56,897
	7,100	76,102
Ω	515,200	109,880
	1,500	37,886
	23,800	23,623
	45,500	46,841
	15,700	17,515
*	28,900	13,678
	14,780	100,941
	18,500	21,113
	3,800	9,363

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,300	\$ 17,772
	35,800	17,547
	12,580	61,646
	2,652	41,013
	10,300	19,066
*	16,680	24,966
	158,000	136,610
	26,000	49,289
	37,900	38,697
	11,100	17,187
	15,200	34,180
	11,600	19,399
Ω	37,000	20,445
	17,300	28,997
	18,250	181,559
	472,351	443,192
	825,174	164,690
	9,900	14,675
	33,600	25,557
	31,600	86,126
*	8,669	35,571
	4,600	81,915
	19,200	63,039
	7,900	37,143
	6,400	7,769
	35,800	45,557
	4,000	18,171
	14,300	17,184
	15,600	647,419
	40,800	30,223
*	114,900	51,629
	5,900	46,753
*	60,900	32,653
*	61,900	42,594
	8,100	36,411
	1,145	15,035
	11,000	46,215
	12,693	30,214
	10,900	41,564
	3,800	17,626
	12,000	20,116
	19,700	51,882
	33,700	29,079
	11,100	17,855
	14,475	248,720
	28,300	28,854
*	32,800	14,057
	25,000	17,948
	9,100	31,794
	13,700	16,033
	21,000	75,680
	27,200	19,488
	79,100	63,931
*	22,200	22,352
	20,057	70,096
	4,900	41,211
	9,200	37,003
*	53,900	24,970
	832,500	93,141

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	47,100	\$ 95,335
	58,200	70,012
	234,000	69,433
*	14,200	19,325
	126,600	46,283
	8,320	37,763
*	55,100	37,109
*	30,700	62,694
	146,580	202,821
	5,600	59,174
	7,400	18,375
	24,500	61,167
	11,400	78,216
*	262,000	8,763
#Ω	95,000	89,901
	2,187,000	991,886
	9,519	38,462
	3,700	12,670
	21,000	16,915
	694,000	93,716
	30,800	42,098
*	604,800	11,281
	57,400	108,443
	43,500	140,947
	29,500	36,011
	8,452	53,576
#*	1,025,000	62,258
Ω	65,500	12,704
	585,500	264,238
	218,000	83,955
*	1,106,000	83,763
*	402,000	61,572
	762,000	2,399,683
	10,478	22,637
	3,600	21,436
	10,200	48,736
	43,400	60,444
	879,000	353,659
	195,000	409,722
	36,100	90,321
*	4,456	51,153
	13,300	28,825
	357,694	163,464
*	606	7,478
	14,900	27,993
	2,600	16,613
	35,340	44,888
	97,700	64,902
	400,000	225,287
	600	18,413
	17,400	41,724
*	19,000	31,026
	21,300	17,684
	290,500	89,080
*	240,000	58,220
	2,704	8,863
	14,494	45,613
	11,000	16,462
	14,200	221,915

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Suning Universal Co. Ltd., Class A.	52,000	\$ 22,928
Sunny Optical Technology Group Co. Ltd.	196,100	1,922,579
Sunresin New Materials Co. Ltd., Class A.	7,875	63,755
* Sunward Intelligent Equipment Co. Ltd., Class A.	21,300	19,874
Sunwoda Electronic Co. Ltd., Class A.	13,100	30,191
Suofeiya Home Collection Co. Ltd., Class A.	12,600	33,831
Suplet Power Co. Ltd., Class A.	4,368	11,289
Suzhou Anjie Technology Co. Ltd., Class A.	15,000	28,531
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.	26,400	83,021
Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.	71,600	49,535
Suzhou Good-Ark Electronics Co. Ltd., Class A.	10,100	17,960
Suzhou Maxwell Technologies Co. Ltd., Class A.	896	23,099
Suzhou Secote Precision Electronic Co. Ltd., Class A.	3,500	16,437
Suzhou TFC Optical Communication Co. Ltd., Class A.	4,464	55,811
SY Holdings Group Ltd.	69,500	46,767
Symphony Holdings Ltd.	330,000	38,098
Taiji Computer Corp. Ltd., Class A.	10,439	61,402
TangShan Port Group Co. Ltd., Class A.	109,000	56,745
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.	63,350	54,101
* Tansun Technology Co. Ltd., Class A.	12,000	25,259
Tasly Pharmaceutical Group Co. Ltd., Class A.	10,200	20,160
* TCL Electronics Holdings Ltd.	270,000	137,877
* TCL Technology Group Corp., Class A.	90,010	54,098
Telling Telecommunication Holding Co. Ltd., Class A.	25,400	32,462
Ten Pao Group Holdings Ltd.	140,000	18,317
* Tencent Holdings Ltd.	634,900	29,180,716
* Tencent Music Entertainment Group, ADR.	179,122	1,252,063
Tenfu Cayman Holdings Co. Ltd.	46,000	26,193
Three's Co. Media Group Co. Ltd., Class A.	4,287	47,271
Thunder Software Technology Co. Ltd., Class A.	2,300	29,101
Tian An China Investment Co. Ltd.	112,000	58,801
Tian Di Science & Technology Co. Ltd., Class A.	83,400	66,712
# Tian Lun Gas Holdings Ltd.	55,500	36,038
*†† Tian Shan Development Holding Ltd.	76,000	3,606
Tiande Chemical Holdings Ltd.	244,000	47,694
Tiangong International Co. Ltd.	344,000	113,163
Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.	16,400	64,557
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.	44,000	32,753
Tianjin Development Holdings Ltd.	60,000	12,726
Tianjin Pharmaceutical Da Re Tang Group Corp. Ltd., Class A.	8,300	45,548
Tianjin Port Development Holdings Ltd.	304,000	22,657
Tianjin Ringpu Bio-Technology Co. Ltd., Class A.	8,200	21,482
Tianjin Teda Co. Ltd., Class A.	32,700	20,920
* Tianma Microelectronics Co. Ltd., Class A.	32,300	42,377
# Tianneng Power International Ltd.	184,000	206,165
Tianshan Aluminum Group Co. Ltd., Class A.	30,600	30,102
Tianshui Huatian Technology Co. Ltd., Class A.	36,200	48,633
*†† Tianyun International Holdings Ltd.	50,000	19,190
Tibet Rhodiola Pharmaceutical Holding Co., Class A.	3,600	26,582
* Tibet Summit Resources Co. Ltd., Class A.	28,500	72,716
* Tibet Tianlu Co. Ltd., Class A.	19,000	17,310
* Tibet Water Resources Ltd.	159,000	9,016
Tingyi Cayman Islands Holding Corp.	326,000	503,438
* Titan Wind Energy Suzhou Co. Ltd., Class A.	36,100	72,075
TK Group Holdings Ltd.	30,000	5,616
Tofflon Science & Technology Group Co. Ltd., Class A.	16,700	50,960
Toly Bread Co. Ltd., Class A.	28,929	42,774
Tomson Group Ltd.	197,988	43,511
Tong Ren Tang Technologies Co. Ltd., Class H.	77,000	69,503

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Tongcheng Travel Holdings Ltd.....	277,600	\$ 673,628
* Tongdao Liepin Group.....	45,000	54,592
TongFu Microelectronics Co. Ltd., Class A.....	28,600	87,077
Tonghua Dongbao Pharmaceutical Co. Ltd., Class A.....	34,200	49,002
* Tongkun Group Co. Ltd., Class A.....	31,900	66,702
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	43,100	26,263
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	191,400	87,195
Tongyu Heavy Industry Co. Ltd., Class A.....	50,700	19,800
* Topchoice Medical Corp., Class A.....	3,262	52,749
* Topsec Technologies Group, Inc., Class A.....	16,700	22,535
Ω Topsports International Holdings Ltd.....	823,000	760,756
Towngas Smart Energy Co. Ltd.....	291,551	141,506
* TPV Technology Co. Ltd., Class A.....	94,800	30,527
Transfar Zhilian Co. Ltd., Class A.....	97,500	76,847
TravelSky Technology Ltd., Class H.....	185,000	355,276
* Trigiant Group Ltd.....	272,000	18,155
Trina Solar Co. Ltd., Class A.....	15,292	80,713
* Trip.com Group Ltd., ADR.....	38,258	1,570,108
* Trip.com Group Ltd.....	29,800	1,217,115
#* Triumph New Energy Co. Ltd., Class H.....	48,000	36,716
TRS Information Technology Corp. Ltd., Class A.....	14,400	44,766
Truking Technology Ltd., Class A.....	10,500	20,700
Truly International Holdings Ltd.....	488,000	60,975
Tsingtao Brewery Co. Ltd., Class H.....	70,000	629,463
* Tuniu Corp., Sponsored ADR.....	11,396	17,322
Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	6,719	87,797
Unilumin Group Co. Ltd., Class A.....	14,600	16,145
Uni-President China Holdings Ltd.....	221,000	191,074
Unisplendour Corp. Ltd., Class A.....	37,180	142,130
* United Strength Power Holdings Ltd.....	12,000	7,989
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	22,300	45,148
Valiant Co. Ltd., Class A.....	29,200	74,981
Vats Liquor Chain Store Management JSC Ltd., Class A.....	4,200	15,337
Vatti Corp. Ltd., Class A.....	13,600	12,583
*Ω Venus MedTech Hangzhou, Inc., Class H.....	39,500	36,979
Victory Giant Technology Huizhou Co. Ltd., Class A.....	15,300	48,357
* Vipshop Holdings Ltd., ADR.....	171,914	3,237,141
*Ω Viva Biotech Holdings.....	371,000	82,108
Walvax Biotechnology Co. Ltd., Class A.....	7,800	29,654
Wangfujing Group Co. Ltd., Class A.....	5,100	16,858
Wangneng Environment Co. Ltd., Class A.....	8,600	19,586
Wangsu Science & Technology Co. Ltd., Class A.....	71,000	67,602
Wanguo International Mining Group Ltd.....	98,000	35,034
Want Want China Holdings Ltd.....	840,000	585,793
Wanxiang Qianchao Co. Ltd., Class A.....	55,900	43,677
Wasion Holdings Ltd.....	134,000	52,232
Weibo Corp., Sponsored ADR.....	24,604	387,513
# Weibo Corp., Class A.....	760	11,916
Weichai Power Co. Ltd., Class H.....	750,000	1,111,085
Weifu High-Technology Group Co. Ltd., Class A.....	15,600	39,055
Weihai Guangwei Composites Co. Ltd., Class A.....	23,520	99,965
* Weiqiao Textile Co., Class H.....	154,000	27,103
Western Securities Co. Ltd., Class A.....	66,300	66,767
Western Superconducting Technologies Co. Ltd., Class A.....	6,525	48,354
Wharf Holdings Ltd.....	161,000	377,751
Will Semiconductor Co. Ltd., Class A.....	5,187	74,617
* WiMi Hologram Cloud, Inc., ADR.....	12,363	14,465
Wingtech Technology Co. Ltd., Class A.....	13,800	89,902
Winner Medical Co. Ltd., Class A.....	3,600	21,911

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	24,400	\$ 26,109
	33,300	60,415
	75,600	54,318
	1,536	12,669
	10,000	13,603
	21,106	24,287
*	21,500	15,232
	37,700	32,533
	30,812	782,690
	140,000	13,517
	32,890	101,035
	18,700	26,879
Ω	29,800	283,470
*Ω	173,500	1,001,233
*	5,900	17,207
*	38,600	38,940
	108,600	107,522
	12,100	41,503
Ω	116,000	68,101
	26,400	20,968
	69,000	108,445
	2,700	50,970
	11,480	23,903
	16,990	45,717
	57,300	63,645
	13,000	34,773
	45,700	122,118
	74,206	86,461
	5,400	23,979
*Ω	2,196,600	3,494,529
	8,000	29,890
*	83,000	3,230
*	35,700	61,263
	178,330	33,238
	41,000	35,241
*	112,500	43,644
	134,000	101,575
	8,200	32,131
	63,700	66,004
#*	120,400	238,679
	506,622	156,089
	11,200	22,216
*	192,900	2,057,650
	535,059	596,295
	21,100	67,092
*	19,606	40,192
Ω	396,000	901,161
*	20,400	20,104
	50,500	3,192
	9,162	57,254
Ω	6,500	9,991
	10,400	62,552
	3,450	41,330
	6,800	31,053
	5,400	18,971
	10,300	21,472
	11,480	29,923
	26,600	104,358
*	9,300	6,538

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,450	\$ 16,556
	21,600	37,943
*	24,000	58,902
	12,772	67,284
	42,000	15,731
	25,800	24,542
	33,800	30,630
*Ω	112,800	108,938
*	27,900	54,393
	18,368	97,769
	163,000	375,510
	43,100	78,925
	30,000	7,551
#Ω	278,000	31,572
	21,500	77,188
	38,700	62,877
	2,860	21,700
	12,300	32,523
	40,700	23,418
	66,900	66,873
	7,700	66,255
*	21,100	39,527
	51,600	113,654
	418,800	552,682
	25,965	5,350
	334,000	181,088
	61,380	89,333
	38,100	79,298
	9,780	73,720
	74,200	125,876
*	8,300	112,297
	41,800	97,473
	7,040	16,575
	28,600	55,638
	5,605	20,607
	4,429	179,993
	263,500	380,123
	145,500	87,585
*	57,920	42,864
	26,500	31,574
	24,300	96,443
	76,580	47,942
	29,000	22,209
	25,900	41,704
	40,802	125,475
	7,100	58,730
	432,000	346,982
	9,000	15,256
	38,300	66,326
	5,521	23,507
	16,190	18,825
	16,500	18,268
	61,800	59,236
	28,600	73,724
	12,620	89,136
	47,700	64,696
	8,900	15,069
	5,100	13,854
	8,700	75,293

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Zhejiang Jingu Co. Ltd., Class A.....	22,000	\$ 23,300
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	13,660	22,367
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	77,600	68,147
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	13,600	51,339
Zhejiang Juhua Co. Ltd., Class A.....	45,814	95,727
Zhejiang Longsheng Group Co. Ltd., Class A.....	59,300	80,270
Zhejiang Medicine Co. Ltd., Class A.....	18,416	29,071
Zhejiang Meida Industrial Co. Ltd., Class A.....	24,300	38,029
* Zhejiang Narada Power Source Co. Ltd., Class A.....	11,200	27,564
Zhejiang NHU Co. Ltd., Class A.....	40,548	93,732
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	60,970	36,275
Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	3,838	21,542
Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	8,600	21,399
Zhejiang Runtu Co. Ltd., Class A.....	42,100	41,743
Zhejiang Semir Garment Co. Ltd., Class A.....	59,400	53,957
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	17,900	17,772
Zhejiang Supor Co. Ltd., Class A.....	3,700	25,915
* Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	2,880	9,588
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	25,500	23,285
* Zhejiang Wanliyang Co. Ltd., Class A.....	15,300	20,144
Zhejiang Wanma Co. Ltd., Class A.....	19,100	29,572
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	8,400	21,387
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	13,100	39,790
* Zhejiang Windey Co. Ltd., Class A.....	7,410	13,844
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	8,100	42,948
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	15,411	27,082
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	25,500	41,948
Zhejiang Yankon Group Co. Ltd., Class A.....	35,700	18,644
Zhejiang Yasha Decoration Co. Ltd., Class A.....	23,500	16,850
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	13,500	32,521
Zhejiang Yongtai Technology Co. Ltd., Class A.....	29,500	63,670
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	61,800	56,472
Zheshang Securities Co. Ltd., Class A.....	20,000	30,441
Zhihu, Inc.....	18,400	46,898
* Zhong An Group Ltd.....	859,000	17,836
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	167,200	547,943
* Zhongfu Straits Pingtan Development Co. Ltd., Class A.....	47,000	17,234
Zhongji Innolight Co. Ltd., Class A.....	8,500	152,478
Zhongjin Gold Corp. Ltd., Class A.....	29,400	43,843
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	65,800	52,534
Zhongshan Public Utilities Group Co. Ltd., Class A.....	19,200	21,774
Zhongsheng Group Holdings Ltd.....	309,000	1,085,657
* Zhongtian Financial Group Co. Ltd., Class A.....	191,400	10,713
Zhongyu Energy Holdings Ltd.....	215,000	155,820
*Ω Zhongyuan Bank Co. Ltd., Class H.....	126,000	6,214
* Zhuguang Holdings Group Co. Ltd.....	486,000	43,103
Zuhai Huafa Properties Co. Ltd., Class A.....	41,600	64,162
Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	136,300	543,371
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	8,700	47,446
Zhuzhou Kibing Group Co. Ltd., Class A.....	61,100	78,397
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	396,000	216,804
ZTE Corp., Class H.....	124,800	456,746
ZTO Express Cayman, Inc., ADR.....	16,402	455,976
ZTO Express Cayman, Inc.....	9,200	254,819
TOTAL CHINA.....		<u>287,119,180</u>
COLOMBIA — (0.1%)		
BAC Holding International Corp.....	165,109	9,327
Banco de Bogota SA.....	5,102	39,687

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Bancolombia SA, Sponsored ADR.....	10,550	\$ 322,408
Bancolombia SA.....	12,390	105,478
Celsia SA ESP.....	71,100	47,871
Grupo Aval Acciones y Valores SA, ADR.....	4,349	11,438
Grupo de Inversiones Suramericana SA.....	1,222	11,531
Grupo Energia Bogota SA ESP.....	233,183	104,965
Interconexion Electrica SA ESP.....	47,010	205,856
Promigas SA ESP.....	33,754	40,495
TOTAL COLOMBIA.....		<u>899,056</u>
CZECH REPUBLIC — (0.0%)		
Komerčni Banka AS.....	6,548	<u>214,449</u>
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.....	145,322	<u>174,968</u>
GREECE — (0.5%)		
* Alpha Services & Holdings SA.....	208,668	375,792
Athens Water Supply & Sewage Co. SA.....	8,519	64,793
Autohellas Tourist & Trading SA.....	5,765	86,555
Bank of Greece.....	4,212	79,210
* Ellaktor SA.....	4,756	13,065
ElvalHalcor SA.....	12,789	31,749
Entersoft SA Software Development & Related Services Co.....	4,811	32,076
Epsilon Net SA.....	4,305	46,245
* Eurobank Ergasias Services & Holdings SA, Class A.....	252,111	440,410
Fourlis Holdings SA.....	15,072	81,152
GEK Terna Holding Real Estate Construction SA.....	8,845	139,443
Hellenic Exchanges - Athens Stock Exchange SA.....	2,323	14,782
Hellenic Telecommunications Organization SA.....	10,076	159,019
Helleniq Energy Holdings SA.....	16,601	147,514
Holding Co. ADMIE IPTO SA.....	22,438	58,934
Intracom Holdings SA.....	12,803	29,417
* Intracom SA Technical & Steel Constructions.....	5,832	21,093
JUMBO SA.....	18,703	558,082
Kri-Kri Milk Industry SA.....	1,715	16,406
* LAMDA Development SA.....	16,824	131,624
Motor Oil Hellas Corinth Refineries SA.....	25,625	647,605
OPAP SA.....	33,126	582,605
* Piraeus Financial Holdings SA.....	75,398	285,586
Piraeus Port Authority SA.....	1,629	41,156
Quest Holdings SA.....	8,669	61,977
Sarantis SA.....	5,551	46,450
Terna Energy SA.....	21,583	414,298
Thrace Plastics Holding & Co.....	3,797	21,801
TOTAL GREECE.....		<u>4,628,839</u>
HONG KONG — (0.0%)		
†† Untrade.Ch Wood Opti.....	84,000	<u>1,818</u>
HUNGARY — (0.1%)		
#* 4iG Nyrt.....	5,746	11,366
Magyar Telekom Telecommunications PLC.....	87,782	104,377
MASTERPLAST Nyrt.....	1,147	9,462
* Opus Global Nyrt.....	37,779	23,522
OTP Bank Nyrt.....	13,271	482,615
Richter Gedeon Nyrt.....	26,469	667,936
TOTAL HUNGARY.....		<u>1,299,278</u>

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (16.0%)		
360 ONE WAM Ltd.....	47,676	\$ 302,246
* 3i Infotech Ltd.....	27,570	11,754
Aarti Drugs Ltd.....	11,200	81,040
Aarti Industries Ltd.....	20,172	114,892
* Aarti Pharmed Labs Ltd.....	5,043	21,464
* Aavas Financiers Ltd.....	7,198	136,037
ABB India Ltd.....	5,794	321,427
Abbott India Ltd.....	126	36,784
Action Construction Equipment Ltd.....	15,331	135,192
* Adani Green Energy Ltd.....	25,499	338,644
Adani Total Gas Ltd.....	19,594	158,447
ADF Foods Ltd.....	2,521	33,708
* Aditya Birla Capital Ltd.....	158,154	376,166
Advanced Enzyme Technologies Ltd.....	11,626	46,546
Aegis Logistics Ltd.....	58,373	272,782
* Affle India Ltd.....	3,381	44,276
AGI Greenpac Ltd.....	11,277	85,832
Agro Tech Foods Ltd.....	1,250	13,101
Ahluwalia Contracts India Ltd.....	5,052	44,414
AIA Engineering Ltd.....	7,380	312,671
Ajanta Pharma Ltd.....	11,104	229,684
Akzo Nobel India Ltd.....	3,525	119,045
Alembic Ltd.....	14,547	14,691
Alembic Pharmaceuticals Ltd.....	15,441	145,366
Alkem Laboratories Ltd.....	7,590	367,796
Alkyl Amines Chemicals.....	3,087	91,842
Allcargo Logistics Ltd.....	19,487	74,224
Allcargo Terminals Ltd.....	19,487	14,543
Amara Raja Batteries Ltd.....	25,834	199,133
* Amber Enterprises India Ltd.....	1,893	55,771
Anant Raj Ltd.....	23,144	56,943
Andhra Paper Ltd.....	1,894	9,789
Andhra Sugars Ltd.....	37,543	49,987
Angel One Ltd.....	9,660	181,440
Apar Industries Ltd.....	5,951	271,815
Apcotex Industries Ltd.....	12,056	73,076
APL Apollo Tubes Ltd.....	34,467	662,784
Apollo Hospitals Enterprise Ltd.....	23,571	1,487,135
Aptech Ltd.....	4,388	18,101
* Arvind Fashions Ltd.....	12,622	50,002
* Arvind SmartSpaces Ltd.....	4,403	18,903
Asahi India Glass Ltd.....	11,563	81,180
Ashiana Housing Ltd.....	10,397	26,085
Ashok Leyland Ltd.....	178,090	398,547
* Ashoka Buildcon Ltd.....	41,864	50,917
Asian Paints Ltd.....	69,692	2,860,942
Astec Lifesciences Ltd.....	2,598	39,969
*Ω Aster DM Healthcare Ltd.....	44,244	167,950
Astra Microwave Products Ltd.....	13,392	60,935
Astral Ltd.....	28,717	690,593
AstraZeneca Pharma India Ltd.....	178	8,365
Atul Ltd.....	1,834	151,641
Ω AU Small Finance Bank Ltd.....	35,693	318,316
Avadh Sugar & Energy Ltd.....	1,668	11,870
Avanti Feeds Ltd.....	10,804	53,526
*Ω Avenue Supermarts Ltd.....	12,277	560,812
Axis Bank Ltd.....	81,808	950,745
Bajaj Auto Ltd.....	11,520	692,293
Bajaj Consumer Care Ltd.....	28,340	74,920

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bajaj Finance Ltd.....	25,221	\$2,240,208
Bajaj Finserv Ltd.....	25,492	495,077
* Bajaj Hindusthan Sugar Ltd.....	143,434	28,398
Bajaj Holdings & Investment Ltd.....	5,613	512,308
Balaji Amines Ltd.....	3,279	87,427
Balmer Lawrie & Co. Ltd.....	17,962	33,343
Balrampur Chini Mills Ltd.....	18,911	93,002
*Ω Bandhan Bank Ltd.....	123,893	337,880
Bank of Baroda.....	127,220	313,387
Bank of India.....	138,098	143,776
Bank of Maharashtra.....	149,303	61,110
Bannari Amman Sugars Ltd.....	451	15,526
BASF India Ltd.....	5,960	198,880
Bata India Ltd.....	11,128	235,518
Bayer CropScience Ltd.....	3,427	185,424
* BEML Land Assets Ltd.....	5,776	11,118
BEML Ltd.....	5,776	140,894
Berger Paints India Ltd.....	68,680	571,739
* BF Utilities Ltd.....	4,960	22,770
Bhansali Engineering Polymers Ltd.....	24,745	26,068
Bharat Bijlee Ltd.....	943	43,452
Bharat Electronics Ltd.....	1,101,197	1,752,158
Bharat Heavy Electricals Ltd.....	224,965	286,862
Bharat Petroleum Corp. Ltd.....	206,507	947,148
Bharat Rasayan Ltd.....	482	52,780
Bharti Airtel Ltd.....	144,977	1,568,509
Biocon Ltd.....	48,566	151,975
Birlasoft Ltd.....	51,493	267,343
* Black Box Ltd.....	12,809	31,334
Blue Dart Express Ltd.....	1,255	102,776
Blue Star Ltd.....	30,228	288,511
Bombay Burmah Trading Co.....	886	12,274
* Borosil Ltd.....	2,664	15,015
Bosch Ltd.....	591	136,286
Brigade Enterprises Ltd.....	19,977	143,925
Brightcom Group Ltd.....	116,655	35,620
Britannia Industries Ltd.....	16,319	954,434
BSE Ltd.....	6,555	64,840
* Camlin Fine Sciences Ltd.....	29,561	56,359
Can Fin Homes Ltd.....	19,559	178,698
Canara Bank.....	85,487	358,428
* Capacit'e Infraprojects Ltd.....	4,149	11,116
Caplin Point Laboratories Ltd.....	6,971	77,233
Carborundum Universal Ltd.....	33,257	489,067
Castrol India Ltd.....	161,343	284,032
CCL Products India Ltd.....	21,543	160,883
Central Depository Services India Ltd.....	13,535	202,728
Century Enka Ltd.....	1,684	8,805
Century Plyboards India Ltd.....	30,803	247,168
Century Textiles & Industries Ltd.....	12,946	170,222
Cera Sanitaryware Ltd.....	1,370	126,548
CG Power & Industrial Solutions Ltd.....	160,639	783,616
Chambal Fertilisers & Chemicals Ltd.....	46,780	157,789
Chennai Petroleum Corp. Ltd.....	11,761	57,679
Cholamandalam Financial Holdings Ltd.....	23,458	277,909
Cholamandalam Investment & Finance Co. Ltd.....	105,891	1,460,837
CIE Automotive India Ltd.....	21,072	130,280
Cigniti Technologies Ltd.....	3,948	37,567
Cipla Ltd.....	60,942	873,833

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	103,344	\$ 167,927
Ω City Union Bank Ltd.....	13,630	111,027
Ω Cochin Shipyard Ltd.....	10,458	599,168
Coforge Ltd.....	45,184	1,107,851
Colgate-Palmolive India Ltd.....	9,520	272,672
Computer Age Management Services Ltd.....	55,019	464,898
Container Corp. of India Ltd.....	40,436	507,640
Coromandel International Ltd.....	12,386	220,030
* CreditAccess Grameen Ltd.....	4,599	218,815
CRISIL Ltd.....	18,674	66,818
Crompton Greaves Consumer Electricals Ltd.....	3,033	11,003
* CSB Bank Ltd.....	26,531	634,915
Cummins India Ltd.....	15,057	269,369
Cyient Ltd.....	22,351	23,371
* D B Realty Ltd.....	93,664	656,634
Dabur India Ltd.....	3,997	18,430
Dalmia Bharat Sugar & Industries Ltd.....	10,173	103,899
DCM Shriram Ltd.....	46,170	25,169
DCW Ltd.....	15,981	106,135
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	26,004	635,088
Deepak Nitrite Ltd.....	19,778	48,141
* Delta Corp. Ltd.....	51,088	26,111
DEN Networks Ltd.....	10,271	20,928
Dhampur Bio Organics Ltd.....	10,271	34,476
* Dhampur Sugar Mills Ltd.....	55,006	25,163
Dhani Services Ltd.....	4,458	40,953
Dhanuka Agritech Ltd.....	1,577	2,584
Digidrive Distributors Ltd.....	14,000	45,501
Ω Dilip Buildcon Ltd.....	417,871	90,094
* Dish TV India Ltd.....	13,491	26,101
* Dishman Carbogen Amcis Ltd.....	17,721	798,112
Divi's Laboratories Ltd.....	7,993	400,994
Dixon Technologies India Ltd.....	2,411	12,730
Ω Dollar Industries Ltd.....	10,906	307,994
Dr Lal PathLabs Ltd.....	11,808	811,729
Dr Reddy's Laboratories Ltd.....	25,361	28,338
Dwarikesh Sugar Industries Ltd.....	652	31,415
Dynumatic Technologies Ltd.....	8,517	179,056
eClerx Services Ltd.....	165,727	96,151
Edelweiss Financial Services Ltd.....	15,534	636,561
Eicher Motors Ltd.....	27,751	167,132
EID Parry India Ltd.....	48,669	34,785
Electrosteel Castings Ltd.....	30,512	199,444
Elgi Equipments Ltd.....	87,838	492,725
Emami Ltd.....	6,416	131,392
Ω Endurance Technologies Ltd.....	101,180	194,411
Engineers India Ltd.....	67,370	186,010
EPL Ltd.....	62,762	72,610
*Ω Equitas Small Finance Bank Ltd.....	11,571	111,888
Ω Eris Lifesciences Ltd.....	1,334	78,449
ESAB India Ltd.....	8,042	249,120
Escorts Kubota Ltd.....	17,487	25,157
Everest Kanto Cylinder Ltd.....	1,401	15,600
Excel Industries Ltd.....	114,115	349,037
* Exide Industries Ltd.....	13,390	56,082
* FDC Ltd.....	455,179	753,228
Federal Bank Ltd.....	25,742	12,081
Filatex India Ltd.....	1,763	96,887
Fine Organic Industries Ltd.....	17,633	227,173
Finolex Cables Ltd.....		

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	65,665	\$ 159,803
	110,374	194,712
	1,571	48,781
*	95,400	406,450
	4,918	163,323
*	2,341	12,764
	6,759	51,107
	65,576	62,823
*	15,561	27,156
Ω	35,483	88,991
	32,285	71,682
	5,220	12,735
	1,864	127,956
	9,849	168,782
	19,922	191,991
	2,669	47,803
*	45,512	575,342
*	13,801	80,096
*	21,424	454,752
	675	11,592
	43,108	169,514
	15,014	79,223
	31,392	706,175
	22,570	31,845
	10,547	17,468
	5,484	32,300
	2,688	11,065
	28,877	59,428
	7,223	204,086
	7,446	59,737
	19,688	62,678
	5,594	185,393
	38,652	227,381
	23,011	166,228
	75,513	114,954
	53,885	108,047
	79,718	280,917
	3,376	21,628
	13,691	154,224
	14,046	176,991
	32,078	521,222
	31,189	73,105
	137,224	1,863,391
Ω	20,987	647,204
	393,501	7,894,219
Ω	64,413	506,935
*	9,655	38,414
	2,712	59,546
	11,224	33,703
	29,536	1,153,807
	194,533	150,905
	3,130	36,115
	812	30,373
	72,384	123,783
	5,135	65,782
	9,523	459,234
*	265,796	62,615
	23,574	40,647
	101,890	350,489

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	77,554	\$2,414,713
	1,355	64,995
	1,785	13,975
	808	21,621
	378	196,764
	5,375	17,131
	3,464	18,282
	156,926	3,855,672
	84,009	1,022,524
Ω	38,131	641,911
Ω	37,964	266,915
Ω	14,730	113,968
*	844,368	897,101
*	2,098	21,222
	42,676	306,862
	3,751	28,126
*	92,381	160,941
*	33,887	28,498
Ω	2,024	76,613
	5,272	22,383
Ω	91,048	136,013
	63,619	495,440
Ω	316,909	148,024
	9,177	35,390
	76,056	428,384
*	133,742	280,089
	24,576	424,302
*	172,173	31,957
	16,910	942,145
	249,310	4,153,505
	326,432	5,399,227
	2,441	85,718
*	22,754	58,523
	4,425	23,081
	21,110	171,197
	35,563	378,580
	401,090	129,455
Ω	69,014	81,486
	4,973	44,487
	23,769	53,657
*	12,573	17,178
	8,288	36,489
	27,431	37,400
	10,588	323,689
	5,639	43,379
	32,178	157,527
	23,570	94,888
	148,399	140,828
*	1,005	11,695
	62,917	366,949
	11,041	50,794
	32,517	122,629
	23,234	407,007
	24,859	189,866
	65,620	267,406
	129,250	196,520
	24,082	33,764
	32,737	252,939
	17,234	509,870

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Kennametal India Ltd.....	1,352	\$ 46,088
* Kesoram Industries Ltd.....	48,701	42,693
Kirloskar Brothers Ltd.....	5,926	55,295
Kirloskar Oil Engines Ltd.....	21,113	115,890
Kitex Garments Ltd.....	8,666	20,285
KNR Constructions Ltd.....	46,503	140,144
Kolte-Patil Developers Ltd.....	8,425	44,303
Kotak Mahindra Bank Ltd.....	34,507	779,974
Kovai Medical Center & Hospital.....	834	27,317
KPIT Technologies Ltd.....	44,450	587,409
KSB Ltd.....	2,788	76,402
LA Opala RG Ltd.....	5,178	29,682
Lakshmi Machine Works Ltd.....	497	85,323
LG Balakrishnan & Bros Ltd.....	3,409	43,947
LIC Housing Finance Ltd.....	103,702	526,727
LT Foods Ltd.....	45,711	99,833
Mahanagar Gas Ltd.....	13,535	184,445
Maharashtra Scooters Ltd.....	783	53,326
Mahindra & Mahindra Financial Services Ltd.....	102,021	370,358
Mahindra & Mahindra Ltd.....	154,997	2,780,631
* Mahindra Holidays & Resorts India Ltd.....	5,015	20,711
Mahindra Lifespace Developers Ltd.....	18,060	113,457
Ω Mahindra Logistics Ltd.....	10,013	43,815
Man Infraconstruction Ltd.....	15,521	24,410
Manappuram Finance Ltd.....	130,357	220,953
* Mangalore Refinery & Petrochemicals Ltd.....	52,518	53,115
Marico Ltd.....	217,075	1,485,095
Marksans Pharma Ltd.....	60,249	87,169
Maruti Suzuki India Ltd.....	4,992	596,088
Ω MAS Financial Services Ltd.....	3,696	35,402
Mastek Ltd.....	4,526	111,176
* Max Financial Services Ltd.....	15,020	148,259
* Max Healthcare Institute Ltd.....	71,940	518,156
Mayur Uniquoters Ltd.....	7,402	46,809
Mazagon Dock Shipbuilders Ltd.....	5,092	117,037
Meghmani Organics Ltd.....	41,024	40,765
Ω Metropolis Healthcare Ltd.....	6,966	116,253
Minda Corp. Ltd.....	6,111	22,958
* Mirza International Ltd.....	1,232	723
Ω Mishra Dhatu Nigam Ltd.....	8,763	36,102
Monte Carlo Fashions Ltd.....	650	6,848
Motherson Sumi Wiring India Ltd.....	344,679	250,761
Motilal Oswal Financial Services Ltd.....	8,488	86,656
Mphasis Ltd.....	28,724	800,235
MRF Ltd.....	274	342,077
Mrs Bectors Food Specialities Ltd.....	4,118	46,031
Multi Commodity Exchange of India Ltd.....	2,316	46,924
Muthoot Finance Ltd.....	40,299	665,920
Narayana Hrudayalaya Ltd.....	25,906	318,250
National Fertilizers Ltd.....	23,497	20,412
Navin Fluorine International Ltd.....	4,395	228,925
Navneet Education Ltd.....	15,738	27,472
NBCC India Ltd.....	135,087	76,469
NELCO Ltd.....	2,476	24,012
NESCO Ltd.....	3,548	30,291
Neuland Laboratories Ltd.....	2,288	96,679
Newgen Software Technologies Ltd.....	4,599	47,739
NIIT Learning Systems Ltd.....	22,321	85,011
* NIIT Ltd.....	22,321	22,287

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Nilkamal Ltd.....	2,078	\$ 69,404
Ω Nippon Life India Asset Management Ltd.....	43,991	168,205
NOCIL Ltd.....	25,285	68,337
Novartis India Ltd.....	2,011	17,695
NRB Bearings Ltd.....	9,283	28,334
Nucleus Software Exports Ltd.....	3,927	53,387
Nuvama Wealth Management Ltd.....	1,841	54,772
Oberoi Realty Ltd.....	27,901	379,749
One 97 Communications Ltd.....	12,285	119,767
* OnMobile Global Ltd.....	15,797	14,803
Orient Electric Ltd.....	29,254	82,222
Orient Paper & Industries Ltd.....	51,064	27,340
* Oriental Aromatics Ltd.....	2,804	14,846
Oriental Carbon & Chemicals Ltd.....	1,909	18,483
Page Industries Ltd.....	1,682	777,325
Paisalo Digital Ltd.....	46,092	33,540
Panama Petrochem Ltd.....	8,339	29,137
* Patel Engineering Ltd.....	91,668	48,969
* PC Jeweller Ltd.....	86,955	31,009
Persistent Systems Ltd.....	18,148	1,048,715
Petronet LNG Ltd.....	329,647	935,423
Pfizer Ltd.....	2,020	98,514
Phoenix Mills Ltd.....	16,203	340,986
PI Industries Ltd.....	16,054	706,429
Pidilite Industries Ltd.....	19,616	625,351
*Ω PNB Housing Finance Ltd.....	23,109	179,451
PNC Infratech Ltd.....	26,853	113,014
Poly Medicare Ltd.....	7,241	109,084
Polycab India Ltd.....	13,076	768,297
Polyplex Corp. Ltd.....	6,178	92,032
Poonawalla Fincorp Ltd.....	41,691	199,745
Power Finance Corp. Ltd.....	347,256	1,103,536
Power Grid Corp. of India Ltd.....	336,192	1,088,501
Power Mech Projects Ltd.....	944	53,362
Praj Industries Ltd.....	41,695	217,175
Ω Prataap Snacks Ltd.....	989	10,096
Prestige Estates Projects Ltd.....	39,763	284,096
* Pricol Ltd.....	12,224	41,085
* Prime Focus Ltd.....	12,141	16,891
Prince Pipes & Fittings Ltd.....	8,468	67,784
Privi Speciality Chemicals Ltd.....	1,728	23,065
Procter & Gamble Health Ltd.....	2,195	142,963
Procter & Gamble Hygiene & Health Care Ltd.....	3,208	616,366
PSP Projects Ltd.....	1,462	14,134
* PTC India Financial Services Ltd.....	73,647	20,965
PTC India Ltd.....	119,739	171,833
Ω Quess Corp. Ltd.....	21,752	113,152
Radico Khaitan Ltd.....	17,285	303,939
Rajesh Exports Ltd.....	19,507	123,707
Rallis India Ltd.....	17,572	46,720
Ramco Industries Ltd.....	3,297	7,424
Rane Holdings Ltd.....	2,135	25,996
Rashtriya Chemicals & Fertilizers Ltd.....	52,545	73,515
Ratnamani Metals & Tubes Ltd.....	6,026	195,075
*Ω RBL Bank Ltd.....	83,136	230,496
REC Ltd.....	364,331	899,872
Redington Ltd.....	198,182	436,277
Redtape Ltd.....	5,222	13,958
Relaxo Footwears Ltd.....	11,158	128,489

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	1,276	\$ 10,055
	7,991	45,049
	5,302	19,294
	901	31,554
	369,298	441,775
	1,775	8,037
	4,873	37,388
	2,689	229,489
	7,887	37,764
	1,565	17,555
	12,025	45,616
	30,124	313,831
Ω	37,376	582,624
	12,188	463,694
*	23,603	81,252
*	422	3,752
	11,390	38,297
Ω	22,091	31,860
	3,183	28,119
	2,509	22,878
	1,459	8,171
	13,530	72,292
	1,040	10,762
*	4,950	73,514
	7,105	30,620
*	8,764	84,747
*	87,295	48,843
	55,611	1,280,598
	5,787	280,154
*	11,813	63,367
	2,428	16,326
	6,470	423,624
	32,403	19,713
	8,551	64,556
	3,988	36,145
	35,964	462,272
*	6,230	62,279
	45,009	1,188,442
*	30,883	54,680
*	17,020	97,603
*	810	15,887
*	108,975	42,990
	8,791	52,933
	6,853	34,355
	84,071	1,168,897
	31,011	204,499
	12,314	396,702
	1,384	85,554
	28,302	438,972
	9,265	40,901
	8,394	42,727
	19,667	848,120
	20,416	111,308
	34,610	207,625
*	1,095,552	252,799
	2,717	64,554
	2,159	22,825
Ω	57,028	553,022
	11,188	28,770

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Tamilnadu Petroproducts Ltd.....	23,240	\$ 22,591
Tanla Platforms Ltd.....	17,250	251,391
Tata Communications Ltd.....	23,573	515,571
Tata Consultancy Services Ltd.....	122,193	5,080,837
Tata Consumer Products Ltd.....	82,157	858,519
Tata Elxsi Ltd.....	11,196	975,540
* Tata Motors Ltd.....	404,077	3,170,566
TCI Express Ltd.....	2,376	45,734
*Ω TCNS Clothing Co. Ltd.....	3,918	20,874
TD Power Systems Ltd.....	12,280	38,932
* TeamLease Services Ltd.....	287	8,212
Tech Mahindra Ltd.....	139,119	1,895,614
*Ω Tejas Networks Ltd.....	13,442	134,036
Texmaco Rail & Engineering Ltd.....	119,190	154,468
Thermax Ltd.....	5,047	158,846
Thirumalai Chemicals Ltd.....	19,514	48,142
* Thomas Cook India Ltd.....	16,689	17,056
Ω Thyrocare Technologies Ltd.....	5,502	39,845
Tide Water Oil Co. India Ltd.....	1,780	24,337
Tilaknagar Industries Ltd.....	26,662	55,216
Time Technoplast Ltd.....	62,992	105,239
Timken India Ltd.....	5,897	251,765
Tinplate Co. of India Ltd.....	9,928	45,150
* Titagarh Rail System Ltd.....	21,133	168,302
Titan Co. Ltd.....	53,298	1,954,769
Torrent Pharmaceuticals Ltd.....	37,061	906,808
Tourism Finance Corp. of India Ltd.....	20,829	22,364
TransIndia Realty & Logistics Parks Ltd.....	19,487	5,750
Transport Corp. of India Ltd.....	6,986	64,098
Trent Ltd.....	42,311	906,526
Triveni Engineering & Industries Ltd.....	9,802	35,710
Triveni Turbine Ltd.....	15,203	73,697
TTK Prestige Ltd.....	11,130	107,099
Tube Investments of India Ltd.....	1,120	42,195
* TV18 Broadcast Ltd.....	178,685	88,031
TVS Motor Co. Ltd.....	46,785	784,379
TVS Srichakra Ltd.....	787	29,101
Uflex Ltd.....	12,421	65,842
United Breweries Ltd.....	10,448	195,567
* United Spirits Ltd.....	64,982	802,041
UNO Minda Ltd.....	30,086	216,050
UPL Ltd.....	225,934	1,711,855
Usha Martin Ltd.....	4,554	18,638
UTI Asset Management Co. Ltd.....	9,427	92,145
* VA Tech Wabag Ltd.....	9,891	63,486
Vaibhav Global Ltd.....	14,609	61,348
Vakrangee Ltd.....	159,662	30,730
*Ω Varroc Engineering Ltd.....	9,736	41,344
Varun Beverages Ltd.....	130,822	1,280,339
Vesuvius India Ltd.....	2,177	97,380
V-Guard Industries Ltd.....	56,806	195,514
Vinati Organics Ltd.....	5,715	127,627
Vindhya Telelinks Ltd.....	2,422	60,554
VIP Industries Ltd.....	15,554	113,563
VI E Governance Ord.....	15,966	4,368
V-Mart Retail Ltd.....	376	10,433
* Vodafone Idea Ltd.....	1,491,657	150,676
Voltamp Transformers Ltd.....	1,435	80,855
Voltas Ltd.....	45,021	426,645

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
VST Tillers Tractors Ltd.....	993	\$ 36,936
Welspun Corp. Ltd.....	48,585	190,172
Welspun Enterprises Ltd.....	16,276	46,348
West Coast Paper Mills Ltd.....	10,620	62,606
* Westlife Foodworld Ltd.....	9,180	104,543
Whirlpool of India Ltd.....	3,492	61,545
Wipro Ltd.....	179,441	885,027
* Wockhardt Ltd.....	12,979	37,685
* Wonderla Holidays Ltd.....	6,246	47,281
* Yes Bank Ltd.....	108,012	22,408
Zee Entertainment Enterprises Ltd.....	298,105	882,986
Zensar Technologies Ltd.....	43,425	262,257
* Zomato Ltd.....	299,857	307,150
Zydus Lifesciences Ltd.....	72,854	558,738
Zydus Wellness Ltd.....	1,765	31,528
TOTAL INDIA.....		<u>160,137,211</u>
INDONESIA — (0.7%)		
Ace Hardware Indonesia Tbk PT.....	2,122,400	101,383
* Adi Sarana Armada Tbk PT.....	440,500	37,531
* Agung Semesta Sejahtera Tbk PT.....	344,900	252
* Alam Sutera Realty Tbk PT.....	2,532,800	30,741
Arwana Citramulia Tbk PT.....	996,500	55,850
Astra Otoparts Tbk PT.....	111,600	21,679
Bali Bintang Sejahtera Tbk PT.....	429,200	5,664
Bank BTPN Syariah Tbk PT.....	785,300	111,046
* Bank Bukopin Tbk PT.....	1,382,400	9,533
* Bank Jago Tbk PT.....	201,200	38,872
* Bank MNC Internasional Tbk PT.....	2,969,200	16,152
* Bank Neo Commerce Tbk PT.....	335,200	10,097
Bank Pan Indonesia Tbk PT.....	746,600	63,378
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	633,930	50,024
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	647,800	28,344
Barito Pacific Tbk PT.....	4,005,647	205,832
* Bekasi Fajar Industrial Estate Tbk PT.....	2,296,800	25,291
BFI Finance Indonesia Tbk PT.....	2,332,500	204,239
* Bintang Oto Global Tbk PT.....	233,500	19,204
BISI International Tbk PT.....	170,900	17,102
Blue Bird Tbk PT.....	152,000	22,674
* Bukalapak.com PT Tbk.....	1,421,100	20,375
* Bumi Serpong Damai Tbk PT.....	520,600	40,925
Ciputra Development Tbk PT.....	2,351,400	173,891
Elang Mahkota Teknologi Tbk PT.....	1,911,200	82,456
Erajaya Swasembada Tbk PT.....	3,413,900	113,250
* Gajah Tunggal Tbk PT.....	272,300	19,500
Garudafood Putra Putri Jaya Tbk PT.....	2,231,400	69,555
*†† Hanson International Tbk PT.....	8,134,100	0
Hexindo Adiperkasa Tbk PT.....	63,500	28,207
Impack Pratama Industri Tbk PT.....	1,799,600	40,091
Indomobil Sukses Internasional Tbk PT.....	502,700	58,492
Indosat Tbk PT.....	174,100	106,201
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	2,017,323	85,640
Integra Indocabinet Tbk PT.....	615,400	17,959
*†† Inti Agri Resources Tbk PT.....	550,900	342
Jasa Marga Persero Tbk PT.....	770,800	197,777
Jaya Real Property Tbk PT.....	709,100	26,568
Kalbe Farma Tbk PT.....	2,771,400	352,001
KMI Wire & Cable Tbk PT.....	229,100	5,193
* Lippo Karawaci Tbk PT.....	1,405,700	9,232

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* M Cash Integrasi PT.	54,100	\$ 29,246
* Map Aktif Adiperkasa PT.	982,000	52,773
Matahari Department Store Tbk PT.	175,600	35,184
Mayora Indah Tbk PT.	697,600	111,909
* MD Pictures Tbk PT.	288,500	76,485
* Media Nusantara Citra Tbk PT.	2,337,100	97,636
Medikaloka Hermina Tbk PT.	1,068,900	105,917
* Merdeka Copper Gold Tbk PT.	1,219,632	284,188
* Metro Healthcare Indonesia Tbk PT.	1,200,800	41,011
Metrodata Electronics Tbk PT.	2,268,400	77,477
* Mitra Adiperkasa Tbk PT.	2,599,500	341,426
Mitra Keluarga Karyasehat Tbk PT.	1,123,400	216,948
Mitra Pinasthika Mustika Tbk PT.	395,200	27,135
* MNC Digital Entertainment Tbk PT.	275,200	68,977
* MNC Vision Networks Tbk PT.	1,452,700	4,816
Mulia Industrindo Tbk PT.	288,700	8,614
* NFC Indonesia Tbk PT.	18,800	5,598
Nippon Indosari Corpindo Tbk PT.	140,600	11,981
Pabrik Kertas Tjiwi Kimia Tbk PT.	369,600	165,468
* Pacific Strategic Financial Tbk PT.	424,900	30,571
Panin Financial Tbk PT.	3,301,900	67,047
* Paninvest Tbk PT.	332,500	24,578
*†† Pool Advista Indonesia Tbk PT.	64,100	40
* PP Persero Tbk PT.	893,600	35,855
Prodia Widyahusada Tbk PT.	81,100	35,522
Puradelta Lestari Tbk PT.	4,085,000	46,048
* Quantum Clovera Investama Tbk PT.	1,622,300	5,379
*†† Rimo International Lestari Tbk PT.	3,949,000	0
* Sarana Meditama Metropolitan Tbk PT.	696,400	17,095
Sarana Menara Nusantara Tbk PT.	4,129,000	277,886
Sariguna Primatirta Tbk PT.	464,300	20,338
Selamat Sempurna Tbk PT.	86,000	11,405
Siloam International Hospitals Tbk PT.	724,800	93,723
*†† Sri Rejeki Isman Tbk PT.	1,498,800	2,721
Sumber Alfaria Trijaya Tbk PT.	3,573,300	639,828
Summarecon Agung Tbk PT.	2,645,445	115,845
Surya Citra Media Tbk PT.	4,856,600	50,243
Surya Esa Perkasa Tbk PT.	1,766,200	69,130
* Surya Semesta Internusa Tbk PT.	1,772,300	55,023
Telkom Indonesia Persero Tbk PT.	900,000	221,738
# Telkom Indonesia Persero Tbk PT, ADR.	9,876	242,258
Tempo Scan Pacific Tbk PT.	253,800	28,530
Tower Bersama Infrastructure Tbk PT.	2,142,800	274,265
*†† Trada Alam Minera Tbk PT.	1,606,700	999
Ultrajaya Milk Industry & Trading Co. Tbk PT.	888,200	113,353
Unilever Indonesia Tbk PT.	1,186,000	302,744
Vale Indonesia Tbk PT.	51,100	23,319
*†† Waskita Beton Precast Tbk PT.	2,650,700	8,782
* Waskita Karya Persero Tbk PT.	2,437,341	32,649
* Wijaya Karya Persero Tbk PT.	761,600	22,128
TOTAL INDONESIA.		7,154,374
KUWAIT — (0.3%)		
A'ayan Leasing & Investment Co. KSCP.	58,476	30,266
* Agility Public Warehousing Co. KSC.	110,693	227,007
Ahli United Bank KSCP.	41,007	35,908
Al Ahli Bank of Kuwait KSCP.	103,110	80,555
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.	67,877	41,097
Al-Eid Food KSC.	35,762	21,886

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
KUWAIT — (Continued)		
	24,982	\$ 11,548
*	117,236	21,676
	67,010	135,242
	12,694	30,537
	12,214	75,781
	47,132	31,912
	17,825	22,455
	56,507	32,190
	388,696	334,036
	9,786	39,182
	18,791	42,696
	1,528	17,906
	8,710	11,483
	332,639	854,337
	32,533	11,543
	34,849	54,678
	26,885	14,615
	153,392	70,405
	51,876	98,787
	21,897	38,134
	98,060	307,076
	172,126	129,991
	69,158	54,480
	31,321	48,429
	53,780	12,079
	30,168	12,963
	140,233	96,319
TOTAL KUWAIT.....		<u>3,047,199</u>
MALAYSIA — (1.1%)		
	108,000	29,229
#	27,800	74,239
#	56,693	24,524
	4,200	15,479
	227,400	178,047
	271,000	232,062
*	137,100	31,328
	22,650	12,364
#	227,500	26,994
#*	448,760	29,364
#	107,500	16,199
*	294,800	17,982
#*	317,700	144,501
#	142,500	69,558
#	104,300	24,529
	33,900	157,905
	300,405	370,054
*	57,700	28,178
#	126,900	110,716
	106,700	11,245
#	169,420	52,667
	579,300	295,710
	178,400	58,567
#	55,900	23,586
#	106,742	30,802
	2,500	11,833
	57,100	11,905
#*	334,600	33,042
#	55,100	31,650

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	35,500	\$ 196,840
	202,500	145,646
	384,831	366,954
#	52,900	35,323
*	36,600	19,806
	106,500	11,228
	139,600	44,603
*	62,200	63,485
	77,900	38,069
	40,400	30,475
	35,100	203,466
#	31,700	24,421
#	292,400	49,624
	18,500	80,375
#	26,600	108,006
	20,200	40,323
	52,600	7,887
#	101,900	134,583
#	176,500	53,653
*	487,500	21,097
	19,700	6,295
	103,200	20,941
	130,895	32,512
	43,800	11,180
*	72,900	13,347
#	93,730	10,090
	70,500	13,211
#Ω	127,315	32,229
#	58,600	154,702
	117,200	12,212
#	50,166	21,025
	170,645	41,649
	109,900	16,336
	215,409	430,973
#	86,353	132,146
#	469,531	81,197
	24,400	158,599
#	595,329	50,196
	151,350	47,657
#	18,900	14,510
	49,400	10,789
Ω	416,850	135,921
*	139,200	21,008
	2,256,623	383,179
*	2,285	243
	267,600	65,316
	204,500	12,472
	96,200	84,940
	3,800	16,845
#	90,300	18,425
#	39,466	9,459
	24,600	25,711
#	101,100	155,958
	58,600	298,463
#	28,700	17,820
#*	16,400	14,367
	33,600	15,355
	172,700	193,116
	1,185,500	1,096,597

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	82,424	\$ 10,609
	27,200	13,573
	223,755	282,485
#	34,400	38,165
*	2,096,200	16,218
	225,000	177,724
#	444,700	215,210
	384,900	52,091
#	451,564	63,097
#	218,823	70,900
	367,600	145,945
#	78,400	31,313
#	277,151	51,954
#	125,790	97,122
	120,500	21,377
#	69,700	12,376
#	122,301	138,088
	254,500	303,041
*	190,196	50,155
#	66,700	50,882
	53,500	11,565
#	434,700	46,303
	67,500	61,857
	123,200	51,104
	73,700	54,956
*	1,333,600	68,156
#	89,100	155,199
	726,500	144,251
	326,015	32,535
	99,500	26,258
#	115,100	89,407
	348,640	197,175
*	46,800	52,711
	173,300	52,295
TOTAL MALAYSIA.		10,593,211
MEXICO — (2.3%)		
#*	8,989	18,397
#	166,494	171,714
*	78,647	273,726
*	58,214	1,217,837
	604,116	633,519
	50,506	506,749
Ω	156,876	475,828
	57,550	150,465
	64,372	136,471
	2,100	1,625
	1,755	147,982
	65,803	554,443
	302,667	74,289
	182,706	662,412
	38,598	241,500
	108,726	1,231,860
	1,140	129,105
	379,861	340,502
	69,181	89,983
	71,351	804,313
	866	164,852
	72,771	1,384,583

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
Grupo Aeroportuario del Sureste SAB de CV, ADR.....	2,866	\$ 811,049
Grupo Aeroportuario del Sureste SAB de CV, Class B.....	8,704	246,945
Grupo Bimbo SAB de CV, Class A.....	211,753	1,100,559
Grupo Carso SAB de CV.....	11,388	90,580
Grupo Comercial Chedraui SA de CV.....	110,713	648,542
Grupo Elektra SAB de CV.....	2,060	155,117
Grupo Financiero Banorte SAB de CV, Class O.....	286,469	2,716,366
* Grupo Financiero Inbursa SAB de CV, Class O.....	267,982	652,631
Grupo Herdez SAB de CV.....	47,672	140,155
Grupo Hotelero Santa Fe SAB de CV.....	135,595	33,281
Grupo Industrial Saltillo SAB de CV.....	56,810	103,476
Grupo KUO SAB de CV, Class B.....	4,600	10,019
Grupo Rotoplas SAB de CV.....	27,053	43,169
Grupo Televisa SAB, Sponsored ADR.....	5,685	30,187
Grupo Televisa SAB.....	416,039	440,760
*Ω Grupo Traxion SAB de CV.....	41,850	89,698
* Industrias CH SAB de CV, Class B.....	11,751	139,728
* Industrias Penoles SAB de CV.....	35,052	501,927
Kimberly-Clark de Mexico SAB de CV, Class A.....	197,924	466,767
La Comer SAB de CV.....	163,002	406,799
# Megacable Holdings SAB de CV.....	176,620	447,852
Orbia Advance Corp. SAB de CV.....	337,621	766,780
* Organizacion Soriana SAB de CV, Class B.....	37,341	61,391
Promotora y Operadora de Infraestructura SAB de CV.....	60,763	632,051
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	5,771	38,005
# Qualitas Controladora SAB de CV.....	25,574	188,495
Regional SAB de CV.....	7,562	58,631
#* Sitios Latinoamerica SAB de CV.....	42,125	19,195
Wal-Mart de Mexico SAB de CV.....	609,430	2,538,533
TOTAL MEXICO.....		<u>22,990,843</u>
PERU — (0.1%)		
* Aenza SAA, Sponsored ADR.....	1,139	1,959
Credicorp Ltd.....	4,787	751,799
Intercorp Financial Services, Inc.....	4,167	102,258
TOTAL PERU.....		<u>856,016</u>
PHILIPPINES — (0.3%)		
* 8990 Holdings, Inc.....	281,700	47,467
* ACEN Corp.....	22,020	2,093
Alliance Global Group, Inc.....	702,200	159,069
Ayala Land, Inc.....	201,000	100,370
* AyalaLand Logistics Holdings Corp.....	407,000	22,534
Bank of the Philippine Islands.....	128,152	267,216
Cebu Landmasters, Inc.....	258,680	12,295
*Ω CEMEX Holdings Philippines, Inc.....	147,892	2,828
* Converge Information & Communications Technology Solutions, Inc.....	562,300	103,465
Cosco Capital, Inc.....	555,300	53,998
D&L Industries, Inc.....	654,900	86,205
* DITO CME Holdings Corp.....	492,100	20,882
DoubleDragon Corp.....	211,400	29,013
Filinvest Development Corp.....	39,100	3,664
Ginebra San Miguel, Inc.....	16,380	47,460
Global Ferronickel Holdings, Inc.....	557,000	24,761
GT Capital Holdings, Inc.....	16,780	166,588
* Integrated Micro-Electronics, Inc.....	206,100	17,528
International Container Terminal Services, Inc.....	100,970	399,034
JG Summit Holdings, Inc.....	125,753	98,669

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
	37,930	\$ 176,175
	489,000	85,505
	11,520	74,720
	131,100	45,602
	111,580	121,974
Ω	56,400	8,402
	1,166,700	135,012
	1,035,100	69,728
††	9,969	13,732
*	24,690	38,440
	130	391
	695,000	7,213
	252,600	133,411
	34,700	15,804
	455,800	124,568
	119,880	119,096
	56,360	85,229
	142,200	37,235
	10,670	177,290
	43,300	7,097
	125,229	173,325
	665,000	19,014
	23,100	997
	306,900	127,723
TOTAL PHILIPPINES		<u>3,462,822</u>
POLAND — (0.9%)		
*	239	41,701
	2,614	37,725
	2,393	10,833
*	21,280	308,246
*Ω	13,366	117,841
	1,140	23,568
*	4,842	33,758
	4,975	21,029
	2,194	9,789
	19,306	153,508
	18,884	376,216
#	6,922	86,681
	16,874	93,757
	3,987	89,516
*	12,487	29,895
*	550	239,028
*	11,456	10,714
#*	1,658	26,907
	26,861	43,972
	4,084	419,764
*	6,759	87,680
	13,322	543,524
	1,863	7,779
*	29,151	46,516
	1,063	39,759
	135	25,435
	52,370	211,031
	68,631	83,827
*Ω	5,346	595,331
	3,300	122,031
	11,206	12,227
#	1,787	21,074

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
Fabryki Mebli Forte SA.....	5,421	\$ 34,524
Ferro SA.....	2,661	19,915
* Grenevia SA.....	57,607	52,679
Grupa Kety SA.....	3,355	580,355
* ING Bank Slaski SA.....	4,782	238,122
Inter Cars SA.....	2,333	372,805
KGHM Polska Miedz SA.....	16,311	504,443
* KRUK SA.....	2,640	288,208
LiveChat Software SA.....	3,741	137,997
LPP SA.....	80	275,195
* mBank SA.....	2,452	292,694
Mirbud SA.....	15,876	31,513
Mo-BRUK SA.....	310	22,110
Neuca SA.....	893	171,538
# NEWAG SA.....	7,382	33,937
* Pepco Group NV.....	24,207	208,598
PlayWay SA.....	481	50,781
* Polimex-Mostostal SA.....	23,933	27,994
Powszechny Zaklad Ubezpieczen SA.....	58,143	587,997
R22 SA.....	571	11,013
* Santander Bank Polska SA.....	1,858	184,335
* Selvita SA.....	1,054	19,369
Stalexport Autostrady SA.....	24,162	16,417
# TEN Square Games SA.....	1,352	27,039
Tim SA.....	2,365	29,460
Unimot SA.....	1,194	30,102
VRG SA.....	39,196	34,972
* Wawel SA.....	162	24,835
Wirtualna Polska Holding SA.....	4,832	139,964
Ω XTB SA.....	12,195	119,226
TOTAL POLAND.....		8,538,799
QATAR — (0.8%)		
Aamal Co.....	612,200	148,284
Al Khaleej Takaful Group QSC.....	30,672	23,893
Al Meera Consumer Goods Co. QSC.....	37,943	149,154
Aljarah Holding Co. QPSC.....	95,410	23,187
* Baladna.....	246,853	103,177
Barwa Real Estate Co.....	389,769	300,847
Commercial Bank PSQC.....	369,788	635,198
Doha Bank QPSC.....	568,357	270,074
* Estithmar Holding QPSC.....	106,069	63,593
Gulf International Services QSC.....	354,623	201,768
Gulf Warehousing Co.....	73,653	69,578
* Lesha Bank LLC.....	142,942	62,797
Mannai Corp. QSC.....	95,599	149,947
Masraf Al Rayan QSC.....	548,824	378,493
* Mazaya Real Estate Development QPSC.....	239,401	55,057
Medicare Group.....	25,863	44,772
Mesaieed Petrochemical Holding Co.....	395,989	212,338
Qatar Aluminum Manufacturing Co.....	360,475	133,831
Qatar Fuel QSC.....	134,665	621,562
Qatar Industrial Manufacturing Co. QSC.....	50,886	42,248
* Qatar Insurance Co. SAQ.....	525,496	321,814
Qatar International Islamic Bank QSC.....	187,126	533,558
Qatar Islamic Bank SAQ.....	163,989	952,944
Qatar National Bank QPSC.....	470,072	2,192,975
Qatar Navigation QSC.....	84,782	244,527
United Development Co. QSC.....	519,423	174,047

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
Vodafone Qatar QSC.....	338,760	\$ 180,325
Zad Holding Co.....	5,626	21,034
TOTAL QATAR.....		<u>8,311,022</u>
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 — (3.5%)		
Abdullah Al Othaim Markets Co.....	133,820	527,090
Advanced Petrochemical Co.....	23,657	287,177
* Al Alamiya for Cooperative Insurance Co.....	4,062	18,659
Al Babtain Power & Telecommunication Co.....	4,478	38,085
Al Hammadi Holding.....	14,487	226,978
* Al Hassan Ghazi Ibrahim Shaker Co.....	6,290	42,621
* Al Khaleej Training & Education Co.....	7,718	41,350
Al Masane Al Kobra Mining Co.....	534	11,514
Al Moammar Information Systems Co.....	3,391	152,836
Al Rajhi Bank.....	183,940	3,656,277
* Al Rajhi Co. for Co-operative Insurance.....	3,705	141,667
* AlAbdullatif Industrial Investment Co.....	3,860	18,637
Alandalus Property Co.....	9,665	60,876
Alaseel Co.....	22,170	32,249
Aldreess Petroleum & Transport Services Co.....	16,118	513,260
Alinma Bank.....	117,521	1,158,705
AlKhorayef Water & Power Technologies Co.....	1,674	71,123
* Allianz Saudi Fransi Cooperative Insurance Co.....	10,370	47,634
Almunajem Foods Co.....	3,575	66,815
Alujain Corp.....	10,656	131,435
Arab National Bank.....	114,699	814,355
Arabian Centres Co. Ltd.....	19,599	119,569
Arabian Contracting Services Co.....	429	22,622
Arabian Internet & Communications Services Co.....	6,578	639,457
Arriyadh Development Co.....	10,270	54,863
Astra Industrial Group.....	12,228	289,801
Baazeem Trading Co.....	1,074	19,412
Bank AlBilad.....	78,191	911,447
Bank Al-Jazira.....	101,933	499,255
Banque Saudi Fransi.....	80,897	918,356
Basic Chemical Industries Ltd.....	1,702	16,302
* Batic Investments & Logistic Co.....	16,540	10,046
Bawan Co.....	5,287	50,821
BinDawood Holding Co.....	37,270	68,119
Bupa Arabia for Cooperative Insurance Co.....	19,532	898,364
Co. for Cooperative Insurance.....	14,442	549,673
Dallah Healthcare Co.....	8,037	377,883
* Dar Al Arkan Real Estate Development Co.....	149,605	675,088
Dr Sulaiman Al Habib Medical Services Group Co.....	13,683	1,054,096
* Electrical Industries Co.....	3,435	33,080
* Emaar Economic City.....	71,273	171,038
Etihad Etisalat Co.....	82,423	1,029,193
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	13,915	57,366
Fitaihi Holding Group.....	618	6,138
* Halwani Brothers Co.....	2,941	51,175

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Herfy Food Services Co.....	3,218	\$ 31,870
Jarir Marketing Co.....	245,050	1,012,593
* Jazan Energy & Development Co.....	4,892	19,173
L'Azurde Co. for Jewelry.....	7,580	29,121
Leejam Sports Co. JSC.....	6,747	265,445
Maharah Human Resources Co.....	8,488	144,498
* Methanol Chemicals Co.....	10,982	71,694
* Middle East Healthcare Co.....	4,313	74,167
Middle East Paper Co.....	11,988	114,276
* Middle East Specialized Cables Co.....	5,782	24,204
Mouwasat Medical Services Co.....	11,451	765,672
Nahdi Medical Co.....	680	31,510
* Nama Chemicals Co.....	3,503	31,021
* National Agriculture Development Co.	8,846	117,796
National Co. for Glass Industries	4,087	41,403
National Co. for Learning & Education.....	1,974	54,126
National Gas & Industrialization Co.....	7,958	142,052
National Medical Care Co.....	4,899	177,381
Nayifat Finance Co.....	5,017	21,470
* Rabigh Refining & Petrochemical Co.....	82,600	229,106
* Raydan Food Co.....	1,030	7,118
Riyad Bank.....	173,737	1,472,866
SABIC Agri-Nutrients Co.....	25,762	990,146
Saudi Airlines Catering Co.....	10,006	330,731
Saudi Automotive Services Co.....	6,110	96,650
Saudi Awwal Bank.....	90,471	917,725
Saudi Basic Industries Corp.....	40,581	927,456
Saudi Ceramic Co.....	10,634	86,139
Saudi Chemical Co. Holding.....	77,460	96,019
* Saudi Co. For Hardware CJSC.....	4,961	44,987
* Saudi Ground Services Co.....	17,435	146,919
Saudi Industrial Investment Group.....	75,966	506,118
* Saudi Kayan Petrochemical Co.....	238,785	780,139
Saudi Marketing Co.....	7,310	51,148
Saudi National Bank	231,026	2,373,979
* Saudi Paper Manufacturing Co.....	6,899	59,815
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	12,504	132,024
* Saudi Printing & Packaging Co., Class C.....	6,278	30,819
* Saudi Public Transport Co.....	14,579	68,964
* Saudi Real Estate Co.....	17,847	63,936
* Saudi Research & Media Group.....	14,165	706,980
Saudi Tadawul Group Holding Co.....	2,383	127,901
Saudi Telecom Co.....	192,226	2,173,625
Saudia Dairy & Foodstuff Co.....	3,565	337,067
Savola Group	62,802	707,892
* Seera Group Holding.....	43,694	335,266
SHL Finance Co.....	1,979	9,959
* Sinad Holding Co.....	15,956	53,826
* Takween Advanced Industries Co.....	5,749	26,241
Tanmiah Food Co.....	562	17,968
Theeb Rent A Car Co.....	3,029	68,573
United Electronics Co.....	11,267	244,783
United International Transportation Co.....	9,496	174,990
Yanbu National Petrochemical Co.....	55,256	675,109
TOTAL SAUDI ARABIA.....		<u>34,824,963</u>
SOUTH AFRICA — (2.6%)		
Adcock Ingram Holdings Ltd.....	6,946	21,491
Advtech Ltd.....	22,922	23,831

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
AECI Ltd.....	31,856	\$ 168,074
Afrimat Ltd.....	11,673	37,608
Altron Ltd., Class A.....	70,082	29,487
Anglo American Platinum Ltd.....	5,991	299,425
AngloGold Ashanti Ltd.....	17,465	387,368
AngloGold Ashanti Ltd., Sponsored ADR.....	26,409	586,280
Aspen Pharmacare Holdings Ltd.....	77,359	830,156
* Aveng Ltd.....	38,394	17,202
Barloworld Ltd.....	44,692	209,530
Bid Corp. Ltd.....	52,297	1,237,804
Bidvest Group Ltd.....	85,636	1,327,524
* Blue Label Telecoms Ltd.....	146,716	27,400
* Brait PLC.....	242,729	40,741
Capitec Bank Holdings Ltd.....	1,922	192,800
Cashbuild Ltd.....	5,352	48,473
Clicks Group Ltd.....	75,765	1,188,208
Coronation Fund Managers Ltd.....	65,377	120,183
Curro Holdings Ltd.....	25,364	12,239
DataTec Ltd.....	87,355	172,099
Ω Dis-Chem Pharmacies Ltd.....	159,029	228,772
* Discovery Ltd.....	82,709	732,062
DRDGOOLD Ltd.....	15,834	17,404
Famous Brands Ltd.....	9,394	31,182
FirstRand Ltd.....	287,962	1,171,392
Foschini Group Ltd.....	53,404	323,607
Gold Fields Ltd., Sponsored ADR.....	157,913	2,442,914
Grindrod Ltd.....	67,977	36,289
Hudaco Industries Ltd.....	9,126	82,720
Impala Platinum Holdings Ltd.....	156,878	1,133,140
Investec Ltd.....	46,182	288,452
Invicta Holdings Ltd.....	5,349	8,347
Italtile Ltd.....	118,320	82,233
KAP Ltd.....	69,868	10,527
Kumba Iron Ore Ltd.....	13,900	381,292
Lewis Group Ltd.....	9,835	21,206
Libstar Holdings Ltd.....	50,632	10,846
Life Healthcare Group Holdings Ltd.....	177,958	207,904
MiX Telematics Ltd., Sponsored ADR.....	3,696	25,133
Momentum Metropolitan Holdings.....	326,607	346,072
Motus Holdings Ltd.....	51,098	301,567
Mpact Ltd.....	55,728	82,749
Mr Price Group Ltd.....	46,057	405,500
MTN Group Ltd.....	112,449	881,117
MultiChoice Group.....	131,451	649,904
Naspers Ltd., Class N.....	11,422	2,244,272
Nedbank Group Ltd.....	25,786	338,831
NEPI Rockcastle NV.....	93,880	564,593
Netcare Ltd.....	71,722	56,155
Ninety One Ltd.....	65,262	142,215
* Northam Platinum Holdings Ltd.....	25,718	217,564
Old Mutual Ltd.....	671,405	489,052
Omnia Holdings Ltd.....	62,300	205,409
OUTsurance Group Ltd.....	14,883	32,125
Ω Pepkor Holdings Ltd.....	327,420	318,589
Pick n Pay Stores Ltd.....	60,972	131,594
PSG Konsult Ltd.....	109,730	88,175
Raubex Group Ltd.....	27,796	40,489
Reunert Ltd.....	47,356	159,453
RFG Holdings Ltd.....	21,034	12,939

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Sanlam Ltd.....	232,710	\$ 858,086
Santam Ltd.....	8,733	144,882
Sappi Ltd.....	89,849	193,515
Shoprite Holdings Ltd.....	8,179	118,142
Sibanye Stillwater Ltd.....	465,656	884,937
* Southern Sun Ltd.....	40,847	10,037
SPAR Group Ltd.....	68,224	411,592
Spur Corp. Ltd.....	15,300	20,100
Stadio Holdings Ltd.....	56,665	14,450
Standard Bank Group Ltd.....	70,405	751,274
Truworths International Ltd.....	71,174	286,032
* Wilson Bayly Holmes-Ovcon Ltd.....	17,410	105,508
Woolworths Holdings Ltd.....	147,247	657,606
* Zeda Ltd.....	44,692	27,568
TOTAL SOUTH AFRICA.....		<u>26,405,438</u>
SOUTH KOREA — (14.2%)		
* 3S Korea Co. Ltd.....	7,967	16,031
ABco Electronics Co. Ltd.....	2,081	27,280
* ABLBio, Inc.....	2,951	44,321
Actro Co. Ltd.....	1,337	7,408
* ADTechnology Co. Ltd.....	1,279	25,559
Advanced Nano Products Co. Ltd.....	823	106,236
Advanced Process Systems Corp.....	5,818	91,963
Aekyung Chemical Co. Ltd.....	2,137	33,217
Aekyung Industrial Co. Ltd.....	2,237	42,692
AfreecaTV Co. Ltd.....	2,451	140,431
* Agabang&Company.....	12,217	29,316
Ahnlab, Inc.....	606	29,870
AJ Networks Co. Ltd.....	2,003	6,705
* Ajin Industrial Co. Ltd.....	8,452	43,619
* Alteogen, Inc.....	3,294	115,317
* ALUKO Co. Ltd.....	10,456	32,892
* Amicogen, Inc.....	1,290	18,186
* Aminologics Co. Ltd.....	7,906	9,006
Amorepacific Corp.....	4,673	412,750
Amorepacific Group.....	7,089	152,140
* Amotech Co. Ltd.....	2,092	16,129
* Anam Electronics Co. Ltd.....	13,023	20,539
* Ananti, Inc.....	9,179	48,360
* Anterogen Co. Ltd.....	1,450	16,395
* Apact Co. Ltd.....	2,976	8,356
* Aprogen Biologics.....	45,650	13,183
* Aprogen, Inc.....	35,723	41,936
* APS, Inc.....	1,428	9,557
* APTC Co. Ltd.....	6,409	87,171
* Aroot Co. Ltd.....	33,216	10,008
Asia Paper Manufacturing Co. Ltd.....	1,337	40,707
Atinum Investment Co. Ltd.....	5,620	9,655
AUK Corp.....	7,995	16,369
Avaco Co. Ltd.....	2,470	34,385
* Avatec Co. Ltd.....	514	5,768
Baiksang Co. Ltd.....	4,496	27,710
* Beno Tnr, Inc.....	2,978	9,277
BGF Co. Ltd.....	7,644	21,571
BGF retail Co. Ltd.....	3,053	400,573
BGFecomaterials Co. Ltd.....	4,133	17,387
BH Co. Ltd.....	8,967	168,654
* BHI Co. Ltd.....	4,278	24,971

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Binex Co. Ltd.....	3,695	\$ 29,076
Binggrae Co. Ltd.....	1,377	49,754
* Bioneer Corp.....	1,671	60,959
* BNC Korea Co. Ltd.....	5,378	14,899
BNK Financial Group, Inc.....	58,811	311,909
Boditech Med, Inc.....	5,099	58,054
BoKwang Industry Co. Ltd.....	1,810	8,256
Bolak Co. Ltd.....	16,769	19,508
Bookook Securities Co. Ltd.....	462	7,937
Boryung.....	6,319	40,725
Bosung Power Technology Co. Ltd.....	7,684	20,401
* Bukwang Pharmaceutical Co. Ltd.....	4,615	24,167
BYC Co. Ltd.....	80	26,249
Byucksan Corp.....	8,835	16,169
* Cafe24 Corp.....	1,154	11,484
* CammSys Corp.....	17,801	20,761
Cape Industries Ltd.....	6,153	24,300
Caregen Co. Ltd.....	532	91,233
Celltrion Healthcare Co. Ltd.....	7,278	375,994
* Celltrion Pharm, Inc.....	2,161	150,467
Celltrion, Inc.....	16,876	1,941,538
* Chabiotech Co. Ltd.....	4,235	41,733
Changhae Ethanol Co. Ltd.....	2,011	15,684
Cheil Worldwide, Inc.....	34,615	492,632
Chemtronics Co. Ltd.....	3,577	68,341
* Chemtros Co. Ltd.....	2,178	13,634
* ChinHung International, Inc.....	23,967	22,250
Chinyang Holdings Corp.....	7,730	19,652
* Choil Aluminum Co. Ltd.....	11,512	30,758
Chong Kun Dang Pharmaceutical Corp.....	1,506	91,096
Chongkundang Holdings Corp.....	793	30,586
* Chorokbaem Media Co. Ltd.....	4,200	17,792
Chosun Refractories Co. Ltd.....	886	27,114
# Chunbo Co. Ltd.....	750	112,128
CJ CheilJedang Corp.....	1,523	334,329
CJ Corp.....	4,599	233,802
* CJ ENM Co. Ltd.....	4,818	243,120
CJ Freshway Corp.....	2,433	47,629
CJ Logistics Corp.....	2,833	160,052
* CKD Bio Corp.....	912	15,609
Classys, Inc.....	4,625	111,136
CLIO Cosmetics Co. Ltd.....	714	10,226
* CMG Pharmaceutical Co. Ltd.....	8,816	15,951
* CoAsia Corp.....	1,572	11,857
* Com2uS Holdings Corp.....	880	22,499
# Com2uSCorp.....	2,881	123,190
* Comtec Systems Co. Ltd.....	24,345	15,188
* ContentreeJoongAng Corp.....	544	6,968
* Coreana Cosmetics Co. Ltd.....	5,220	10,278
* Cosmax, Inc.....	4,122	331,566
* CosmoAM&T Co. Ltd.....	2,699	384,853
#* Cosmochemical Co. Ltd.....	3,546	154,561
Coway Co. Ltd.....	29,817	958,205
Cowintech Co. Ltd.....	515	15,232
CR Holdings Co. Ltd.....	2,104	23,559
Creas F&C Co. Ltd.....	1,268	17,170
* Creative & Innovative System.....	3,518	34,377
Creverse, Inc.....	1,427	17,773
* CrystalGenomics, Inc.....	5,676	16,310

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
CS Wind Corp.....	2,631	\$ 153,091
* CTC BIO, Inc.....	2,098	15,200
* CTR Mobility Co. Ltd.....	915	10,141
Cuckoo Holdings Co. Ltd.....	3,109	37,021
Cuckoo Homesys Co. Ltd.....	1,747	29,529
* Curexo, Inc.....	2,147	29,640
Cymechs, Inc.....	1,162	13,415
D.I Corp.....	2,915	17,906
Dae Hwa Pharmaceutical Co. Ltd.....	1,232	7,588
Dae Hyun Co. Ltd.....	9,204	15,102
Dae Won Kang Up Co. Ltd.....	9,092	55,116
* Daea TI Co. Ltd.....	5,700	14,280
* Daebo Magnetic Co. Ltd.....	512	19,479
Daebongls Co. Ltd.....	2,018	22,306
Daedong Corp.....	5,235	44,287
Daeduck Co. Ltd.....	1,972	10,755
Daeduck Electronics Co. Ltd.....	5,825	165,695
Daegu Department Store.....	870	8,047
Daehan Flour Mill Co. Ltd.....	341	34,361
Daehan New Pharm Co. Ltd.....	2,297	15,587
Daehan Steel Co. Ltd.....	1,697	16,878
* Dae-II Corp.....	5,949	27,176
Daejoo Electronic Materials Co. Ltd.....	861	68,056
Daesang Corp.....	4,045	53,956
Daesang Holdings Co. Ltd.....	2,845	15,186
Daesung Energy Co. Ltd.....	2,804	15,855
Daewon Media Co. Ltd.....	2,643	28,198
Daewon Pharmaceutical Co. Ltd.....	4,099	49,291
Daewon San Up Co. Ltd.....	2,161	10,076
* Daewoo Engineering & Construction Co. Ltd.....	96,691	342,997
Daewoong Co. Ltd.....	2,917	29,734
Daewoong Pharmaceutical Co. Ltd.....	584	46,700
Daihan Pharmaceutical Co. Ltd.....	1,066	22,381
Daishin Securities Co. Ltd.....	8,360	88,394
* Danal Co. Ltd.....	6,093	17,635
Daol Investment & Securities Co. Ltd.....	12,487	33,311
# Daou Data Corp.....	4,343	44,648
Daou Technology, Inc.....	6,145	84,817
* Dasan Networks, Inc.....	7,361	27,945
* Dawonsys Co. Ltd.....	4,173	45,963
DB Financial Investment Co. Ltd.....	6,205	19,447
DB Insurance Co. Ltd.....	19,594	1,158,600
* DB, Inc.....	36,593	58,465
Dentium Co. Ltd.....	2,450	276,301
Deutsch Motors, Inc.....	5,379	21,079
Device ENG Co. Ltd.....	1,253	14,670
* Devsisters Co. Ltd.....	812	23,981
DGB Financial Group, Inc.....	37,239	213,557
* DHAutaware Co. Ltd.....	3,671	7,650
Digital Daesung Co. Ltd.....	4,602	21,280
* DIO Corp.....	2,824	71,846
Display Tech Co. Ltd.....	3,359	17,960
DL Construction Co. Ltd.....	2,489	23,952
DL E&C Co. Ltd.....	9,216	221,286
DL Holdings Co. Ltd.....	4,730	145,601
DMS Co. Ltd.....	7,907	33,955
DNF Co. Ltd.....	3,548	71,364
Dohwa Engineering Co. Ltd.....	4,413	28,923
Dong A Eltek Co. Ltd.....	1,716	9,697

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Dong-A Hwasung Co. Ltd.....	2,071	\$ 13,635
Dong-A Socio Holdings Co. Ltd.....	536	34,672
Dong-A ST Co. Ltd.....	1,581	65,245
* Dongbang Transport Logistics Co. Ltd.....	14,438	22,618
Dongbu Corp.....	4,141	20,448
Dongjin Semichem Co. Ltd.....	13,474	448,059
Dongkoo Bio & Pharma Co. Ltd.....	2,893	11,941
DongKook Pharmaceutical Co. Ltd.....	4,060	43,486
* Dongkuk CM Co. Ltd.....	6,759	53,395
Dongkuk Holdings Co. Ltd.....	3,600	42,387
* Dongkuk Steel Mill Co. Ltd.....	11,214	113,668
* Dongkuk Structures & Construction Co. Ltd.....	6,207	17,131
Dongsuh Cos., Inc.....	3,683	52,286
Dongsung Chemical Co. Ltd.....	11,196	41,922
Dongsung Finetec Co. Ltd.....	5,249	60,836
* Dongwha Enterprise Co. Ltd.....	702	22,438
Dongwha Pharm Co. Ltd.....	3,999	31,257
Dongwon Development Co. Ltd.....	13,299	34,769
Dongwon F&B Co. Ltd.....	1,675	34,471
Dongwon Industries Co. Ltd.....	1,870	57,932
Dongwon Metal Co. Ltd.....	6,801	15,466
Dongwon Systems Corp.....	1,256	41,496
Dongyang E&P, Inc.....	1,464	25,322
* Doosan Bobcat, Inc.....	18,690	857,338
Doosan Co. Ltd.....	2,716	226,978
* Doosan Enerbility Co. Ltd.....	41,927	575,488
* Doosan Fuel Cell Co. Ltd.....	4,019	85,771
# Doosan Tesna, Inc.....	3,921	151,361
DoubleUGames Co. Ltd.....	3,263	102,631
Douzone Bizon Co. Ltd.....	2,931	63,052
* Dream Security Co. Ltd.....	10,040	24,690
Dreamtech Co. Ltd.....	7,171	76,185
Drgem Corp.....	1,242	10,534
* DSK Co. Ltd.....	2,111	8,195
* Duck Yang Industry Co. Ltd.....	3,457	19,274
* Duksan Hi-Metal Co. Ltd.....	1,894	13,516
* Duksan Techopia Co. Ltd.....	961	12,153
DY Corp.....	4,932	23,164
DY POWER Corp.....	3,390	41,061
* E Investment&Development Co. Ltd.....	19,186	20,952
* E& Corp. Co. Ltd.....	5,126	14,764
E1 Corp.....	1,179	50,889
Easy Bio, Inc.....	3,302	9,377
eBEST Investment & Securities Co. Ltd.....	3,331	10,384
Echo Marketing, Inc.....	5,576	44,631
* Eco&Dream Co. Ltd.....	566	16,322
Ecoplastic Corp.....	9,576	46,131
# Ecopro BM Co. Ltd.....	4,975	1,636,422
# Ecopro Co. Ltd.....	3,835	3,633,029
# Ecopro HN Co. Ltd.....	2,454	175,099
e-Credible Co. Ltd.....	854	9,514
* Ehwa Technologies Information Co. Ltd.....	39,858	28,112
Elentec Co. Ltd.....	4,729	51,854
E-MART, Inc.....	4,942	293,344
* EMKOREA Co. Ltd.....	4,828	9,920
# EM-Tech Co. Ltd.....	2,530	74,439
ENF Technology Co. Ltd.....	3,228	61,219
* Enzychem Lifesciences Corp.....	19,669	23,175
# Eo Technics Co. Ltd.....	1,424	178,872

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* E-TRON Co. Ltd.....	141,985	\$ 30,187
* Eubiologics Co. Ltd.....	2,493	13,698
Eugene Corp.....	11,321	29,688
Eugene Investment & Securities Co. Ltd.....	13,616	47,176
Eugene Technology Co. Ltd.....	3,358	96,601
* Ewon Comfortech Co. Ltd.....	2,746	9,028
* E-World.....	8,526	8,794
* Exem Co. Ltd.....	4,667	14,448
Exicon Co. Ltd.....	1,987	24,280
F&F Co. Ltd.....	4,910	398,635
F&F Holdings Co. Ltd.....	657	8,842
Fila Holdings Corp.....	13,385	416,351
* Fine M-Tec Co. Ltd.....	3,760	23,221
Fine Semitech Corp.....	2,256	49,070
* Firstec Co. Ltd.....	4,429	13,111
* Flask Co. Ltd.....	12,050	9,594
Foosung Co. Ltd.....	4,306	45,771
Fursys, Inc.....	987	23,381
Gabia, Inc.....	3,274	31,005
Galaxia Moneytree Co. Ltd.....	1,980	7,939
* GAMSUNG Corp. Co. Ltd.....	12,046	38,600
Gaon Cable Co. Ltd.....	1,166	20,766
GC Cell Corp.....	729	21,490
* GemVax & Kael Co. Ltd.....	3,004	30,747
Gemvaxlink Co. Ltd.....	20,885	17,265
* Genexine, Inc.....	4,234	32,252
* Genie Music Corp.....	4,854	13,516
Geumhwa PSC Co. Ltd.....	1,330	31,368
Global Standard Technology Co. Ltd.....	1,924	43,096
Golfzon Co. Ltd.....	1,350	102,328
Golfzon Newdin Holdings Co. Ltd.....	4,684	16,162
Gradiant Corp.....	4,366	50,984
Green Chemical Co. Ltd.....	4,719	30,929
Green Cross Corp.....	915	79,796
Green Cross Holdings Corp.....	5,251	56,457
GS Engineering & Construction Corp.....	18,115	207,819
GS Retail Co. Ltd.....	14,929	248,705
Gwangju Shinsegae Co. Ltd.....	735	18,738
HAESUNG DS Co. Ltd.....	3,254	196,586
Haesung Industrial Co. Ltd.....	977	6,616
Han Kuk Carbon Co. Ltd.....	6,365	71,875
Hana Financial Group, Inc.....	45,385	1,398,561
Hana Materials, Inc.....	1,780	67,265
# Hana Micron, Inc.....	10,893	183,359
Hana Pharm Co. Ltd.....	1,053	11,431
* Hanall Biopharma Co. Ltd.....	2,608	49,008
* Hancor, Inc.....	2,264	23,450
Handok, Inc.....	2,093	21,618
Handsome Co. Ltd.....	4,735	76,974
Hanjin Transportation Co. Ltd.....	2,334	36,360
Hankook Shell Oil Co. Ltd.....	185	31,939
Hanmi Pharm Co. Ltd.....	1,498	313,215
Hanmi Science Co. Ltd.....	1,225	30,591
Hanmi Semiconductor Co. Ltd.....	10,478	398,727
HanmiGlobal Co. Ltd.....	2,006	41,753
Hannong Chemicals, Inc.....	1,310	18,261
Hanon Systems.....	51,814	346,575
Hansae Co. Ltd.....	8,611	121,168
Hansae Yes24 Holdings Co. Ltd.....	908	3,146

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	4,076	\$ 15,571
	2,911	447,424
	10,383	23,794
*	3,098	21,779
	7,255	14,243
	4,665	38,728
	9,847	53,526
	5,793	555,779
*	15,046	15,551
*	19,605	58,168
*	28,229	54,945
#*	125,311	232,442
#*	6,772	248,708
*	13,341	395,951
*	1,023	11,135
	4,035	52,691
	2,979	20,621
	20,026	39,895
	12,659	611,317
	4,937	316,546
	4,465	260,250
	1,481	40,041
#	52,436	507,160
*	4,797	464,336
	11,304	51,846
	18,020	146,559
	2,052	6,564
	710	9,202
	2,056	21,280
	1,352	7,724
*	4,054	18,615
#*	3,098	50,207
	10,080	160,469
	2,275	15,890
*	9,275	22,162
*	6,945	22,297
	1,851	54,492
	5,681	205,742
*	2,115	5,402
*	2,902	9,276
*	4,396	31,343
*	7,452	21,909
*	10,475	270,127
	48,543	666,301
	29,955	27,976
*	6,694	25,777
	10,350	611,433
*	4,700	43,982
*	1,071	90,612
*	9,576	26,447
	1,698	47,861
*	2,154	9,870
*	1,603	40,691
	1,464	22,979
*	4,251	13,380
	2,931	53,447
	5,583	79,581
*	11,956	18,825
	2,449	16,057

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	2,547	\$ 20,446
*	963	198,318
	2,158	46,667
#	570	212,320
*	179	12,635
	2,907	137,411
*	1,606	219,803
	725	193,027
*	14,592	18,446
	891	106,975
	797	6,468
	2,484	51,658
	1,866	16,700
	1,955	84,970
	6,752	221,303
	19,589	574,924
	2,354	13,170
	4,878	25,572
	13,368	28,026
	9,771	24,520
	5,187	47,124
	1,928	64,222
*	3,789	21,350
	19,681	441,874
*	2,434	178,369
	7,175	1,310,990
	13,661	2,100,425
	5,127	33,071
	3,292	10,743
*	10,971	269,839
	4,160	206,105
	2,805	45,996
	1,346	37,780
*	22,351	9,485
	4,838	36,586
*	975	1,877
	952	8,962
	5,905	46,720
	6,856	22,857
	2,335	22,853
	3,810	29,061
	950	18,024
	1,351	17,054
	5,701	40,254
	3,295	72,535
	771	7,412
	41,796	340,745
*	2,990	12,906
*	1,640	15,202
	3,398	105,857
	369	6,494
	3,976	140,296
*	828	23,456
*	5,576	5,342
*	8,315	20,890
	2,308	81,146
	761	46,409
	826	11,865
*	2,044	17,431

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,228	\$ 33,222
*	3,888	17,789
	2,405	15,488
*	3,763	100,043
#	2,345	189,460
	3,346	85,510
*	2,469	12,692
	3,108	56,511
	763	170,231
	10,649	321,432
*	3,543	10,645
*	4,474	36,529
*	554	9,560
	1,009	9,947
*	1,279	29,030
	1,874	13,063
	18,592	124,748
	4,150	26,640
	637	8,801
*	6,711	58,865
*	3,960	14,071
	3,429	40,657
	1,866	10,413
	1,897	9,159
*	2,483	18,555
*	2,763	7,266
	1,238	12,926
#	13,057	284,829
	1,438	37,517
	12,580	39,532
	1,759	19,182
	2,214	73,854
*	3,577	8,336
	6,498	695,694
	12,715	511,867
*	5,885	145,635
	7,737	157,825
	731	12,573
	7,476	91,503
	4,850	21,941
*	57,512	2,303,436
	2,179	32,087
	3,067	56,579
	1,009	167,962
	1,125	6,739
	5,926	18,617
	14,835	21,351
	1,501	89,053
	4,852	128,688
	4,289	7,307
*	2,966	17,346
	3,274	117,790
#	8,845	59,398
	3,956	36,623
*††	1,502	9,025
	5,479	47,368
	5,530	25,683
	4,841	71,290
	37,805	2,453,518

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
KidariStudio, Inc.....	3,003	\$ 13,730
KINX, Inc.....	659	34,222
KISCO Corp.....	1,610	7,744
KISCO Holdings Co. Ltd.....	1,214	16,709
KISWIRE Ltd.....	3,178	51,843
KIWOOM Securities Co. Ltd.....	4,216	321,453
* KNW Co. Ltd.....	1,699	14,796
Koh Young Technology, Inc.....	7,378	80,054
Kolmar BNH Co. Ltd.....	3,724	49,996
Kolmar Korea Co. Ltd.....	4,947	187,534
Kolmar Korea Holdings Co. Ltd.....	1,734	18,423
Kolon Corp.....	1,302	18,432
Kolon Global Corp.....	1,263	12,543
Kolon Industries, Inc.....	7,489	303,839
* Kolon Mobility Group Corp.....	4,190	12,375
Kolon Plastic, Inc.....	3,630	24,100
Komelon Corp.....	1,270	8,811
KoMiCo Ltd.....	1,679	80,149
* KONA I Co. Ltd.....	2,442	29,868
Korea Alcohol Industrial Co. Ltd.....	5,044	50,728
Korea Asset In Trust Co. Ltd.....	20,730	47,574
Korea Business News Co. Ltd.....	1,839	8,734
Korea Cast Iron Pipe Industries Co. Ltd.....	2,924	15,770
* Korea Circuit Co. Ltd.....	4,698	67,411
Korea Electric Terminal Co. Ltd.....	1,432	64,969
Korea Electronic Certification Authority, Inc.....	3,177	10,944
Korea Electronic Power Industrial Development Co. Ltd.....	4,695	28,099
Korea Export Packaging Industrial Co. Ltd.....	8,020	18,097
* Korea Gas Corp.....	7,365	143,331
Korea Investment Holdings Co. Ltd.....	9,800	375,526
Korea Movenex Co. Ltd.....	5,239	23,886
Korea Parts & Fasteners Co. Ltd.....	4,097	16,474
Korea Petrochemical Ind Co. Ltd.....	456	47,959
Korea Petroleum Industries Co.....	1,794	13,833
Korea Ratings Corp.....	163	9,385
Korea Real Estate Investment & Trust Co. Ltd.....	35,312	34,641
Korea United Pharm, Inc.....	1,508	32,184
Korea Zinc Co. Ltd.....	774	299,834
Korean Reinsurance Co.....	32,141	174,370
Kortek Corp.....	3,138	19,750
* KOSES Co. Ltd.....	2,319	23,138
* KPM Tech Co. Ltd.....	43,209	13,623
KPX Chemical Co. Ltd.....	815	28,235
* Krafon, Inc.....	3,803	512,638
* KT Alpha Co. Ltd.....	5,035	22,741
KT Skylife Co. Ltd.....	6,097	29,090
KT Submarine Co. Ltd.....	2,188	22,647
KTCS Corp.....	13,494	33,612
Kukdo Chemical Co. Ltd.....	567	22,782
Kukdong Oil & Chemicals Co. Ltd.....	4,500	14,215
#* Kum Yang Co. Ltd.....	3,102	388,197
* Kumho HT, Inc.....	38,994	25,783
Kumho Petrochemical Co. Ltd.....	5,992	564,259
* Kumho Tire Co., Inc.....	19,186	68,173
KUMHOE&C Co. Ltd.....	8,092	34,861
Kumkang Kind Co. Ltd.....	7,189	35,247
Kwang Dong Pharmaceutical Co. Ltd.....	13,256	66,983
Kwang Myung Electric Co. Ltd.....	8,027	16,198
* KX Hitech Co. Ltd.....	13,170	13,347

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Kyeryong Construction Industrial Co. Ltd.....	1,770	\$ 21,339
Kyobo Securities Co. Ltd.....	5,168	20,767
Kyochon F&B Co. Ltd.....	2,195	13,575
Kyongbo Pharmaceutical Co. Ltd.....	1,775	10,097
Kyung Dong Navien Co. Ltd.....	1,367	62,211
Kyungbang Co. Ltd.....	3,048	23,013
* Kyungchang Industrial Co. Ltd.....	3,490	8,566
Kyungdong Pharm Co. Ltd.....	5,683	30,239
Kyung-In Synthetic Corp.....	12,630	41,457
L&C Bio Co. Ltd.....	1,830	54,441
L&F Co. Ltd.....	3,497	706,764
* LabGenomics Co. Ltd.....	10,654	74,511
#* Lake Materials Co. Ltd.....	14,801	234,507
* LB Semicon, Inc.....	9,863	63,787
Lee Ku Industrial Co. Ltd.....	6,450	25,725
LEENO Industrial, Inc.....	2,877	380,580
LF Corp.....	5,047	54,989
LG Chem Ltd.....	2,966	1,508,821
LG Electronics, Inc.....	31,379	2,671,023
LG H&H Co. Ltd.....	1,738	583,138
LG HelloVision Co. Ltd.....	11,051	34,610
LG Innotek Co. Ltd.....	2,645	548,453
Lion Chemtech Co. Ltd.....	3,122	11,870
LOT Vacuum Co. Ltd.....	1,310	25,167
Lotte Chemical Corp.....	2,326	274,842
Lotte Chilsung Beverage Co. Ltd.....	845	81,126
Lotte Corp.....	6,719	134,144
* Lotte Data Communication Co.....	1,008	20,807
* LOTTE Fine Chemical Co. Ltd.....	5,522	280,731
* Lotte Non-Life Insurance Co. Ltd.....	23,154	29,596
Lotte Rental Co. Ltd.....	1,976	40,465
Lotte Shopping Co. Ltd.....	1,773	97,367
Lotte Wellfood Co. Ltd.....	488	36,354
# LS Corp.....	6,288	596,317
* LS Electric Co. Ltd.....	5,301	439,371
* LVMC Holdings.....	36,724	79,807
LX Hausys Ltd.....	1,948	85,024
LX Semicon Co. Ltd.....	4,078	327,523
* M2N Co. Ltd.....	4,366	12,898
Macquarie Korea Infrastructure Fund.....	87,131	829,166
Macrogen, Inc.....	1,168	19,248
Maeil Dairies Co. Ltd.....	1,150	36,806
MAKUS, Inc.....	1,880	19,263
Mcnex Co. Ltd.....	2,935	62,695
* MDS Tech, Inc.....	21,260	33,863
* ME2ON Co. Ltd.....	8,652	20,646
Mediana Co. Ltd.....	2,343	11,556
* Medipost Co. Ltd.....	1,643	11,542
Medy-Tox, Inc.....	767	130,742
Meerecompany, Inc.....	1,096	41,665
MegaStudy Co. Ltd.....	2,286	18,447
MegaStudyEdu Co. Ltd.....	1,139	43,900
Meritz Financial Group, Inc.....	44,144	1,704,415
* Mgame Corp.....	4,951	27,355
Mi Chang Oil Industrial Co. Ltd.....	177	9,153
* MiCo Ltd.....	8,660	82,214
* Mirae Asset Life Insurance Co. Ltd.....	30,898	89,875
Mirae Asset Securities Co. Ltd.....	67,347	366,112
* Mirae Asset Venture Investment Co. Ltd.....	8,034	30,993

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	147	\$ 7,762
	534	70,603
	286	21,425
	566	63,068
	3,608	43,472
#	3,176	62,169
	7,801	15,316
	4,923	13,237
	2,192	15,289
	2,262	32,715
	8,274	33,312
	3,862	16,302
	679	16,922
*	2,076	33,166
	3,870	24,182
*	27,512	52,189
*	1,476	17,375
	94	31,508
*	3,575	12,353
	1,024	15,279
	1,987	32,026
	5,364	955,690
	2,004	434,760
	1,577	29,327
*	1,628	44,113
*	920	17,717
*	2,642	58,598
*	4,586	80,720
*	3,349	18,742
*Ω	6,527	252,044
	2,910	12,383
	4,007	12,964
*	1,244	20,996
*	2,346	13,823
	1,175	78,971
	50,989	395,977
*	8,005	157,701
	5,292	37,746
	2,046	37,204
	15,565	114,554
	5,667	26,718
*	11,295	9,519
	454	23,770
	3,393	22,471
	561	174,549
	2,751	17,058
	2,936	18,713
	6,680	33,473
	1,631	19,464
#*	1,894	202,379
#	4,183	359,043
*	2,041	1,790
	742	7,386
*	7,058	12,859
*	3,497	11,118
	8,345	742,749
	7,752	84,614
*††	18,332	20,424
	460	128,567

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	9,444	\$ 57,717
	6,109	22,907
	3,941	7,235
	894	141,690
	11,262	72,662
	1,912	17,320
*	3,735	164,186
	4,736	292,020
	2,660	22,079
	1,166	121,802
*	2,513	11,663
*	3,920	20,994
	1,534	13,131
*††	23,100	5,908
	4,049	97,626
*	10,082	38,147
#	11,911	324,559
#	5,805	166,859
*	5,517	25,810
	1,501	65,119
	6,562	115,862
	3,204	24,922
	780	8,287
*	593	53,082
*	741	22,981
	1,568	12,759
	587	7,266
	1,978	28,461
*	9,790	30,520
*	1,279	29,765
	1,438	7,000
	3,117	8,322
*	3,516	13,202
	1,157	49,199
*	6,825	22,927
	8,090	324,674
	694	13,896
*	23,286	18,671
*	801	40,078
	3,832	37,913
	3,324	16,649
*	32,771	97,072
	452	36,496
	5,403	14,724
*	4,656	7,566
	4,611	22,254
	1,425	13,595
	3,059	18,188
	1,297	22,916
*	10,510	21,046
	1,045	12,924
*Ω	480	288,225
	13,612	1,102,853
	9,714	217,092
	9,579	1,092,761
	7,315	9,959,632
	343,746	18,820,997
*	72,435	2,101,124
	15,522	2,966,977

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Samsung Heavy Industries Co. Ltd.....	95,588	\$ 677,492
Samsung Life Insurance Co. Ltd.....	9,807	536,523
* Samsung Pharmaceutical Co. Ltd.....	6,266	14,389
Samsung Publishing Co. Ltd.....	769	10,994
Samsung SDI Co. Ltd.....	2,889	1,508,071
Samsung SDS Co. Ltd.....	5,095	512,931
Samsung Securities Co. Ltd.....	23,739	668,508
SAMT Co. Ltd.....	10,436	23,305
Samwha Capacitor Co. Ltd.....	2,032	62,404
Samwha Electric Co. Ltd.....	664	10,215
Samyang Corp.....	527	16,920
Samyang Foods Co. Ltd.....	998	94,590
Samyang Packaging Corp.....	522	6,602
Samyang Tongsang Co. Ltd.....	207	8,188
* Sangbo Corp.....	8,316	11,022
Sangsangin Co. Ltd.....	3,203	10,430
Sangsin Energy Display Precision Co. Ltd.....	2,574	40,405
Saramin Co. Ltd.....	2,216	33,022
Satrec Initiative Co. Ltd.....	231	5,176
* SBI Investment Korea Co. Ltd.....	14,026	9,609
* S-Connect Co. Ltd.....	13,733	21,479
* SDN Co. Ltd.....	20,819	26,692
SeAH Besteel Holdings Corp.....	4,085	90,109
SeAH Steel Corp.....	387	47,737
SeAH Steel Holdings Corp.....	360	57,954
Sebang Co. Ltd.....	2,671	24,406
Sebang Global Battery Co. Ltd.....	743	27,679
Seegene, Inc.....	9,733	177,927
* Segyung Hitech Co. Ltd.....	2,425	32,374
Sejin Heavy Industries Co. Ltd.....	3,584	17,906
Sejong Industrial Co. Ltd.....	4,190	26,900
* Sejong Telecom, Inc.....	38,421	16,591
* Sekonix Co. Ltd.....	2,406	14,931
* Selvas AI, Inc.....	3,696	65,333
Sempio Co.....	203	8,211
Seobu T&D.....	3,865	24,188
Seohan Co. Ltd.....	28,267	22,193
Seohee Construction Co. Ltd.....	48,194	50,748
Seoul Auction Co. Ltd.....	1,312	12,261
Seoul City Gas Co. Ltd.....	273	14,080
Seoul Semiconductor Co. Ltd.....	6,036	55,424
SEOWONINTECH Co. Ltd.....	3,755	17,508
Seoyon Co. Ltd.....	2,977	19,769
Seoyon E-Hwa Co. Ltd.....	3,804	72,189
Sewoon Medical Co. Ltd.....	3,371	6,884
SFA Engineering Corp.....	3,083	89,043
#* SFA Semicon Co. Ltd.....	15,076	72,553
* SG Corp.....	44,184	16,747
SGC Energy Co. Ltd.....	1,224	23,873
Shin Heung Energy & Electronics Co. Ltd.....	754	29,971
* Shin Poong Pharmaceutical Co. Ltd.....	2,471	34,585
Shindaeyang Paper Co. Ltd.....	4,560	20,096
Shinhan Financial Group Co. Ltd.....	70,850	1,950,022
Shinhan Financial Group Co. Ltd., ADR.....	810	22,364
Shinil Electronics Co. Ltd.....	13,867	19,757
Shinsegae Food Co. Ltd.....	478	15,202
Shinsegae Information & Communication Co. Ltd.....	2,950	31,185
Shinsegae International, Inc.....	3,950	51,012
Shinsegae, Inc.....	1,736	260,231

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	4,388	\$ 52,345
*	13,700	31,289
*	13,006	18,506
*	7,617	14,351
	24,971	25,501
	961	42,058
*	4,990	13,285
*	13,083	14,588
#	6,997	202,190
	3,727	9,091
	4,358	16,245
	1,876	48,566
*	3,861	246,548
#*	2,682	154,442
*	1,318	65,611
	2,815	45,515
	4,909	138,094
	1,119	106,999
	38,289	3,708,097
*Ω	759	63,956
#*	14,333	2,431,235
*	2,702	48,256
	2,078	17,411
	104,448	52,052
	7,958	287,769
	2,773	215,869
	3,598	106,085
	2,052	210,571
*††	12,005	11,396
	758	5,982
	1,335	16,574
*	6,533	17,289
	16,228	953,949
*	8,053	27,162
	7,003	27,721
*	7,044	153,359
	5,440	76,034
	6,285	12,581
	1,646	352,159
	2,168	46,043
	1,041	53,921
	2,484	62,317
	1,087	28,742
	316	18,731
*	4,180	15,693
*	4,005	158,823
*	3,940	27,735
	1,302	27,700
*	12,887	10,892
	5,622	70,785
*	19,478	31,882
#	16,376	161,000
*	1,181	20,091
*	14,357	34,497
	2,490	55,791
	747	28,790
	5,533	31,066
	83	38,865
	5,136	32,612

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
*†† Taewoong Co. Ltd.....	1,299	\$ 17,596
* Taihan Electric Wire Co. Ltd.....	6,414	65,511
* Taihan Fiberoptics Co. Ltd.....	10,005	16,796
TechWing, Inc.....	9,021	60,892
* Telcon RF Pharmaceutical, Inc.....	13,831	9,907
Telechips, Inc.....	1,642	27,349
TES Co. Ltd.....	3,159	56,297
* Theragen Etex Co. Ltd.....	12,996	42,711
TK Corp.....	3,643	60,343
TKG Huchems Co. Ltd.....	6,279	109,461
TLB Co. Ltd.....	759	15,109
Tokai Carbon Korea Co. Ltd.....	1,319	102,620
* Tongyang Life Insurance Co. Ltd.....	12,025	33,330
Tongyang, Inc.....	46,058	34,638
Toptec Co. Ltd.....	5,346	30,791
Tovis Co. Ltd.....	4,782	49,491
TS Corp.....	7,330	17,387
* TS Nexgen Co. Ltd.....	5,347	2,404
TSE Co. Ltd.....	1,175	48,689
* Tuksu Construction Co. Ltd.....	2,777	16,838
TY Holdings Co. Ltd.....	7,258	39,810
TYM Corp.....	11,325	58,408
UBCare Co. Ltd.....	3,061	11,831
Ubiquoss Holdings, Inc.....	1,137	12,020
Ubiquoss, Inc.....	1,210	12,470
* Ubivelox, Inc.....	854	9,555
Uju Electronics Co. Ltd.....	1,295	15,232
Uni-Chem Co. Ltd.....	21,092	26,246
Unick Corp.....	3,039	12,873
Unid Co. Ltd.....	1,058	49,980
Union Materials Corp.....	5,793	17,575
Union Semiconductor Equipment & Materials Co. Ltd.....	8,784	67,649
Uniquet Corp.....	4,302	56,765
* Unison Co. Ltd.....	8,900	11,949
* UniTest, Inc.....	2,072	22,650
Unitrontech Co. Ltd.....	2,869	9,452
* UTI, Inc.....	607	9,774
Value Added Technology Co. Ltd.....	2,937	82,113
* Very Good Tour Co. Ltd.....	1,589	11,187
Viatron Technologies, Inc.....	4,010	31,090
* VICTEK Co. Ltd.....	3,541	11,617
*†† Vidente Co. Ltd.....	12,986	25,368
Vieworks Co. Ltd.....	1,077	27,270
* Vina Tech Co. Ltd.....	475	23,741
Vitzro Tech Co. Ltd.....	2,270	12,628
Vitzrocell Co. Ltd.....	1,520	23,870
* Vivozon Pharmaceutical Co.Ltd.....	15,847	8,087
* VT Co. Ltd.....	4,994	33,709
* Webcash Corp.....	2,267	22,085
Webzen, Inc.....	5,138	59,196
* Wellbiotec Co. Ltd.....	14,359	52,032
Whanin Pharmaceutical Co. Ltd.....	2,615	27,998
* WillBes & Co.....	25,322	9,995
Winix, Inc.....	2,581	20,052
Wins Co. Ltd.....	2,128	20,763
WiSoL Co. Ltd.....	4,967	25,573
* WIZIT Co. Ltd.....	17,586	10,119
* Wonik Holdings Co. Ltd.....	10,865	29,666
WONIK IPS Co. Ltd.....	4,635	137,330

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Wonik Materials Co. Ltd.....	1,797	\$ 40,567
Wonik QnC Corp.....	4,248	98,772
Woojin, Inc.....	2,166	16,379
* Woongjin Co. Ltd.....	14,913	14,338
Woongjin Thinkbig Co. Ltd.....	12,192	22,767
* Wooree Bio Co. Ltd.....	7,589	12,447
Woori Financial Group, Inc., Sponsored ADR.....	773	21,234
Woori Financial Group, Inc.....	167,929	1,534,732
Woori Investment Bank Co. Ltd.....	97,418	55,527
* Woori Technology Investment Co. Ltd.....	10,762	29,863
* Woori Technology, Inc.....	22,299	23,686
Woory Industrial Co. Ltd.....	1,680	28,497
* Woosu AMS Co. Ltd.....	4,196	9,617
Worldex Industry & Trading Co. Ltd., Class C.....	3,898	79,846
* Wysiwyg Studios Co. Ltd.....	6,944	16,030
Y G-1 Co. Ltd.....	3,071	14,097
* Y2 Solution Co. Ltd.....	3,143	2,337
* YAS Co. Ltd.....	1,324	10,572
Yesco Holdings Co. Ltd.....	725	18,326
* Yest Co. Ltd.....	1,904	29,085
YG Entertainment, Inc.....	847	50,612
* YG PLUS.....	3,024	12,709
* YIK Corp.....	4,787	16,463
YMC Co. Ltd.....	1,824	10,093
* YMT Co. Ltd.....	1,245	11,635
Yoosung Enterprise Co. Ltd.....	4,273	9,807
Youlchon Chemical Co. Ltd.....	1,214	34,367
Young Poong Corp.....	119	53,624
Young Poong Precision Corp.....	1,490	17,840
Youngone Corp.....	8,797	398,604
Youngone Holdings Co. Ltd.....	1,616	97,713
Yuanta Securities Korea Co. Ltd.....	27,085	55,733
Yuhan Corp.....	7,527	430,693
YuHwa Securities Co. Ltd.....	6,972	13,020
* Yungjin Pharmaceutical Co. Ltd.....	3,689	7,169
Zeus Co. Ltd.....	1,247	54,637
Zinus, Inc.....	2,469	48,412
TOTAL SOUTH KOREA.....		141,831,564
TAIWAN — (17.1%)		
Aaeon Technology, Inc.....	4,000	26,937
ABC Taiwan Electronics Corp.....	17,000	14,955
Abico Avy Co. Ltd.....	36,021	28,056
Ability Enterprise Co. Ltd.....	47,000	29,490
* Ability Opto-Electronics Technology Co. Ltd.....	10,200	47,521
Abnova Corp.....	17,000	18,229
# AcBel Polytech, Inc.....	127,382	225,677
# Accton Technology Corp.....	130,000	1,586,047
Acer, Inc.....	1,195,000	1,334,503
ACES Electronic Co. Ltd.....	25,764	24,669
* Acon Holding, Inc.....	48,041	16,231
Acter Group Corp. Ltd.....	33,518	161,853
Action Electronics Co. Ltd.....	52,000	29,812
ADATA Technology Co. Ltd.....	94,000	245,469
Addcn Technology Co. Ltd.....	7,014	45,795
Advanced Ceramic X Corp.....	8,000	51,902
# Advanced Energy Solution Holding Co. Ltd.....	4,000	88,358
Advanced International Multitech Co. Ltd.....	22,000	55,041
Advanced Optoelectronic Technology, Inc.....	36,000	20,938

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	Advanced Power Electronics Corp.....	13,000	\$ 39,129
	Advantech Co. Ltd.....	98,000	112,354
	AEON Motor Co. Ltd.....	57,406	716,871
	Aerospace Industrial Development Corp.....	9,000	10,589
	AGV Products Corp.....	102,000	180,376
	Airmate Cayman International Co. Ltd.....	138,000	61,148
*	Airtac International Group.....	20,797	12,138
	Alchip Technologies Ltd.....	14,532	432,223
	Alcor Micro Corp.....	13,000	827,461
#	Alexander Marine Co. Ltd.....	12,000	13,242
*	ALI Corp.....	4,000	72,629
	All Ring Tech Co. Ltd.....	49,000	29,641
	Allied Circuit Co. Ltd.....	10,000	45,265
	Allied Supreme Corp.....	5,000	24,741
	Allis Electric Co. Ltd.....	9,000	92,529
#	Alltek Technology Corp.....	52,463	103,969
	Alltop Technology Co. Ltd.....	27,475	34,920
	Alpha Networks, Inc.....	12,001	61,010
	Altek Corp.....	59,772	83,709
	Amazing Microelectronic Corp.....	72,000	81,881
	AMICCOM Electronics Corp.....	18,295	70,077
	AMPACS Corp.....	18,000	15,475
	Ampire Co. Ltd.....	9,000	16,077
	AMPOC Far-East Co. Ltd.....	16,000	20,475
	AmTRAN Technology Co. Ltd.....	22,000	45,010
*	Amulaire Thermal Technology, Inc.....	195,490	85,602
#	Anji Technology Co. Ltd.....	15,000	19,721
	Anpec Electronics Corp.....	14,279	20,767
	AP Memory Technology Corp.....	19,000	88,461
	Apac Opto Electronics, Inc.....	2,000	24,372
	Apacer Technology, Inc.....	28,000	52,365
	APAQ Technology Co. Ltd.....	16,000	28,026
	APCB, Inc.....	16,000	32,098
	Apex Science & Engineering.....	35,000	19,575
	Arcadyan Technology Corp.....	30,000	12,327
	Argosy Research, Inc.....	31,805	147,036
	ASE Technology Holding Co. Ltd.....	14,013	60,775
	Asia Optical Co., Inc.....	686,000	2,510,815
	Asia Polymer Corp.....	68,000	138,785
	Asia Tech Image, Inc.....	90,295	74,548
	Asia Vital Components Co. Ltd.....	21,000	45,013
	ASIX Electronics Corp.....	86,158	885,414
	ASolid Technology Co. Ltd.....	7,000	25,799
	ASPEED Technology, Inc.....	5,000	15,049
	ASROCK, Inc.....	9,600	710,333
	Asustek Computer, Inc.....	13,000	105,098
	Aten International Co. Ltd.....	149,000	1,730,530
	Audix Corp.....	20,000	54,159
	AURAS Technology Co. Ltd.....	21,000	38,197
	Aurora Corp.....	22,000	202,399
	Aurotek Corp.....	17,000	41,237
	Avalue Technology, Inc.....	21,000	18,135
	Avermedia Technologies.....	11,000	36,395
	Axiomtek Co. Ltd.....	30,400	20,192
*	Azurewave Technologies, Inc.....	20,000	70,491
	Bafang Yunji International Co. Ltd., Class C.....	20,000	21,316
	Bank of Kaohsiung Co. Ltd.....	5,000	26,314
	Baolong International Co. Ltd.....	155,274	62,807
		14,000	7,311

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Basso Industry Corp.....	38,000	\$ 50,031
BenQ Materials Corp.....	52,000	69,364
BES Engineering Corp.....	385,000	123,166
Bin Chuan Enterprise Co. Ltd.....	29,000	22,853
Bionime Corp.....	5,000	11,860
Bioteque Corp.....	10,000	35,994
Bizlink Holding, Inc.....	10,077	97,155
Bora Pharmaceuticals Co. Ltd.....	3,000	86,199
Brave C&H Supply Co. Ltd.....	6,000	29,072
Bright Led Electronics Corp.....	27,000	15,476
Brighten Optix Corp.....	2,000	12,843
Brighton-Best International Taiwan, Inc.....	90,000	95,106
Browave Corp.....	9,000	28,191
C Sun Manufacturing Ltd.....	26,267	41,044
* Calin Technology Co. Ltd.....	12,000	16,416
* Cameo Communications, Inc.....	32,537	12,336
Capital Futures Corp.....	17,312	23,971
Capital Securities Corp.....	277,000	140,812
* Career Technology MFG. Co. Ltd.....	100,109	78,478
Carnival Industrial Corp.....	21,000	8,835
Castles Technology Co. Ltd.....	18,532	77,794
Caswell, Inc.....	8,000	22,698
Catcher Technology Co. Ltd.....	163,000	901,345
Cathay Chemical Works.....	14,000	15,430
Cathay Financial Holding Co. Ltd.....	1,014,188	1,478,254
Cathay Real Estate Development Co. Ltd.....	234,000	117,269
Cayman Engley Industrial Co. Ltd.....	8,000	17,682
CCP Contact Probes Co. Ltd.....	22,000	34,415
Celxpert Energy Corp.....	31,000	30,564
# Center Laboratories, Inc.....	88,237	167,348
* Central Reinsurance Co. Ltd.....	105,642	80,763
Chailease Holding Co. Ltd.....	223,991	1,483,132
* ChainQui Construction Development Co. Ltd.....	34,700	16,749
Champion Building Materials Co. Ltd.....	45,000	14,541
Champion Microelectronic Corp.....	4,100	11,402
Chang Hwa Commercial Bank Ltd.....	512,530	307,717
Chang Wah Electromaterials, Inc.....	70,000	68,565
Chang Wah Technology Co. Ltd.....	63,000	74,400
# Channel Well Technology Co. Ltd.....	43,000	107,748
Chant Sincere Co. Ltd.....	5,000	9,773
CHC Healthcare Group.....	21,000	41,322
Chen Full International Co. Ltd.....	29,000	35,828
# Chenbro Micom Co. Ltd.....	15,000	97,272
Cheng Loong Corp.....	234,000	257,397
Cheng Mei Materials Technology Corp.....	141,065	55,936
Cheng Shin Rubber Industry Co. Ltd.....	258,000	316,239
Cheng Uei Precision Industry Co. Ltd.....	93,000	115,391
Chia Chang Co. Ltd.....	34,000	42,280
Chia Hsin Cement Corp.....	16,320	10,848
Chicony Electronics Co. Ltd.....	179,185	596,913
Chicony Power Technology Co. Ltd.....	37,055	122,777
Chieftek Precision Co. Ltd.....	9,680	21,059
Chien Kuo Construction Co. Ltd.....	24,000	11,046
Chien Shing Harbour Service Co. Ltd.....	8,000	10,822
China Bills Finance Corp.....	222,000	104,219
China Chemical & Pharmaceutical Co. Ltd.....	76,000	58,600
* China Development Financial Holding Corp.....	2,560,019	1,023,561
China Electric Manufacturing Corp.....	63,900	36,768
China General Plastics Corp.....	110,971	85,909

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	40,000	\$ 20,117
*	347,588	89,135
	34,000	41,959
	70,200	197,721
	33,000	114,091
	803,000	714,405
	21,000	23,976
	35,000	21,399
	174,000	384,657
#	17,000	102,600
	47,000	118,911
	55,000	484,470
	17,850	14,493
*	81,000	45,303
	145,000	540,834
	131,000	100,808
	8,500	28,265
#	63,000	64,483
	4,000	65,724
	10,000	61,337
#	138,000	145,687
	272,437	114,650
	24,000	14,008
	8,000	7,199
	1,401,000	1,360,129
	19,000	40,323
	23,786	21,982
*	124,674	62,752
	91,000	77,658
	38,000	21,486
	13,986	37,555
	120,000	269,935
#	65,000	133,573
	9,450	7,858
	18,000	9,858
	17,000	17,872
	45,000	38,387
#*	145,327	108,015
	2,425,000	2,028,677
	112,000	143,842
	25,000	32,067
	16,875	14,747
	16,000	121,289
	111,000	74,382
	7,889	11,214
	3,150	7,068
	82,000	83,607
	2,000	6,336
	10,000	16,017
	53,400	53,979
	51,000	71,372
*	87,000	46,255
	18,000	76,158
	72,017	35,202
	101,000	1,179,044
	13,000	45,804
	5,000	12,657
	9,450	30,383
	60,104	142,040

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
D-Link Corp.....	143,920	\$ 92,614
Donpon Precision, Inc.....	27,000	22,590
Dr Wu Skincare Co. Ltd.....	6,000	25,857
Draytek Corp.....	13,000	12,205
Dyaco International, Inc.....	28,979	33,363
Dynapack International Technology Corp.....	37,000	94,690
E & R Engineering Corp.....	13,446	29,313
E Ink Holdings, Inc.....	60,000	430,309
E.Sun Financial Holding Co. Ltd.....	769,672	633,929
Eastern Media International Corp.....	62,575	34,107
Eclat Textile Co. Ltd.....	17,000	294,092
* Edimax Technology Co. Ltd.....	46,000	24,430
Edison Opto Corp.....	12,619	10,998
Edom Technology Co. Ltd.....	44,000	35,836
eGalax_eMPIA Technology, Inc.....	19,032	37,137
Egis Technology, Inc.....	23,000	75,482
Elan Microelectronics Corp.....	53,100	197,290
#* E-Lead Electronic Co. Ltd.....	13,328	29,584
E-LIFE MALL Corp.....	20,000	53,899
Elite Advanced Laser Corp.....	25,600	38,944
Elite Material Co. Ltd.....	80,000	1,058,668
Elite Semiconductor Microelectronics Technology, Inc.....	57,000	141,996
Elitegroup Computer Systems Co. Ltd.....	88,000	82,993
eMemory Technology, Inc.....	16,000	948,134
Emerging Display Technologies Corp.....	44,000	52,740
Ennoconn Corp.....	14,464	139,675
Ennostar, Inc.....	59,000	93,022
Epileds Technologies, Inc.....	16,000	8,204
Episil Technologies, Inc.....	33,000	83,463
Eris Technology Corp.....	4,000	33,665
Eson Precision Ind Co. Ltd.....	14,000	31,867
Eternal Materials Co. Ltd.....	260,224	257,377
Evergreen International Storage & Transport Corp.....	72,000	65,101
Evergreen Marine Corp. Taiwan Ltd.....	182,800	606,205
Evergreen Steel Corp.....	45,000	86,786
Everlight Chemical Industrial Corp.....	165,000	111,173
Everlight Electronics Co. Ltd.....	117,000	193,522
Everspring Industry Co. Ltd.....	35,100	14,317
Excel Cell Electronic Co. Ltd.....	15,000	12,134
Excelliance Mos Corp.....	8,000	31,134
Excelsior Medical Co. Ltd.....	16,048	46,707
Far Eastern Department Stores Ltd.....	142,000	98,803
Far Eastern International Bank.....	319,061	120,501
Far Eastern New Century Corp.....	310,000	293,191
Far EasTone Telecommunications Co. Ltd.....	120,000	270,944
Faraday Technology Corp.....	52,000	541,638
Farglory F T Z Investment Holding Co. Ltd.....	13,200	26,391
Farglory Land Development Co. Ltd.....	94,000	171,825
Feedback Technology Corp.....	12,000	33,926
Feng Hsin Steel Co. Ltd.....	68,000	149,461
Feng TAY Enterprise Co. Ltd.....	55,400	374,703
First Financial Holding Co. Ltd.....	713,191	659,763
First Hi-Tec Enterprise Co. Ltd.....	13,793	47,682
First Hotel.....	33,000	16,701
First Insurance Co. Ltd.....	69,000	35,797
FIT Holding Co. Ltd.....	48,000	48,956
Fitipower Integrated Technology, Inc.....	33,000	148,527
Fittech Co. Ltd.....	15,279	33,917
FLEXium Interconnect, Inc.....	93,000	275,610

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	26,000	\$ 55,753
	52,000	118,640
	19,000	42,319
	18,754	88,815
	9,630	9,168
	316,000	657,830
	6,000	47,415
	30,634	99,124
	8,000	14,365
	7,000	19,760
	125,000	330,961
	83,000	56,315
	115,000	92,888
	57,000	33,296
	22,150	130,346
	40,000	63,194
	35,700	18,434
	39,388	71,548
	932,137	1,945,570
#	33,092	131,914
	25,000	159,192
	34,000	54,022
	18,000	20,091
#	37,000	83,238
*	20,000	21,694
	12,100	27,572
	109,000	111,622
	64,000	137,837
	24,000	25,526
	19,000	30,092
	23,634	295,870
	13,000	10,171
	21,000	18,429
	24,000	39,639
	97,000	209,628
	6,000	15,332
	67,393	499,923
#	144,000	1,443,456
*	9,265	25,699
*	33,000	17,689
	21,000	34,273
	22,000	1,150,700
	9,000	16,682
*	61,138	26,275
	45,000	76,665
	26,247	19,105
	198,000	166,180
	13,000	14,275
	12,208	48,051
	163,000	95,538
	5,000	105,709
	12,272	26,742
	26,000	150,708
	55,000	43,427
	149,000	155,860
	17,292	230,268
	66,000	128,152
	4,000	17,402
	43,000	38,562

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	8,000	\$ 92,457
	75,314	119,291
	14,000	15,421
	45,000	32,963
	12,000	43,584
	74,000	94,245
	8,592	38,832
	22,833	37,604
	214,971	289,639
	10,000	32,840
	23,000	28,209
	25,080	36,608
#	60,350	406,236
	5,000	10,495
	324,000	87,807
	66,420	45,146
	8,500	23,927
	44,000	97,211
	28,350	88,047
	1,101,600	3,811,900
	10,666	74,432
*	57,000	47,896
	70,000	58,766
	34,000	18,070
	52,800	238,707
#	30,000	724,357
	22,000	34,135
	11,620	37,981
	53,000	28,865
*	146,000	260,036
	12,400	62,581
	90,000	59,134
	38,000	18,525
	1,042,747	738,697
	75,000	216,225
	18,000	20,288
	47,000	35,764
	128,592	83,321
	10,000	16,175
	24,375	11,052
	17,000	10,309
	10,000	30,856
*	700,897	267,916
	14,000	20,138
	62,000	69,918
	25,000	36,996
	41,220	108,134
	56,000	43,527
#	24,000	39,212
	17,124	171,793
	20,400	32,589
	14,000	77,375
	6,000	24,072
	14,000	50,227
	6,000	10,993
	5,000	11,814
	218,220	144,473
	49,000	956,758
#	616,000	1,253,062

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	8,000	\$ 24,288
	25,000	36,066
#	15,484	44,917
	40,000	197,214
	43,822	110,767
	18,000	39,368
	48,350	27,979
	13,098	222,048
	27,000	58,137
	7,619	14,015
	16,000	40,829
	2,000	59,942
*	46,391	15,360
	13,000	9,081
	9,000	22,256
	15,120	30,993
	21,000	228,317
	23,000	10,693
	21,631	49,406
	101,000	39,247
	78,750	73,599
	47,000	54,051
*	37,000	14,142
	4,000	30,089
	5,420	12,526
	88,900	86,557
	12,000	347,683
	196,000	224,619
*	27,000	26,728
	16,000	70,825
	35,163	31,538
	312,000	172,234
	81,000	267,475
	16,250	80,005
#	45,000	27,313
	9,606	14,245
	32,000	80,266
	12,000	55,000
*	137,500	31,508
	68,248	80,088
*	57,549	35,379
	24,000	42,539
	43,000	15,754
	56,000	141,313
	6,000	26,911
	17,000	63,426
*	9,000	9,542
#	23,720	87,780
	11,000	762,978
	31,350	33,587
	12,579	21,098
	5,511	10,104
	150,800	50,912
	63,000	34,021
	18,832	36,316
	4,138	11,227
*	23,000	14,461
*	34,458	23,185
*	126,000	31,474

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Lian HWA Food Corp.....	20,757	\$ 59,849
Lida Holdings Ltd.....	10,000	10,095
* Lien Hwa Industrial Holdings Corp.....	178,503	363,541
Ligitek Electronics Co. Ltd.....	22,000	12,834
Lingsen Precision Industries Ltd.....	82,000	48,965
Lite-On Technology Corp.....	412,000	1,981,017
Liton Technology Corp.....	12,000	14,540
Long Da Construction & Development Corp.....	54,000	37,834
Longchen Paper & Packaging Co. Ltd.....	215,583	116,805
Longwell Co.....	13,000	25,509
Lotes Co. Ltd.....	23,097	550,336
Lotus Pharmaceutical Co. Ltd.....	23,000	210,167
Lu Hai Holding Corp.....	7,700	7,750
Lumax International Corp. Ltd.....	18,000	46,299
* Lung Yen Life Service Corp.....	23,000	27,154
M31 Technology Corp.....	2,200	62,016
Macauto Industrial Co. Ltd.....	5,000	12,775
Machvision, Inc.....	11,159	78,810
Macroblock, Inc.....	5,000	15,322
Makalot Industrial Co. Ltd.....	50,258	499,308
Marketech International Corp.....	17,000	77,404
* Materials Analysis Technology, Inc.....	14,725	127,858
# Mechema Chemicals International Corp.....	18,000	51,282
Medeon Biodesign, Inc.....	2,640	4,782
MediaTek, Inc.....	248,000	5,457,218
* Medigen Biotechnology Corp.....	10,000	10,215
Mega Financial Holding Co. Ltd.....	550,625	706,072
Meiloon Industrial Co.....	13,600	8,964
Mercuries & Associates Holding Ltd.....	100,212	46,754
* Mercuries Life Insurance Co. Ltd.....	785,448	131,293
Merida Industry Co. Ltd.....	39,000	269,443
Merry Electronics Co. Ltd.....	42,576	123,712
# METAAGE Corp.....	30,000	69,083
Micro-Star International Co. Ltd.....	233,000	1,445,192
Mildef Crete, Inc.....	10,000	20,333
MIN AIK Technology Co. Ltd.....	35,000	22,633
Mirle Automation Corp.....	39,000	48,442
Mitac Holdings Corp.....	247,073	370,623
MJ International Co. Ltd.....	9,000	14,195
# momo.com, Inc.....	29,640	566,101
MOSA Industrial Corp.....	22,723	19,007
Mosel Vitelic, Inc.....	12,000	15,545
MPI Corp.....	22,000	143,707
Nak Sealing Technologies Corp.....	9,000	42,664
Nan Liu Enterprise Co. Ltd.....	5,000	12,256
Nan Pao Resins Chemical Co. Ltd.....	23,000	131,937
Nan Ya Plastics Corp.....	338,000	753,206
Nang Kuang Pharmaceutical Co. Ltd.....	12,000	23,461
Nantex Industry Co. Ltd.....	99,200	114,884
Nanya Technology Corp.....	185,000	426,901
National Aerospace Fasteners Corp.....	6,000	18,375
National Petroleum Co. Ltd.....	22,000	48,943
Netronix, Inc.....	11,000	26,637
New Best Wire Industrial Co. Ltd.....	18,000	19,548
Nexcom International Co. Ltd.....	30,000	60,843
Nichidenbo Corp.....	36,000	61,116
Nidec Chaun-Choung Technology Corp.....	5,000	27,227
Nien Hsing Textile Co. Ltd.....	44,000	27,666
Nien Made Enterprise Co. Ltd.....	24,000	248,783

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	15,000	\$ 24,922
	10,000	26,266
	12,000	41,473
	161,000	2,177,289
#	48,000	214,749
	211,507	67,282
	70,000	77,361
	17,000	12,326
#	37,272	38,937
#	21,614	133,730
*	30,830	24,461
*	7,000	9,146
	66,000	94,845
	156,000	108,849
	12,000	35,026
	73,000	21,324
	13,000	36,234
	3,993	11,280
	24,150	16,213
	35,475	14,735
	58,900	136,772
	83,000	110,074
#	8,563	30,725
	18,000	528,440
	21,000	27,722
	18,000	24,260
*	39,000	56,109
	8,297	23,954
	11,579	39,630
	538,000	1,310,088
*	16,703	182,224
*††	11,410	0
	61,000	795,335
	25,730	50,138
	40,000	147,152
	17,000	74,209
*	34,200	18,882
#*	16,000	43,810
	9,423	17,414
	3,000	10,772
	278,000	276,631
	232,000	817,685
	38,000	19,839
	8,373	136,380
	88,000	781,803
	194,604	126,276
	91,000	187,075
*	46,000	15,107
	248,000	90,380
	5,000	23,386
	37,000	53,374
	27,000	34,849
	394,000	625,733
	32,000	37,231
	9,000	35,416
	354,000	2,693,182
	85,000	291,279
	103,000	395,544
	176,000	50,639

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	3,607	\$ 16,156
	9,000	94,811
	94,000	1,291,008
	86,000	65,108
*	36,000	40,870
	229,000	70,041
*	176,099	51,331
	12,000	16,505
*††	153,000	19,036
	24,440	80,113
	159,784	315,624
	28,000	44,037
	77,800	68,755
	65,000	49,048
	55,003	24,859
	22,000	40,118
	9,000	10,685
	104,000	261,656
*	45,000	24,733
	11,000	15,350
	10,000	79,693
	19,000	64,632
	22,100	14,608
	8,000	26,272
	4,000	17,658
	33,000	37,301
	7,000	71,366
	7,000	67,920
	53,000	206,487
#	39,680	43,145
	367,856	515,643
	24,000	25,122
	37,001	44,997
	18,000	39,173
	11,000	24,525
#	85,000	401,397
	11,592	25,493
*	3,226,601	990,366
	15,858	23,695
	7,000	9,149
	49,866	134,790
	17,000	11,418
*	102,206	33,533
	76,000	130,842
	339,000	185,097
	29,000	41,818
	27,498	121,854
	7,000	22,651
*	106,000	52,915
	126,438	213,218
	54,000	571,178
*	7,000	17,931
	21,000	21,595
	45,000	440,464
	35,000	375,352
	17,000	17,750
	11,000	12,259
	11,000	46,246
	143,000	781,920

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Sinon Corp.....	130,000	\$150,301
SinoPac Financial Holdings Co. Ltd.....	934,795	555,120
Sinopower Semiconductor, Inc.....	5,000	16,110
Sinphar Pharmaceutical Co. Ltd.....	23,000	23,708
Sinyi Realty, Inc.....	47,965	44,308
Sirtec International Co. Ltd.....	25,200	23,686
Sitronix Technology Corp.....	31,000	217,739
Siward Crystal Technology Co. Ltd.....	33,000	36,564
Soft-World International Corp.....	16,000	51,445
Solar Applied Materials Technology Corp.....	151,711	181,658
Solomon Technology Corp.....	28,000	35,587
Solteam, Inc.....	20,264	27,133
Sonix Technology Co. Ltd.....	44,000	64,728
Speed Tech Corp.....	20,000	33,304
Spirox Corp.....	17,000	23,443
Sporton International, Inc.....	29,402	225,181
Sports Gear Co. Ltd.....	23,000	46,847
St Shine Optical Co. Ltd.....	9,000	61,968
Standard Chemical & Pharmaceutical Co. Ltd.....	20,000	41,022
Standard Foods Corp.....	88,000	111,224
Stark Technology, Inc.....	18,000	71,158
Sun Race Sturmey-Archer, Inc.....	7,000	8,170
* Sun Yad Construction Co. Ltd.....	48,890	18,307
Sunfun Info Co. Ltd.....	3,000	16,886
Sunjuice Holdings Co. Ltd.....	3,000	28,639
#* Sunko INK Co. Ltd.....	64,750	29,719
SunMax Biotechnology Co. Ltd.....	6,000	38,157
Sunonwealth Electric Machine Industry Co. Ltd.....	40,000	168,581
Sunplus Innovation Technology, Inc.....	6,000	24,119
Sunplus Technology Co. Ltd.....	118,000	115,831
Sunrex Technology Corp.....	28,000	37,808
Sunspring Metal Corp.....	27,540	19,508
Superior Plating Technology Co. Ltd.....	9,000	17,968
Supreme Electronics Co. Ltd.....	186,145	286,339
Swancor Holding Co. Ltd.....	26,000	73,084
Sweeten Real Estate Development Co. Ltd.....	41,796	34,609
Symtek Automation Asia Co. Ltd.....	6,000	21,510
Syncmold Enterprise Corp.....	22,500	41,409
* SYNergy ScienTech Corp.....	12,000	9,602
Syngen Biotech Co. Ltd.....	4,000	21,676
Synnex Technology International Corp.....	413,000	778,395
System Corp.....	50,000	187,454
T3EX Global Holdings Corp.....	29,000	66,786
# TA Chen Stainless Pipe.....	666,801	839,050
Ta Liang Technology Co. Ltd.....	11,000	14,116
Ta Ya Electric Wire & Cable.....	103,630	124,582
Tah Hsin Industrial Corp.....	12,870	29,027
TA-I Technology Co. Ltd.....	26,750	38,689
* Tai Tung Communication Co. Ltd.....	24,000	13,288
Taichung Commercial Bank Co. Ltd.....	782,122	371,276
TaiDoc Technology Corp.....	20,000	117,703
Taiflex Scientific Co. Ltd.....	40,000	53,593
Taimide Tech, Inc.....	27,000	42,446
Tainan Enterprises Co. Ltd.....	15,000	11,855
Tai-Saw Technology Co. Ltd.....	16,000	14,215
Taishin Financial Holding Co. Ltd.....	1,011,572	588,492
TaiSol Electronics Co. Ltd.....	22,000	47,730
Taita Chemical Co. Ltd.....	83,945	53,652
TAI-TECH Advanced Electronics Co. Ltd.....	14,000	52,001

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	9,000	\$ 10,900
	751,441	345,000
	7,000	12,045
	25,461	29,170
	503,118	470,965
	80,000	163,523
*	74,000	54,163
	45,000	61,256
*	159,000	109,346
	229,000	219,931
	60,000	205,757
	55,000	70,656
††	134,000	2,143
	35,000	84,920
	196,000	588,947
	67,000	92,651
	8,000	10,566
	29,000	58,240
	25,000	30,803
	59,000	205,653
#	48,000	135,444
	84,973	8,425,073
	1,174,000	21,199,621
	66,500	85,078
	164,000	85,636
	67,000	193,133
	6,615	24,457
*	162,000	149,409
	73,000	290,755
	55,500	95,474
*	381,000	601,186
	25,877	141,599
	12,000	32,667
	407,000	697,808
	4,400	40,189
	22,701	24,423
	36,000	70,007
	34,000	21,701
*	49,000	19,416
	17,000	86,756
#	34,465	10,644
	1,120	9,169
	297,000	168,470
	39,890	200,650
	10,000	11,089
	61,000	118,005
	40,000	25,987
	20,478	23,421
	37,040	212,197
	18,000	39,495
	17,000	92,609
	35,000	37,659
	23,460	18,318
	89,000	111,048
	16,000	33,378
	6,000	10,260
	59,000	133,793
	4,000	22,926
	13,331	18,254

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	8,300	\$ 75,354
	144,000	115,121
	3,600	18,354
	2,630	25,173
	37,000	90,140
*	12,000	34,884
	114,270	203,462
	29,000	16,484
#	9,000	39,621
	13,000	46,603
	80,000	225,425
	22,000	23,358
*	103,000	29,639
	70,000	48,217
	13,000	27,204
	41,000	30,289
	5,000	14,659
	464,693	230,105
	890,000	2,135,170
	37,000	40,885
*	151,170	85,124
	56,000	393,927
*	15,000	34,933
	28,000	17,435
#	6,900	18,145
*	132,571	75,217
*††	140,000	0
	15,000	12,311
*	13,450	167,827
	327,169	174,773
	12,862	31,624
	326,320	242,241
	9,000	10,819
	34,000	16,560
	15,000	38,847
	8,000	14,085
	5,383	17,142
	23,000	31,082
	18,000	47,653
	3,000	21,909
*	25,000	10,188
	14,000	23,382
	2,000	14,715
	39,000	165,009
	19,915	1,111,268
	16,000	21,675
	24,827	91,951
	13,000	12,726
	43,780	112,855
	539,139	688,226
	90,000	272,059
	136,000	218,596
#*	27,000	20,915
	65,000	41,018
#	106,945	117,731
	16,000	25,077
	17,000	16,744
*	18,000	11,023
	18,000	26,996

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	42,000	\$ 219,324
	810,000	759,235
	7,000	31,113
#	12,000	32,263
	5,000	125,078
	123,102	178,850
#	791,436	3,572,330
	10,659	53,422
	84,340	300,014
	21,000	1,192,571
	17,954	22,013
*	12,000	112,747
	632,400	1,016,431
#	166,000	362,777
	30,780	44,045
	24,000	17,533
	27,500	62,016
	8,000	12,549
	45,161	662,076
	304,000	450,955
	2,607	23,274
	55,000	48,002
	13,000	18,721
	75,775	59,801
	9,000	13,239
	30,236	24,195
#	241,000	282,896
	62,000	34,333
	431,843	205,904
	23,000	23,322
	17,000	19,085
	28,000	60,663
	1,058,754	823,316
	12,000	14,602
	86,471	522,662
	239,990	627,678
	20,000	48,067
	47,000	113,420
	46,000	63,993
	9,669	32,652
	45,000	44,802
	30,633	66,560
	162,800	545,549
*	10,053	11,950
*	72,000	48,578
	30,000	50,283
	97,909	168,895
TOTAL TAIWAN		171,519,107
THAILAND — (1.8%)		
	34,100	33,125
	417,000	60,914
	29,500	134,448
	38,600	11,615
*	279,300	583,426
	70,300	18,176
	141,500	97,148
	788,100	280,899
	545,200	45,554

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Asia Sermkij Leasing PCL, NVDR.....	39,450	\$ 28,237
Asian Insulators PCL.....	77,325	10,663
Asian Sea Corp. PCL, Class F.....	102,200	23,886
Asphere Innovations PCL.....	65,100	22,252
Bangchak Corp. PCL.....	524,800	586,454
Bangkok Bank PCL.....	62,000	310,645
Bangkok Chain Hospital PCL.....	466,000	242,334
Bangkok Commercial Asset Management PCL.....	350,600	112,671
Bangkok Dusit Medical Services PCL, Class F.....	832,700	699,416
Bangkok Expressway & Metro PCL.....	562,000	149,412
Bangkok Land PCL.....	2,786,800	65,948
Bangkok Life Assurance PCL, NVDR.....	50,800	35,916
BCPG PCL.....	417,200	117,620
BEC World PCL.....	319,801	76,146
* Bound & Beyond PCL.....	36,000	14,093
BTS Group Holdings PCL.....	607,900	143,855
Bumrungrad Hospital PCL.....	67,600	426,589
Business Online PCL.....	27,800	8,203
Cal-Comp Electronics Thailand PCL, Class F.....	1,357,867	78,547
Carabao Group PCL, Class F.....	54,700	116,260
Central Pattana PCL.....	46,800	92,975
Central Retail Corp. PCL.....	129,450	156,004
CH Karnchang PCL.....	232,000	145,726
Chularat Hospital PCL, Class F.....	1,803,700	152,817
CIMB Thai Bank PCL.....	636,000	13,564
Com7 PCL, Class F.....	317,200	259,478
* Country Group Holdings PCL, Class F.....	314,000	6,880
CP ALL PCL.....	257,700	478,076
Delta Electronics Thailand PCL.....	314,000	1,036,614
* Demco PCL.....	210,200	18,914
* Demco PCL.....	42,040	0
Dhipaya Group Holdings PCL.....	200,400	253,217
Diamond Building Products PCL.....	101,400	24,144
Dohome PCL.....	141,237	39,819
Eastern Polymer Group PCL, Class F.....	222,600	42,922
* Eastern Power Group PCL.....	17,300	1,506
Eastern Water Resources Development & Management PCL, Class F.....	200,000	27,229
Ekachai Medical Care PCL.....	76,645	17,242
Energy Absolute PCL.....	191,300	346,510
Esso Thailand PCL.....	375,400	103,642
Exotic Food PCL, Class F.....	52,700	37,105
Forth Corp. PCL.....	77,600	69,147
Fortune Parts Industry PCL, Class F.....	205,700	14,904
Frasers Property Thailand PCL.....	144,800	62,609
* General Engineering PCL.....	1,886,200	12,123
Global Green Chemicals PCL, Class F.....	67,500	23,270
Gunkul Engineering PCL.....	1,441,700	145,734
Haad Thip PCL.....	21,600	23,349
Hana Microelectronics PCL.....	123,700	183,407
Home Product Center PCL.....	807,600	335,038
Ichitan Group PCL.....	152,500	65,493
Index Livingmall PCL.....	55,400	37,064
Indorama Ventures PCL.....	124,100	124,177
Interlink Communication PCL.....	112,600	23,685
Intouch Holdings PCL, Class F.....	19,500	43,867
IRPC PCL.....	2,952,200	210,448
* IT City PCL.....	44,800	4,084
* Italian-Thai Development PCL.....	402,100	16,799
JAS Asset PCL, Class F.....	89,100	6,247

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Jasmine International PCL.....	1,075,100	\$ 48,056
Jubilee Enterprise PCL.....	41,000	28,149
Kang Yong Electric PCL.....	1,200	10,377
Karmarts PCL.....	224,500	91,168
* Kaset Thai International Sugar Corp. PCL, Class F.....	66,700	7,990
Kasikornbank PCL.....	36,700	135,633
KCE Electronics PCL.....	211,400	267,116
KGI Securities Thailand PCL.....	77,500	10,461
Kiatnakin Phatra Bank PCL.....	35,800	58,048
Krung Thai Bank PCL.....	170,100	101,875
Krungthai Card PCL.....	147,400	202,397
Ladprao General Hospital PCL, Class F.....	40,000	6,252
Lalin Property PCL.....	148,400	37,936
Land & Houses PCL.....	1,151,300	285,902
LH Financial Group PCL.....	579,700	18,122
* Loxley PCL.....	724,500	37,888
LPN Development PCL.....	282,400	34,487
* Master Ad PCL.....	1,102,400	15,781
MBK PCL.....	193,335	92,633
MC Group PCL.....	106,000	36,852
* MDX PCL.....	107,900	10,087
Mega Lifesciences PCL.....	127,700	144,568
MK Restaurants Group PCL.....	38,600	52,156
Netbay PCL.....	24,000	15,005
Ngern Tid Lor PCL.....	283,012	181,075
Noble Development PCL.....	258,300	31,694
Northeast Rubber PCL.....	216,700	29,755
* Nusasiri PCL.....	637,300	9,309
Origin Property PCL, Class F.....	284,600	87,304
Plan B Media PCL, Class F.....	994,772	248,484
Polyplex Thailand PCL.....	89,700	38,261
Praram 9 Hospital PCL.....	32,600	17,429
Premier Marketing PCL.....	111,900	28,605
Prima Marine PCL.....	126,800	24,820
* Principal Capital PCL.....	118,400	15,012
Property Perfect PCL.....	3,068,310	33,167
Pruksa Holding PCL.....	297,800	114,844
* PSG Corp. PCL.....	952,400	25,320
PTG Energy PCL.....	345,100	108,887
PTT Global Chemical PCL.....	172,500	199,065
PTT Oil & Retail Business PCL.....	182,600	114,163
Pylon PCL.....	55,700	5,370
Quality Houses PCL.....	1,881,900	125,355
R&B Food Supply PCL.....	78,200	23,075
* Rabbit Holdings PCL, Class F.....	2,826,600	43,767
* Raimon Land PCL.....	716,700	10,888
Rajthanee Hospital PCL.....	31,400	25,686
Ramkhamhaeng Hospital PCL, Class F.....	24,200	29,164
Ratchaphruek Hospital PCL, Class F.....	60,100	10,623
Ratchthani Leasing PCL.....	375,637	35,118
RS PCL.....	111,320	46,507
* S Hotels & Resorts PCL.....	347,400	29,027
Sabina PCL.....	24,600	17,392
Sahamitr Pressure Container PCL.....	71,900	22,476
Saha-Union PCL.....	41,400	37,192
* Samart Corp. PCL.....	156,200	28,978
Sansiri PCL.....	5,141,200	300,402
Sappe PCL.....	28,600	73,529
SC Asset Corp. PCL.....	349,800	47,010

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
SCB X PCL.....	74,300	\$244,203
SCG Ceramics PCL.....	248,200	15,808
SCG Packaging PCL.....	79,700	94,302
SCGJWD Logistics PCL.....	70,700	34,494
* SEAFCO PCL.....	227,290	21,116
* SEN X PCL.....	360,200	7,577
Sena Development PCL.....	228,900	19,928
Siam Global House PCL.....	328,570	158,388
Siamgas & Petrochemicals PCL.....	263,500	63,125
Sikarin PCL, Class F.....	132,000	42,035
Singer Thailand PCL.....	27,800	6,498
Singha Estate PCL.....	706,700	25,189
Sino-Thai Engineering & Construction PCL.....	358,300	114,099
SNC Former PCL.....	27,900	8,314
Somboon Advance Technology PCL.....	40,500	22,836
SPCG PCL.....	165,600	61,443
Sri Trang Agro-Industry PCL.....	176,700	84,146
Sri Trang Gloves Thailand PCL.....	251,300	52,861
Sriracha Construction PCL.....	31,600	5,585
Srisawad Corp. PCL.....	193,920	267,691
Srithai Superware PCL.....	359,200	12,803
Srivichai Vejvivat PCL.....	64,300	14,840
Star Petroleum Refining PCL.....	583,200	149,085
Stars Microelectronics Thailand PCL.....	115,900	15,576
Supalai PCL.....	364,000	225,448
* Super Energy Corp. PCL.....	6,177,300	90,236
Susco PCL.....	321,100	33,959
SVI PCL.....	98,100	22,928
Synnex Thailand PCL.....	79,800	27,510
* Syntec Construction PCL.....	213,300	9,659
Taokaenoi Food & Marketing PCL, Class F.....	110,400	36,769
Thai Nakarin Hospital PCL.....	18,000	18,669
Thai Oil PCL.....	427,965	640,783
Thai President Foods PCL, Class F.....	7,500	41,851
Thai Rubber Latex Group PCL.....	257,760	9,639
Thai Stanley Electric PCL, Class F.....	4,600	26,609
Thai Union Group PCL, Class F.....	272,600	108,311
Thai Vegetable Oil PCL.....	128,810	95,021
Thai Wah PCL, Class F.....	70,400	8,885
Thaicom PCL.....	155,500	59,967
Thaitheparos PCL.....	13,400	14,387
Thanachart Capital PCL.....	61,800	90,275
Thitikorn PCL.....	37,600	7,635
Thonburi Healthcare Group PCL.....	80,500	157,572
Tipco Asphalt PCL.....	29,800	15,497
TIPCO Foods PCL.....	79,100	27,500
Tisco Financial Group PCL.....	60,200	176,755
TKS Technologies PCL.....	86,680	22,285
TMBThanachart Bank PCL.....	1,694,940	85,171
TOA Paint Thailand PCL.....	208,200	165,751
TQM Alpha PCL.....	74,300	57,523
Triple i Logistics PCL.....	74,773	26,651
* Triton Holding PCL.....	1,264,900	5,543
True Corp. PCL.....	398,944	84,500
* TTCL PCL.....	66,100	7,995
TTW PCL.....	352,100	89,494
Union Auction PCL.....	46,200	14,037
* Unique Engineering & Construction PCL.....	257,300	21,048
United Paper PCL.....	55,100	18,351

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Univentures PCL.....	150,400	\$ 11,512
Vanachai Group PCL.....	99,600	12,396
VGI PCL.....	1,095,480	93,454
WHA Corp. PCL.....	1,281,000	185,626
WHA Utilities & Power PCL.....	263,200	27,836
WICE Logistics PCL.....	66,000	16,775
Workpoint Entertainment PCL.....	54,600	24,246
TOTAL THAILAND.....		<u>17,615,974</u>
TURKEY — (0.7%)		
Adese Alisveris Merkezleri Ticaret AS.....	322,303	21,294
Agesa Hayat ve Emeklilik AS.....	15,472	26,391
Akbank TAS.....	393,819	408,677
Aksu Enerji ve Ticaret AS.....	9,309	17,298
Alarko Holding AS.....	22,154	85,631
Alkim Alkali Kimya AS.....	38,959	54,513
* Anadolu Anonim Turk Sigorta Sirketi.....	58,272	49,471
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	37,902	126,674
Anadolu Hayat Emeklilik AS.....	28,444	29,539
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS.....	4,226	34,781
* Arcelik AS.....	21,239	121,725
Aselsan Elektronik Sanayi Ve Ticaret AS.....	40,825	113,031
* Aydem Yenilenebilir Enerji AS, Class A.....	82,520	60,647
Aygaz AS.....	14,997	66,090
* Bagfas Bandirma Gubre Fabrikalari AS.....	19,697	24,292
Bera Holding AS.....	81,062	44,793
BIM Birlesik Magazalar AS.....	55,377	444,689
Bogazici Beton Sanayi Ve Ticaret AS.....	24,665	23,740
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	10,960	126,499
Borusan Yatirim ve Pazarlama AS.....	1,149	82,103
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	5,162	13,607
* Bursa Cimento Fabrikasi AS.....	109,372	31,186
Celebi Hava Servisi AS.....	558	17,434
Coca-Cola Icecek AS.....	11,249	131,493
Deva Holding AS.....	8,625	19,246
Dogan Sirketler Grubu Holding AS.....	353,461	174,397
* Doganlar Mobilya Grubu Imalat Sanayi ve Ticaret AS.....	64,493	22,231
Dogus Otomotiv Servis ve Ticaret AS.....	31,184	286,525
EGE Endustri VE Ticaret AS.....	224	53,468
EGE Gubre Sanayii AS.....	6,480	22,133
Ω Enerjisa Enerji AS.....	50,921	95,966
* Eregli Demir ve Celik Fabrikalari TAS.....	69,435	107,410
Escar Turizm Tasimacilik Ticaret AS.....	5,162	32,387
Ford Otomotiv Sanayi AS.....	8,682	305,996
Galata Wind Enerji AS.....	16,274	14,939
* Goodyear Lastikleri TAS.....	25,809	27,777
* Gozde Girisim Sermayesi Yatirim Ortakligi AS.....	66,706	41,565
GSD Holding AS.....	354,746	68,602
* Gubre Fabrikalari TAS.....	6,458	74,642
* Hektas Ticaret TAS.....	159,246	180,413
* Ihlas Holding AS.....	242,643	9,727
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	19,609	15,714
Is Yatirim Menkul Degerler AS, Class A.....	180,616	148,731
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	289,664	21,086
Kontrolmatik Enerji Ve Muhendislik AS.....	7,555	58,840
* Konya Cimento Sanayii AS.....	133	21,615
Koza Altin Isletmeleri AS.....	86,478	89,880
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	28,783	65,078
LDR Turizm AS.....	5,185	28,057

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	13,580	\$ 45,733
Ω Logo Yazilim Sanayi Ve Ticaret AS.....	27,326	88,518
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	10,181	111,520
*Ω Migros Ticaret AS.....	15,519	55,666
* MLP Saglik Hizmetleri AS.....	18,659	10,403
* NET Holding AS.....	8,785	94,054
* Otokar Otomotiv Ve Savunma Sanayi AS.....	14,467	26,892
* Oyak Yatirim Menkul Degerler AS.....	38,602	20,689
* Peker Gayrimenkul Yatirim Ortakligi AS.....	223,129	148,885
* Petkim Petrokimya Holding AS.....	30,403	13,518
* Polisan Holding AS.....	32,786	35,961
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	74,191	80,626
* Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	67,850	152,874
* Sasa Polyester Sanayi AS.....	198,514	22,947
* Sekerbank Turk AS.....	40,436	66,359
* Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	13,008	31,050
* Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret AS.....	49,406	83,445
* Sok Marketler Ticaret AS.....	32,931	137,262
* TAV Havalimanlari Holding AS.....	25,300	24,324
* Teknosa Ic Ve Dis Ticaret AS.....	26,012	291,577
* Tofas Turk Otomobil Fabrikasi AS.....	7,242	19,358
* Tumosan Motor ve Traktor Sanayi AS.....	6,206	161,986
* Turk Traktor ve Ziraat Makineleri AS.....	88,092	143,680
# Turkiye Garanti Bankasi AS.....	322,245	180,908
* Turkiye Is Bankasi AS, Class C.....	129,757	498,058
* Turkiye Petrol Rafinerileri AS.....	640,671	144,735
* Turkiye Sinai Kalkinma Bankasi AS.....	186,995	83,835
* Turkiye Vakiflar Bankasi TAO, Class D.....	20,543	29,802
* Ulker Biskuvi Sanayi AS.....	8,371	20,486
* Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri AS.....	92,986	59,132
* Vestel Beyaz Esva Sanayi ve Ticaret AS.....	24,219	55,406
* Vestel Elektronik Sanayi ve Ticaret AS.....	622,966	329,260
* Yapi ve Kredi Bankasi AS.....	23,522	30,912
* Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	374,044	59,711
* Zorlu Enerji Elektrik Uretim AS.....		
TOTAL TURKEY.....		7,501,595
UNITED ARAB EMIRATES — (1.7%)		
	450,702	1,077,594
Abu Dhabi Commercial Bank PJSC.....	241,640	739,605
Abu Dhabi Islamic Bank PJSC.....	24,168	55,827
Abu Dhabi National Hotels.....	627,380	666,017
Abu Dhabi National Oil Co. for Distribution PJSC.....	25,197	27,438
Abu Dhabi Ship Building Co. PJSC.....	397,152	425,922
* Agthia Group PJSC.....	105,481	152,189
* Ajman Bank PJSC.....	178,441	106,924
* AL Seer Marine Supplies & Equipment Co. LLC.....	19,853	42,337
* Aldar Properties PJSC.....	384,658	541,328
* Alpha Dhabi Holding PJSC.....	55,342	300,795
* Amlak Finance PJSC.....	203,220	50,913
* Aramex PJSC.....	191,567	156,375
* Deyaar Development PJSC.....	434,668	86,373
* Dubai Financial Market PJSC.....	275,048	124,355
* Dubai Investments PJSC.....	613,041	405,751
* Dubai Islamic Bank PJSC.....	821,018	1,285,755
* Emaar Development PJSC.....	363,251	626,982
* Emaar Properties PJSC.....	1,426,243	2,624,355
* Emirates Driving Co.....	6,143	44,408
* Emirates Integrated Telecommunications Co. PJSC.....	189,408	284,600
* Emirates NBD Bank PJSC.....	400,781	1,854,460

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Emirates Telecommunications Group Co. PJSC.....	396,526	\$ 2,417,985
* Eshraq Investments PJSC.....	368,462	58,488
Fertiglobe PLC.....	103,225	100,584
First Abu Dhabi Bank PJSC.....	279,502	1,113,933
* Ghitha Holding PJSC.....	6,712	78,171
* Gulf Pharmaceutical Industries PSC.....	97,181	23,004
* International Holding Co. PJSC.....	6,187	665,547
* Manazel PJSC.....	301,353	45,696
* Multiply Group PJSC.....	178,818	157,236
* Palms Sports PrJSC.....	11,472	31,159
* RAK Properties PJSC.....	327,426	105,195
Ras Al Khaimah Ceramics.....	132,162	96,790
* Shuaa Capital PSC.....	265,287	29,769
* Union Properties PJSC.....	564,802	62,717
TOTAL UNITED ARAB EMIRATES.....		<u>16,666,577</u>
UNITED STATES — (0.0%)		
Sempra.....	684	103,584
TOTAL COMMON STOCKS.....		<u>987,260,241</u>
PREFERRED STOCKS — (1.0%)		
BRAZIL — (0.9%)		
Banco ABC Brasil SA, 8.291%.....	30,427	120,325
Banco Bradesco SA, 6.050%.....	424,077	1,494,078
Banco do Estado do Rio Grande do Sul SA Class B, 6.032%.....	59,900	184,814
Banco Pan SA, 2.703%.....	54,700	107,578
* Braskem SA Class A.....	14,718	79,056
Centrais Eletricas Brasileiras SA Class B, 3.424%.....	13,100	120,868
Centrais Eletricas de Santa Catarina SA, 9.255%.....	3,500	45,046
Cia de Ferro Ligas da Bahia FERBASA, 7.363%.....	6,700	71,906
Cia de Saneamento do Parana, 8.871%.....	115,531	102,857
Cia Energetica de Minas Gerais, 8.914%.....	378,707	1,014,690
Cia Energetica do Ceara Class A, 1.619%.....	2,900	32,105
Cia Paranaense de Energia, 4.394%.....	464,416	821,045
CTEEP-Cia de Transmissao de Energia Eletrica Paulista, 4.233%.....	34,600	183,655
EMAE-Empresa Metropolitana de Aguas e Energia SA, 3.091%.....	800	10,871
Eucatex SA Industria e Comercio, 6.083%.....	27,000	74,170
Gerdau SA, 11.707%.....	109,725	678,711
Graziotin SA, 9.391%.....	2,000	12,075
Itau Unibanco Holding SA, 5.352%.....	419,218	2,539,023
Marcopolo SA, 5.813%.....	188,554	208,541
Raizen SA, 5.623%.....	201,088	176,902
Randon SA Implementos e Participacoes, 4.114%.....	56,100	147,583
Schulz SA, 4.413%.....	28,900	41,070
Track & Field Co. SA, 1.647%.....	15,700	44,988
Unipar Carbocloro SA Class B, 14.689%.....	16,510	282,595
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 4.547%.....	62,000	94,795
TOTAL BRAZIL.....		<u>8,689,347</u>
CHILE — (0.1%)		
Embotelladora Andina SA Class B, 6.537%.....	41,683	114,534
Sociedad Quimica y Minera de Chile SA Class B, 12.344%.....	6,492	476,021
TOTAL CHILE.....		<u>590,555</u>
COLOMBIA — (0.0%)		
Bancolombia SA, 11.116%.....	2,120	16,188

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Grupo Aval Acciones y Valores SA, 3.557%.....	542,864	\$ 70,056
Grupo de Inversiones Suramericana SA, 7.419%.....	30,984	109,917
TOTAL COLOMBIA.....		<u>196,161</u>
INDIA — (0.0%)		
* Sundaram-Clayton Ltd.....	160,544	19,910
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	3,315	2,167
TOTAL PREFERRED STOCKS.....		<u>9,498,140</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 08/03/23.....	1,492	1,325
* Diagnosticos da America SA Warrants 04/30/25.....	200	130
TOTAL BRAZIL.....		<u>1,455</u>
SOUTH KOREA — (0.0%)		
* BGFecomaterials Co. Ltd. Rights 08/08/23.....	1,393	394
* Macquarie Korea Infrastructure Fund Rights 08/02/23.....	6,658	0
TOTAL SOUTH KOREA.....		<u>394</u>
TAIWAN — (0.0%)		
* Jinan Acetate Chemical Co. Ltd. Rights 08/15/23.....	90	1,170
* PChome Online, Inc. Rights.....	3,983	640
* Symtek Automation Asia Co. Ltd. Rights 06/26/23.....	242	151
* TrueLight Corp. Rights 08/21/23.....	4,119	1,743
TOTAL TAIWAN.....		<u>3,704</u>
THAILAND — (0.0%)		
* Sav Rates Rec (F) Rights.....	1,562	0
UNITED ARAB EMIRATES — (0.0%)		
* Ajman Bank PJSC Rights.....	45,152	12,047
TOTAL RIGHTS/WARRANTS.....		<u>17,600</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$893,714,784).....		<u>996,775,981</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.4%)		
@§ The DFA Short Term Investment Fund.....	381,650	4,414,540
TOTAL INVESTMENTS — (100.0%)		
(Cost \$898,129,233)^.....		<u>\$1,001,190,521</u>

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$ 44,651,104	\$ 562,741	—	\$ 45,213,845
Chile.....	1,583,305	4,565,204	—	6,148,509
China.....	26,376,686	260,173,863	\$ 568,631	287,119,180
Colombia.....	889,729	9,327	—	899,056
Czech Republic.....	—	214,449	—	214,449
Egypt.....	174,968	—	—	174,968
Greece.....	46,245	4,582,594	—	4,628,839
Hong Kong.....	—	—	1,818	1,818
Hungary.....	—	1,299,278	—	1,299,278
India.....	8,009,177	152,128,034	—	160,137,211
Indonesia.....	242,258	6,899,232	12,884	7,154,374
Kuwait.....	2,380,142	667,057	—	3,047,199
Malaysia.....	—	10,593,211	—	10,593,211
Mexico.....	22,891,141	99,702	—	22,990,843
Peru.....	856,016	—	—	856,016
Philippines.....	—	3,449,090	13,732	3,462,822
Poland.....	—	8,538,799	—	8,538,799
Qatar.....	—	8,311,022	—	8,311,022
Saudi Arabia.....	51,148	34,773,815	—	34,824,963
South Africa.....	3,054,327	23,351,111	—	26,405,438
South Korea.....	6,612,825	135,129,022	89,717	141,831,564
Taiwan.....	8,466,592	163,031,336	21,179	171,519,107
Thailand.....	15,661,590	1,954,384	—	17,615,974
Turkey.....	—	7,501,595	—	7,501,595
United Arab Emirates.....	—	16,666,577	—	16,666,577
United States.....	—	103,584	—	103,584
Preferred Stocks				
Brazil.....	8,689,347	—	—	8,689,347
Chile.....	—	590,555	—	590,555
Colombia.....	196,161	—	—	196,161
India.....	19,910	—	—	19,910
Philippines.....	—	2,167	—	2,167
Rights/Warrants				
Brazil.....	—	1,455	—	1,455
South Korea.....	—	394	—	394
Taiwan.....	—	3,704	—	3,704
United Arab Emirates.....	—	12,047	—	12,047
Securities Lending Collateral.....	—	4,414,540	—	4,414,540
TOTAL.....	\$150,852,671	\$849,629,889	\$707,961[^]	\$1,001,190,521

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

EMERGING MARKETS TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (99.5%)		
BRAZIL — (4.7%)		
* 3R Petroleum Oleo E Gas SA.....	33,647	\$252,953
Allied Tecnologia SA.....	4,400	6,374
Alper Consultoria e Corretora de Seguros SA.....	1,700	11,030
* Anima Holding SA.....	73,507	74,770
Atacadao SA.....	87,035	252,523
Bemobi Mobile Tech SA.....	10,600	30,262
Boa Safra Sementes SA.....	7,900	19,413
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	12,858	70,452
* BRF SA.....	158,320	326,768
Camil Alimentos SA.....	21,849	33,637
CCR SA.....	60,479	169,974
Cia Brasileira de Aluminio.....	30,044	33,673
* Cia Brasileira de Distribuicao.....	34,739	152,069
Cia Siderurgica Nacional SA, Sponsored ADR.....	12,486	36,834
Cia Siderurgica Nacional SA.....	96,638	282,838
Cielo SA.....	224,100	223,685
* Cogna Educacao SA.....	349,792	247,804
* Construtora Tenda SA.....	32,534	82,492
Cosan SA.....	186,285	785,519
Cruzeiro do Sul Educacional SA.....	17,600	16,860
CSU Digital SA.....	6,673	22,395
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	58,948	296,937
Ω Desktop - Sigmanet Comunicacao Multimidia SA.....	5,200	15,395
Dexco SA.....	81,966	145,082
Diagnosticos da America SA.....	22,133	62,953
Dimed SA Distribuidora da Medicamentos.....	27,700	77,381
Direcional Engenharia SA.....	18,983	84,703
* Embraer SA.....	110,682	433,249
* Embraer SA, Sponsored ADR.....	6,184	96,718
Empreendimentos Pague Menos SA.....	27,995	24,983
Enauta Participacoes SA.....	16,500	48,676
Eternit SA.....	9,700	21,990
Even Construtora e Incorporadora SA.....	38,300	59,855
Ez Tec Empreendimentos e Participacoes SA.....	28,478	130,865
Fras-Le SA.....	12,900	36,664
Grendene SA.....	47,560	75,633
Grupo De Moda Soma SA.....	113,472	269,717
* Grupo Mateus SA.....	70,800	118,580
Grupo SBF SA.....	13,200	36,875
Guararapes Confecoes SA.....	16,144	24,956
*Ω Hapvida Participacoes e Investimentos SA.....	603,298	612,388
* Hidrovias do Brasil SA.....	75,680	63,697
* International Meal Co. Alimentacao SA, Class A.....	20,700	11,600
lochpe-Maxion SA.....	37,600	110,126
Irani Papel e Embalagem SA.....	23,183	50,006
* IRB-Brasil Resseguros SA.....	11,993	104,284
Jalles Machado SA.....	30,700	57,586
JHSF Participacoes SA.....	78,158	93,219
JSL SA.....	9,600	19,997
* Kora Saude Participacoes SA.....	76,400	23,104
Lavvi Empreendimentos Imobiliarios SA.....	16,300	29,093
Ω Locaweb Servicos de Internet SA.....	72,900	114,235
* Lojas Quero Quero SA.....	28,300	39,978
Lojas Renner SA.....	91,917	364,461
M Dias Branco SA.....	15,468	136,501

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	24,336	\$ 21,203
*Ω Marcopolo SA.....		
*Ω Meliuz SA.....	5,610	11,781
Mills Estruturas e Servicos de Engenharia SA.....	42,900	112,858
* Moura Dubeux Engenharia SA.....	6,800	15,717
Movida Participacoes SA.....	25,489	61,502
MRV Engenharia e Participacoes SA.....	61,914	181,994
* Multilaser Industrial SA.....	25,317	17,935
* Natura & Co. Holding SA.....	159,364	615,719
Pet Center Comercio e Participacoes SA.....	50,520	74,785
Porto Seguro SA.....	35,644	215,805
Positivo Tecnologia SA.....	28,500	49,722
Qualicorp Consultoria e Corretora de Seguros SA.....	15,700	14,243
Ω Rede D'Or Sao Luiz SA.....	14,775	112,481
Romi SA.....	7,762	23,440
* Sao Carlos Empreendimentos e Participacoes SA.....	4,400	23,820
Sao Martinho SA.....	33,622	237,976
SLC Agricola SA.....	21,700	200,308
Tegma Gestao Logistica SA.....	6,400	30,330
TIM SA.....	154,756	469,300
Tres Tentos Agroindustrial SA.....	33,097	88,539
Trisul SA.....	19,000	24,670
Tupy SA.....	12,000	68,948
Ultrapar Participacoes SA.....	133,588	533,646
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	24,300	37,719
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	13,000	41,677
* Via SA.....	217,256	99,238
Vibra Energia SA.....	193,005	699,165
Vulcabras Azaleia SA.....	13,400	55,598
* YDUQS Participacoes SA.....	28,375	133,152
* Zamp SA.....	33,371	31,192
TOTAL BRAZIL.....		<u>11,328,275</u>
CHILE — (0.3%)		
Banco de Credito e Inversiones SA.....	1,475	44,306
CAP SA.....	6,796	51,844
Cia Sud Americana de Vapores SA.....	476,541	36,070
Empresa Nacional de Telecomunicaciones SA.....	26,039	104,659
Empresas CMPC SA.....	144,812	285,845
Inversiones Aguas Metropolitanas SA.....	35,003	28,746
Inversiones La Construccion SA.....	3,920	27,568
PAZ Corp. SA.....	24,759	16,879
Ripley Corp. SA.....	148,996	32,412
Salfacorp SA.....	72,948	39,902
SMU SA.....	76,435	14,441
Sociedad Matriz SAAM SA.....	377,140	40,908
SONDA SA.....	85,422	45,514
TOTAL CHILE.....		<u>769,094</u>
CHINA — (22.0%)		
* 361 Degrees International Ltd.....	154,000	85,223
Ω 3SBio, Inc.....	272,500	262,512
* 515J Holding Group Co. Ltd., Class A.....	18,200	8,064
AAC Technologies Holdings, Inc.....	145,500	333,348
Accelink Technologies Co. Ltd., Class A.....	6,300	26,806
ADAMA Ltd., Class A.....	18,500	22,440
Addsino Co. Ltd., Class A.....	24,700	33,294
Advanced Technology & Materials Co. Ltd., Class A.....	28,900	37,355

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	22,100	\$ 32,067
#*	252,000	44,976
*	2,073	6,696
*	28,000	22,961
	105,000	13,532
*	2,180,000	134,046
#Ω	146,250	105,064
	678,000	337,155
	264,600	79,430
	37,200	29,551
	8,820	23,879
	10,900	12,478
	7,400	34,197
	13,300	14,499
*	14,000	29,054
	24,400	18,080
	4,300	14,522
*	7,100	9,573
	14,800	15,338
	43,500	82,440
*	374,000	21,592
*	7,300	35,570
*	60,800	23,762
*††	7,000	1,059
	118,000	35,586
*Ω	20,000	11,161
*	15,000	267
*Ω	34,000	8,655
*	10,400	39,878
	115,000	55,753
Ω	32,000	45,166
	447,000	223,939
	4,800	27,343
Ω	336,000	93,542
	30,900	35,586
	69,500	37,646
*	180,000	18,459
	38,500	30,633
	36,000	8,535
	44,550	44,542
*	100,500	20,532
#*Ω	145,079	18,814
*	50,000	25,755
#*	22,700	38,480
	526,000	62,211
	20,900	24,021
	63,400	41,919
	97,760	41,077
*	182,000	119,021
	27,000	26,767
	6,200	42,891
	1,042,000	27,762
	96,000	381,815
	140,000	9,935
	832,000	203,012
	14,852	20,933
*	29,300	14,979
*	768,000	9,787
*	31,300	24,761

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Beijing Jingyuntong Technology Co. Ltd., Class A.....	21,500	\$ 16,567
* Beijing North Star Co. Ltd., Class H.....	92,000	10,655
* Beijing Orient Landscape & Environment Co. Ltd., Class A.....	85,200	29,450
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	27,100	37,622
Beijing Originwater Technology Co. Ltd., Class A.....	41,062	32,145
Beijing Shougang Co. Ltd., Class A.....	37,300	20,996
* Beijing Sinnet Technology Co. Ltd., Class A.....	22,200	32,104
Beijing SL Pharmaceutical Co. Ltd., Class A.....	11,100	15,075
Beijing SPC Environment Protection Tech Co. Ltd., Class A.....	22,700	18,087
* Beijing SuperMap Software Co. Ltd., Class A.....	12,500	39,047
Beijing Ultrapower Software Co. Ltd., Class A.....	25,700	37,338
* Beijing Watertek Information Technology Co. Ltd., Class A.....	58,000	26,003
Beijing Yanjing Brewery Co. Ltd., Class A.....	14,000	22,158
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	15,870	26,908
* Bengang Steel Plates Co. Ltd., Class A.....	61,300	36,462
BGI Genomics Co. Ltd., Class A.....	6,900	58,028
Binhai Investment Co. Ltd.....	64,000	13,547
Black Peony Group Co. Ltd., Class A.....	25,700	24,473
Blue Sail Medical Co. Ltd., Class A.....	15,700	15,916
* Bluefocus Intelligent Communications Group Co. Ltd., Class A.....	20,700	25,610
Ω BOC Aviation Ltd.....	29,500	247,274
BOC International China Co. Ltd., Class A.....	30,000	47,703
* Bohai Leasing Co. Ltd., Class A.....	71,897	24,558
Bright Dairy & Food Co. Ltd., Class A.....	14,600	22,468
† Brilliance China Automotive Holdings Ltd.....	424,000	227,218
B-Soft Co. Ltd., Class A.....	21,200	21,670
* BTG Hotels Group Co. Ltd., Class A.....	37,000	109,003
BYD Electronic International Co. Ltd.....	33,500	129,329
C C Land Holdings Ltd.....	243,000	49,915
C&D International Investment Group Ltd.....	120,078	328,034
Cabbeen Fashion Ltd.....	43,000	4,520
Caitong Securities Co. Ltd., Class A.....	29,340	34,291
Camel Group Co. Ltd., Class A.....	13,000	16,921
Cangzhou Mingzhu Plastic Co. Ltd., Class A.....	21,600	14,005
Canmax Technologies Co. Ltd., Class A.....	9,400	42,373
* Capital Environment Holdings Ltd.....	618,000	10,213
Carrianna Group Holdings Co. Ltd.....	214,000	10,711
CECEP Solar Energy Co. Ltd., Class A.....	43,300	40,019
CECEP Wind-Power Corp., Class A.....	62,010	31,775
Central China New Life Ltd.....	46,000	16,139
Central China Securities Co. Ltd., Class H.....	136,000	21,997
# CGN New Energy Holdings Co. Ltd.....	216,000	62,621
CGN Nuclear Technology Development Co. Ltd., Class A.....	24,800	28,431
Chaowei Power Holdings Ltd.....	99,000	19,385
Chengdu Hongqi Chain Co. Ltd., Class A.....	31,400	26,991
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	9,200	20,694
Chengdu Wintrue Holding Co. Ltd., Class A.....	12,100	16,392
* Chengtun Mining Group Co. Ltd., Class A.....	30,900	22,460
Chengxin Lithium Group Co. Ltd., Class A.....	9,100	35,099
Chengzhi Co. Ltd., Class A.....	12,800	14,806
China Aerospace International Holdings Ltd.....	434,000	22,278
* China Agri-Products Exchange Ltd.....	591,408	7,712
China Aircraft Leasing Group Holdings Ltd.....	51,500	29,176
China BlueChemical Ltd., Class H.....	352,000	87,980
*Ω China Bohai Bank Co. Ltd., Class H.....	420,500	65,293
China CAMC Engineering Co. Ltd., Class A.....	8,800	14,773
China Cinda Asset Management Co. Ltd., Class H.....	1,569,000	165,589
China Coal Energy Co. Ltd., Class H.....	382,000	276,853

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	442,000	\$210,267
#*	269,500	82,096
	285,000	356,922
Ω	320,000	51,118
*††	334,200	5,305
	642,000	26,872
	58,000	53,686
	72,000	13,442
	468,000	19,268
	228,779	78,499
	362,000	46,519
#Ω	112,000	18,584
	202,000	132,543
*	6,200	7,794
Ω	516,000	316,214
	212,000	80,110
	694,000	406,035
	531,000	594,824
*	122,000	13,673
	39,600	159,870
	23,800	41,595
	112,000	10,804
#	156,500	15,122
*	49,900	17,112
*	97,000	33,008
	443,000	427,441
	140,270	83,518
	555,491	91,288
	22,000	7,396
	184,000	125,719
	100,000	53,040
*Ω	61,800	281,551
	199,000	335,107
	15,260	28,115
	55,000	49,195
	332,000	18,759
	293,610	403,934
	7,100	16,189
Ω	81,400	82,507
	764,000	82,475
	5,200	25,155
	788,000	498,059
Ω	80,000	27,561
*	23,600	16,727
	204,000	107,874
*	1,080,000	34,067
	312,000	368,328
	334,000	52,394
	322,590	164,782
	10,200	15,266
Ω	286,000	104,721
*	348,000	20,155
	963,000	66,847
#††Ω	44,400	31,027
	6,200	28,501
	402,000	175,153
	15,400	36,440
	140,800	487,764

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	161,000	\$133,499
Ω	280,000	217,930
#	163,000	75,964
	84,000	2,628
*	149,000	21,794
#*	272,000	33,229
Ω	453,000	18,030
	66,000	72,598
*	56,000	3,976
#*	1,172,000	76,892
	30,700	48,780
*	36,000	22,564
	685,000	13,869
	284,000	348,203
*	117,500	42,118
	267,400	298,271
#*	72,000	54,445
	40,700	30,835
	568,000	262,594
*	21,600	39,485
*	428,000	94,583
	16,380	23,566
	12,600	13,638
	90,000	45,429
	176,500	80,873
#	426,099	125,270
	360,400	14,557
	492,000	308,185
	20,100	35,617
	2,400	11,960
	12,744	30,561
	9,214	9,186
	126,000	9,389
	469,000	173,493
	28,400	30,667
	17,828	17,853
	15,500	36,312
††	108,000	31,712
	128,000	129,069
Ω	17,000	17,011
	18,100	12,660
*	74,802	24,719
	674,000	34,652
	17,280	31,513
#*	110,000	16,682
*	174,000	40,361
	27,600	22,848
*	7,137	22,624
	13,500	11,549
	14,040	18,726
	17,700	18,882
*††	98,194	6,673
	220,000	37,186
	1,220,000	100,318
	112,000	82,059
	819,000	95,705
*	186,000	205,545
	116,000	49,094
	331,188	209,250

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#*	Country Garden Holdings Co. Ltd.....	1,195,000 \$245,502
	CPMC Holdings Ltd.....	118,000 66,297
	CQ Pharmaceutical Holding Co. Ltd., Class A.....	41,800 36,354
*	Crazy Sports Group Ltd.....	562,000 12,033
	CSG Holding Co. Ltd., Class A.....	37,592 32,340
#	CSSC Hong Kong Shipping Co. Ltd.....	300,000 54,707
	CTS International Logistics Corp. Ltd., Class A.....	20,600 27,372
	Da Ming International Holdings Ltd.....	28,000 5,765
	Daan Gene Co. Ltd., Class A.....	19,600 27,794
Ω	Dali Foods Group Co. Ltd.....	280,500 130,955
	Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	36,900 26,091
	Dawnrays Pharmaceutical Holdings Ltd.....	155,000 24,247
	DBG Technology Co. Ltd., Class A.....	9,400 13,987
*	Deppon Logistics Co. Ltd., Class A.....	7,000 17,393
	DHC Software Co. Ltd., Class A.....	40,200 38,265
	Dian Diagnostics Group Co. Ltd., Class A.....	6,600 22,459
	Digital China Group Co. Ltd., Class A.....	3,600 12,679
	Digital China Holdings Ltd.....	164,000 65,019
	Digital China Information Service Co. Ltd., Class A.....	13,800 22,188
	Dong-E-E-Jiao Co. Ltd., Class A.....	5,600 38,370
	Dongfang Electric Corp. Ltd., Class H.....	69,800 93,474
	Dongfeng Motor Group Co. Ltd., Class H.....	556,000 260,224
	Dongguan Aohai Technology Co. Ltd., Class A.....	3,600 17,183
	Dongguan Development Holdings Co. Ltd., Class A.....	20,800 28,660
	Dongxing Securities Co. Ltd., Class A.....	33,900 43,254
	Dongyue Group Ltd.....	255,000 251,574
*	DouYu International Holdings Ltd., ADR.....	20,175 24,210
	Dynagreen Environmental Protection Group Co. Ltd., Class H.....	46,000 15,556
	East Group Co. Ltd., Class A.....	19,900 18,284
	E-Commodities Holdings Ltd.....	174,000 27,939
	Edvantage Group Holdings Ltd.....	53,740 17,816
	EEKA Fashion Holdings Ltd.....	11,500 19,410
	Essex Bio-technology Ltd.....	59,000 24,817
	Eternal Asia Supply Chain Management Ltd., Class A.....	31,100 23,476
	EVA Precision Industrial Holdings Ltd.....	196,000 21,978
Ω	Everbright Securities Co. Ltd., Class H.....	65,200 50,477
#*Ω	Everest Medicines Ltd.....	24,500 68,751
*	Fangda Carbon New Material Co. Ltd., Class A.....	54,500 47,325
*	Fangda Special Steel Technology Co. Ltd., Class A.....	24,000 16,997
	Far East Horizon Ltd.....	265,000 199,322
	FAWER Automotive Parts Co. Ltd., Class A.....	23,200 18,060
	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	14,100 34,998
*	FIH Mobile Ltd.....	660,000 71,367
	Financial Street Holdings Co. Ltd., Class A.....	33,100 23,918
	FinVolution Group, ADR.....	17,967 105,466
	First Capital Securities Co. Ltd., Class A.....	46,400 40,945
	First Tractor Co. Ltd., Class H.....	42,000 20,989
	Fosun International Ltd.....	476,500 347,335
	Fufeng Group Ltd.....	313,000 170,453
	Fujian Funeng Co. Ltd., Class A.....	38,610 45,088
	Fujian Longking Co. Ltd., Class A.....	7,900 19,670
	Fujian Star-net Communication Co. Ltd., Class A.....	10,400 30,757
	Fujian Sunner Development Co. Ltd., Class A.....	10,800 32,333
*	Fullshare Holdings Ltd.....	2,127,500 10,946
*	Gan & Lee Pharmaceuticals Co. Ltd., Class A.....	4,900 30,677
*	Gansu Qilianshan Cement Group Co. Ltd., Class A.....	18,300 30,612
	Gansu Shangfeng Cement Co. Ltd., Class A.....	12,240 17,903
	GCL Energy Technology Co. Ltd., Class A.....	13,136 22,883
	GCL Technology Holdings Ltd.....	166,000 36,165

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* GDS Holdings Ltd., Class A.....	171,200	\$ 281,883
Geely Automobile Holdings Ltd.....	1,008,000	1,470,907
Gemdale Properties & Investment Corp. Ltd.....	1,096,000	65,026
Ω Genertec Universal Medical Group Co. Ltd.....	183,500	99,104
GF Securities Co. Ltd., Class H.....	147,000	235,204
Giant Network Group Co. Ltd., Class A.....	27,100	53,904
* Glorious Property Holdings Ltd.....	294,000	947
* Golden Eagle Retail Group Ltd.....	63,000	52,534
Goldenmax International Group Ltd., Class A.....	8,100	11,046
Goldwind Science & Technology Co. Ltd., Class H.....	122,478	84,050
* Goodbaby International Holdings Ltd.....	204,000	15,018
Grand Pharmaceutical Group Ltd., Class L.....	189,500	108,203
* Grandjoy Holdings Group Co. Ltd., Class A.....	44,500	27,610
* Greatview Aseptic Packaging Co. Ltd.....	194,000	56,918
Greenland Hong Kong Holdings Ltd.....	175,000	10,492
Greentown China Holdings Ltd.....	169,500	194,852
Greentown Service Group Co. Ltd.....	192,000	100,811
GRG Banking Equipment Co. Ltd., Class A.....	31,300	50,477
Guangdong Advertising Group Co. Ltd., Class A.....	41,100	36,314
* Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.....	21,900	21,142
Guangdong Dowstone Technology Co. Ltd., Class A.....	10,700	19,270
Guangdong HEC Technology Holding Co. Ltd., Class A.....	35,300	35,318
* Guangdong Huatie Tongda High-speed Railway Equipment Corp., Class A..	21,300	6,205
Guangdong Hybrilio Biotech Co. Ltd., Class A.....	15,750	22,856
Guangdong Provincial Expressway Development Co. Ltd., Class A.....	10,100	10,827
Guangdong South New Media Co. Ltd., Class A.....	3,700	21,492
Guangdong Tapai Group Co. Ltd., Class A.....	17,100	21,137
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	6,100	15,707
Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.....	31,900	13,756
* Guangshen Railway Co. Ltd., Class H.....	208,000	54,850
Guangxi Liugong Machinery Co. Ltd., Class A.....	29,300	32,771
Guangzhou Automobile Group Co. Ltd., Class H.....	502,000	315,990
* Guangzhou Baiyun International Airport Co. Ltd., Class A.....	21,800	43,959
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	26,000	77,916
Guangzhou Haige Communications Group, Inc. Co., Class A.....	38,600	53,869
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	16,800	21,491
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	8,500	9,889
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	20,900	20,863
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	22,500	14,751
* Guosheng Financial Holding, Inc., Class A.....	24,900	32,837
Guoyuan Securities Co. Ltd., Class A.....	56,500	58,431
* Hainan Meilan International Airport Co. Ltd., Class H.....	32,000	48,526
Haitian International Holdings Ltd.....	102,000	255,479
Haitong Securities Co. Ltd., Class H.....	449,600	314,554
Ω Haitong UniTrust International Leasing Co. Ltd., Class H.....	174,000	19,612
Hand Enterprise Solutions Co. Ltd., Class A.....	23,000	34,207
Hang Zhou Great Star Industrial Co. Ltd., Class A.....	37,800	116,383
Hangcha Group Co. Ltd., Class A.....	12,000	41,466
Hangxiao Steel Structure Co. Ltd., Class A.....	22,600	13,423
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.....	34,100	51,620
Hangzhou Onechance Tech Corp., Class A.....	7,700	30,148
Hangzhou Robam Appliances Co. Ltd., Class A.....	11,500	47,013
Han's Laser Technology Industry Group Co. Ltd., Class A.....	19,100	65,572
*Ω Harbin Bank Co. Ltd., Class H.....	451,000	14,460
Harbin Electric Co. Ltd., Class H.....	164,000	65,350
HBIS Resources Co. Ltd., Class A.....	11,400	23,953
Health & Happiness H&H International Holdings Ltd.....	45,000	59,334
Hello Group, Inc., Sponsored ADR.....	10,868	115,744

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,440	\$ 16,437
	18,300	30,110
	12,600	27,771
*	20,400	14,970
	95,000	390,764
*	392,000	7,292
	12,800	27,573
*	45,200	46,220
	142,500	48,089
	8,300	29,481
*	390,000	30,623
	26,000	67,347
*	47,400	21,766
	66,000	15,181
*	48,800	17,021
*	763,000	14,275
*††Ω	46,500	3,054
*Ω	96,000	7,305
	188,469	158,159
	5,449	38,727
*Ω	114,000	388,177
*	9,700	5,148
*	18,000	8,240
	8,700	43,823
	11,300	19,563
	18,200	13,332
Ω	268,800	383,544
	25,600	33,084
	17,600	34,343
	35,300	34,420
	52,600	25,205
	9,200	33,936
	13,000	43,987
	31,000	9,310
	5,600	17,735
	63,300	29,416
	12,392	21,615
	13,300	12,502
	12,100	20,351
*	16,789	57,586
*	29,500	25,611
*	23,200	22,766
*	22,000	1,839
	4,600	14,944
Ω	16,100	19,765
	41,500	29,982
Ω	64,000	10,963
*	144,000	16,701
	25,000	48,150
	21,700	29,696
*	57,100	74,409
	18,200	19,121
*	94,000	34,294
	7,680	23,576
#	28,000	4,252
	4,160	10,695
	44,000	6,475
	13,700	37,583
*	10,600	16,370

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	51,700	\$ 51,976
Jiangsu Guotai International Group Co. Ltd., Class A.....	19,600	21,691
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	18,560	10,371
Jiangsu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	9,000	25,054
Jiangsu Linyang Energy Co. Ltd., Class A.....	21,500	23,620
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A..	18,300	32,328
Jiangsu Shagang Co. Ltd., Class A.....	44,600	26,478
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	13,600	20,038
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	32,520	21,048
Jiangxi Bank Co. Ltd., Class H.....	140,500	18,157
Jiangxi Copper Co. Ltd., Class H.....	212,000	356,151
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	7,700	9,250
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	7,000	18,371
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	9,200	6,738
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	13,100	31,983
* Jilin Chemical Fibre, Class A.....	36,700	19,115
* Jilin Jiutai Rural Commercial Bank Corp. Ltd., Class H.....	4,400	1,235
Jinchuan Group International Resources Co. Ltd.....	463,000	26,202
Jinduicheng Molybdenum Co. Ltd., Class A.....	14,300	23,066
* Jingrui Holdings Ltd.....	117,000	1,048
#* JinkoSolar Holding Co. Ltd., ADR.....	7,079	300,504
Jinmao Property Services Co. Ltd.....	5,740	2,103
Jinneng Science&Technology Co. Ltd., Class A.....	7,300	8,786
Jiuzhitang Co. Ltd., Class A.....	15,800	27,143
Jizhong Energy Resources Co. Ltd., Class A.....	57,400	52,799
JNBY Design Ltd.....	13,000	15,283
Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	23,124	40,720
Joinn Laboratories China Co. Ltd., Class A.....	5,740	22,581
Jointown Pharmaceutical Group Co. Ltd., Class A.....	36,654	50,828
Joy City Property Ltd.....	498,000	18,911
#* Joy Spreader Group, Inc.....	184,000	19,676
JSTI Group, Class A.....	29,400	27,206
Ju Teng International Holdings Ltd.....	256,000	37,987
* Juneyao Airlines Co. Ltd., Class A.....	10,400	26,525
*Ω JW Cayman Therapeutics Co. Ltd.....	38,000	13,836
JY Grandmark Holdings Ltd.....	38,000	5,973
* Kaishan Group Co. Ltd., Class A.....	4,400	8,968
*Ω Kangda International Environmental Co. Ltd.....	63,000	3,116
* Kasen International Holdings Ltd.....	181,000	6,287
Keshun Waterproof Technologies Co. Ltd., Class A.....	18,700	26,909
Kingboard Holdings Ltd.....	119,500	332,527
Kingboard Laminates Holdings Ltd.....	153,500	157,494
Kingfa Sci & Tech Co. Ltd., Class A.....	33,200	42,387
#* Kingsoft Cloud Holdings Ltd.....	106,000	49,080
Kingsoft Corp. Ltd.....	64,400	277,188
* Ko Yo Chemical Group Ltd.....	252,000	4,061
* Kong Sun Holdings Ltd.....	50,000	361
* Konka Group Co. Ltd., Class A.....	13,600	9,004
KPC Pharmaceuticals, Inc., Class A.....	18,100	45,092
Kunlun Energy Co. Ltd.....	720,000	589,172
* Kunlun Tech Co. Ltd., Class A.....	8,400	43,603
#* KWG Group Holdings Ltd.....	302,000	54,004
* KWG Living Group Holdings Ltd.....	164,500	21,087
* Lakala Payment Co. Ltd., Class A.....	14,300	36,789
Lao Feng Xiang Co. Ltd., Class A.....	10,600	92,692
Laobaixing Pharmacy Chain JSC, Class A.....	5,500	21,929
Lee & Man Chemical Co. Ltd.....	34,000	18,328
Lee & Man Paper Manufacturing Ltd.....	275,000	95,446
Lee's Pharmaceutical Holdings Ltd.....	36,500	6,822

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	Legend Holdings Corp., Class H.....	98,300	\$101,491
	Lenovo Group Ltd.....	24,000	27,629
*	Leo Group Co. Ltd., Class A.....	88,700	29,820
*	LexinFintech Holdings Ltd., ADR.....	20,341	61,023
	Leyard Optoelectronic Co. Ltd., Class A.....	20,000	18,178
	Lianhe Chemical Technology Co. Ltd., Class A.....	7,700	11,086
*	Liao Ning Oxiranchem, Inc., Class A.....	21,300	23,839
	Liaoning Port Co. Ltd., Class H.....	396,000	36,575
	Lier Chemical Co. Ltd., Class A.....	11,100	22,575
	Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	5,700	21,062
Ω	Longfor Group Holdings Ltd.....	310,000	838,683
	Longhua Technology Group Luoyang Co. Ltd., Class A.....	18,200	20,280
	Lonking Holdings Ltd.....	365,000	65,278
	Luenmei Quantum Co. Ltd., Class A.....	13,600	12,849
	Luxi Chemical Group Co. Ltd., Class A.....	27,800	41,161
*Ω	Luye Pharma Group Ltd.....	289,500	135,706
#*	LVGEM China Real Estate Investment Co. Ltd.....	164,000	35,138
	Maanshan Iron & Steel Co. Ltd., Class H.....	314,000	65,484
	Maccura Biotechnology Co. Ltd., Class A.....	6,500	13,847
*Ω	Maoyan Entertainment.....	70,400	82,798
	Metallurgical Corp. of China Ltd., Class H.....	506,000	127,505
Ω	Midea Real Estate Holding Ltd.....	51,200	53,501
	Min Xin Holdings Ltd.....	42,000	17,961
*	Minmetals Land Ltd.....	338,000	17,320
	Minth Group Ltd.....	124,000	396,929
	MLS Co. Ltd., Class A.....	26,700	34,772
*	MMG Ltd.....	532,000	195,180
	Nanjing Hanrui Cobalt Co. Ltd., Class A.....	3,500	16,955
	Nanjing Iron & Steel Co. Ltd., Class A.....	62,300	31,897
*	Nanjing Sample Technology Co. Ltd., Class H.....	7,000	3,802
	Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	15,500	19,740
*	NavInfo Co. Ltd., Class A.....	30,700	48,214
	NetDragon Websoft Holdings Ltd.....	46,000	91,343
	New China Life Insurance Co. Ltd., Class H.....	159,600	462,845
*	New World Department Store China Ltd.....	54,000	5,058
*	Newland Digital Technology Co. Ltd., Class A.....	8,500	21,775
	Nexteer Automotive Group Ltd.....	158,000	117,075
	Nine Dragons Paper Holdings Ltd.....	329,000	216,810
	Ningbo Huaxiang Electronic Co. Ltd., Class A.....	12,200	23,676
	Ningbo Joyson Electronic Corp., Class A.....	9,000	24,006
	Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	20,700	45,412
	Noah Holdings Ltd., Sponsored ADR.....	4,673	71,123
	North Huajin Chemical Industries Co. Ltd., Class A.....	26,900	24,523
	North Industries Group Red Arrow Co. Ltd., Class A.....	14,600	36,115
	Northeast Securities Co. Ltd., Class A.....	31,000	35,198
	NSFOCUS Technologies Group Co. Ltd., Class A.....	12,700	21,463
	Offshore Oil Engineering Co. Ltd., Class A.....	53,041	46,539
	Oppl Lighting Co. Ltd., Class A.....	10,173	29,023
	ORG Technology Co. Ltd., Class A.....	45,300	29,933
*	Orient Group, Inc., Class A.....	37,500	12,912
	Orient Overseas International Ltd.....	23,500	392,690
#Ω	Orient Securities Co. Ltd., Class H.....	116,000	72,655
*	Oriental Energy Co. Ltd., Class A.....	28,500	36,316
	Pacific Online Ltd.....	84,000	7,173
	Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.....	10,200	28,598
*	Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	31,400	18,073
	PAX Global Technology Ltd.....	118,000	95,804
*	PCI Technology Group Co. Ltd., Class A.....	29,800	24,042
*	Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.....	76,800	22,371

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,800	\$ 19,312
* PhiChem Corp., Class A.....	272,000	9,260
* Phoenix Media Investment Holdings Ltd.....	26,300	29,460
Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	355,560	85,341
* Poly Property Group Co. Ltd.....	480,000	44,682
* Pou Sheng International Holdings Ltd.....	18,000	15,792
* Prinx Chengshan Holding Ltd.....	123,000	10,767
* PW Medtech Group Ltd.....	94,000	41,352
* Q Technology Group Co. Ltd.....	12,922	257,923
Qifu Technology, Inc., ADR.....	20,700	22,611
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	4,500	9,709
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	3,900	13,560
Qingdao Gon Technology Co. Ltd., Class A.....	49,700	28,059
* Qingdao Hanhe Cable Co. Ltd., Class A.....	58,800	24,693
* Qingdao Rural Commercial Bank Corp., Class A.....	8,600	41,774
* Qingdao Sentury Tire Co. Ltd., Class A.....	156,000	16,002
* Qingling Motors Co. Ltd., Class H.....	55,000	9,619
Qinhuangdao Port Co. Ltd., Class H.....	119,000	66,244
#* Radiance Holdings Group Co. Ltd.....	8,000	7,491
Ω Rainbow Digital Commercial Co. Ltd., Class A.....	104,980	42,917
#*Ω Red Star Macalline Group Corp. Ltd., Class H.....	160,000	27,286
Redco Properties Group Ltd.....	38,400	35,704
Renhe Pharmacy Co. Ltd., Class A.....	3,400	19,028
* Rianlon Corp., Class A.....	13,000	42,025
* Risen Energy Co. Ltd., Class A.....	58,200	24,765
* RiseSun Real Estate Development Co. Ltd., Class A.....	7,500	19,092
* Riyue Heavy Industry Co. Ltd., Class A.....	17,600	18,353
* Roshow Technology Co. Ltd., Class A.....	33,000	51,997
Sailun Group Co. Ltd., Class A.....	19,516	13,251
Sansteel Minguang Co. Ltd. Fujian, Class A.....	4,502	11,385
Sansure Biotech, Inc., Class A.....	67,800	40,548
Sealand Securities Co. Ltd., Class A.....	356,190	80,212
#* Seazen Group Ltd.....	43,000	29,000
S-Enjoy Service Group Co. Ltd.....	39,450	44,939
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	12,200	11,667
Shandong Bohui Paper Industrial Co. Ltd., Class A.....	16,000	45,685
* Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	84,000	27,518
* Shandong Chenming Paper Holdings Ltd., Class H.....	11,000	15,464
Shandong Dongyue Organosilicon Material Co. Ltd., Class A.....	32,800	14,388
Shandong Hi-Speed New Energy Group Ltd.....	19,100	18,618
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	15,300	25,189
* Shandong Humon Smelting Co. Ltd., Class A.....	7,000	20,262
Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.....	18,600	62,749
Shandong Linglong Tyre Co. Ltd., Class A.....	8,800	32,062
Shandong Pharmaceutical Glass Co. Ltd., Class A.....	31,200	38,623
Shandong Publishing & Media Co. Ltd., Class A.....	27,619	46,482
Shandong Sun Paper Industry JSC Ltd., Class A.....	10,050	12,125
Shandong Xiantan Co. Ltd., Class A.....	20,000	15,057
Shandong Xinhua Pharmaceutical Co. Ltd., Class H.....	83,500	35,820
Shanghai 2345 Network Holding Group Co. Ltd., Class A.....	15,600	12,735
Shanghai AJ Group Co. Ltd., Class A.....	100,139	41,646
* Shanghai Construction Group Co. Ltd., Class A.....	80,000	19,509
Shanghai Electric Group Co. Ltd., Class H.....	61,500	162,299
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	88,000	130,632
Shanghai Industrial Holdings Ltd.....	515,200	29,810
Shanghai Industrial Urban Development Group Ltd.....	22,300	40,456
Shanghai Lingang Holdings Corp. Ltd., Class A.....	147,400	267,537
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	8,400	12,731
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	49,700	43,981
Shanghai Tunnel Engineering Co. Ltd., Class A.....		

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	14,700	\$ 24,870
	56,000	59,595
	16,500	36,023
	23,300	17,393
	13,300	14,857
	32,110	23,567
	9,900	22,667
	49,010	44,682
	83,400	50,229
*	57,700	19,140
	20,600	36,457
*Ω	157,000	113,819
	18,000	17,866
	31,600	32,531
	23,200	25,882
	16,000	18,260
	36,200	36,962
	11,600	17,961
Ω	32,000	17,683
	7,000	11,733
	265,200	248,829
	548,068	109,384
	22,900	21,808
	21,300	58,053
	10,900	21,189
	10,500	34,474
	24,200	29,376
	24,800	31,559
	72,200	53,483
*	56,000	30,026
	8,900	21,185
	5,800	9,723
	12,400	32,657
	24,600	21,227
	11,400	18,337
	24,900	25,387
	33,849	24,301
	7,100	24,807
	14,300	16,736
	7,800	28,110
	35,700	28,854
	4,400	15,377
*††	111,000	21,634
	412,000	97,393
	332,790	95,971
*	25,700	11,906
	643,500	71,996
	31,600	38,013
	91,160	33,327
*	4,900	12,951
	7,293	28,206
*	37,800	25,458
	12,700	31,707
	856,000	83,812
	193,000	30,524
*	324,000	10,891
	13,700	11,035
	464,000	62,658
*	583,200	10,878

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	21,100	\$ 39,863
#*	507,000	30,795
	209,000	94,322
	230,000	88,576
	263,200	828,867
	10,660	23,030
	12,000	16,713
	393,000	158,121
	148,000	310,968
	15,860	39,681
	15,900	34,460
	234,434	107,135
	3,300	6,644
*	381,500	62,896
	77,300	51,350
	19,500	12,454
*	22,300	36,415
	19,300	16,024
	503,000	154,242
#*	290,000	70,350
	9,500	29,897
	39,700	17,505
*††Ω	74,000	655
*	14,400	13,436
	20,400	47,014
	13,800	26,249
	6,500	20,441
	24,461	16,923
#	77,500	52,150
	240,000	27,708
*	14,600	14,998
	27,600	31,580
	72,600	37,795
	23,900	20,411
	176,000	89,875
*	87,413	611,017
	123,000	64,576
	49,300	39,436
*††	52,000	2,467
	156,000	30,493
	258,000	84,872
	62,000	21,993
	33,500	24,937
	5,100	27,987
	526,000	39,203
	4,600	12,051
	47,200	30,196
	11,400	11,735
*	30,100	39,491
#	122,000	136,696
	48,400	47,612
	52,200	70,128
*	477,000	27,049
	26,000	4,868
	6,300	19,225
	84,250	18,515
	112,000	101,096
*	34,800	42,218
	21,900	66,678

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Tongguan Gold Group Ltd.....	112,000	\$ 10,914
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	26,500	16,148
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	52,400	23,872
Tongyu Heavy Industry Co. Ltd., Class A.....	60,200	23,510
* Topsec Technologies Group, Inc., Class A.....	14,700	19,836
Transfar Zhilian Co. Ltd., Class A.....	38,900	30,660
TravelSky Technology Ltd., Class H.....	43,000	82,578
* Trigiant Group Ltd.....	210,000	14,017
Truking Technology Ltd., Class A.....	11,700	23,066
Truly International Holdings Ltd.....	366,000	45,731
Unilumin Group Co. Ltd., Class A.....	12,900	14,265
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	14,300	28,952
Valiant Co. Ltd., Class A.....	13,000	33,382
*Ω Venus MedTech Hangzhou, Inc., Class H.....	29,500	27,617
Victory Giant Technology Huizhou Co. Ltd., Class A.....	11,700	36,979
Vinda International Holdings Ltd.....	31,000	62,636
* Vipshop Holdings Ltd., ADR.....	51,685	973,229
Visual China Group Co. Ltd., Class A.....	11,400	27,808
*Ω Viva Biotech Holdings.....	155,000	34,304
* Vnet Group, Inc., ADR.....	17,862	53,050
Wangneng Environment Co. Ltd., Class A.....	10,100	23,002
Wangsu Science & Technology Co. Ltd., Class A.....	28,600	27,231
Wanguo International Mining Group Ltd.....	78,000	27,884
Wanxiang Qianchao Co. Ltd., Class A.....	81,300	63,523
Wasion Holdings Ltd.....	124,000	48,334
Wasu Media Holding Co. Ltd., Class A.....	14,000	17,423
Weibo Corp., Sponsored ADR.....	8,697	136,978
# Weibo Corp., Class A.....	1,780	27,908
Weichai Power Co. Ltd., Class H.....	239,000	354,066
Weifu High-Technology Group Co. Ltd., Class A.....	12,200	30,543
* Weiqiao Textile Co., Class H.....	68,500	12,055
Wellhope Foods Co. Ltd., Class A.....	18,200	24,670
West China Cement Ltd.....	394,000	40,501
Western Securities Co. Ltd., Class A.....	82,226	82,805
Wharf Holdings Ltd.....	168,000	394,175
Winner Medical Co. Ltd., Class A.....	4,200	25,563
Wolong Electric Group Co. Ltd., Class A.....	12,900	23,404
Wuchan Zhongda Group Co. Ltd., Class A.....	81,140	58,299
Wuhan Fingu Electronic Technology Co. Ltd., Class A.....	13,200	17,956
Wuhu Token Science Co. Ltd., Class A.....	41,900	36,158
Wuling Motors Holdings Ltd.....	110,000	10,620
Wushang Group Co. Ltd., Class A.....	19,800	28,460
* Wuxi Boton Technology Co. Ltd., Class A.....	4,200	12,249
* Wuxi Taiji Industry Co. Ltd., Class A.....	24,500	24,716
Ω Xiabuxiabu Catering Management China Holdings Co. Ltd.....	27,000	15,851
Xiamen Bank Co. Ltd., Class A.....	24,700	19,618
Xiamen C & D, Inc., Class A.....	46,308	72,780
Xiamen ITG Group Corp. Ltd., Class A.....	23,400	25,991
Xiamen Xiangyu Co. Ltd., Class A.....	24,200	28,197
Xiangcai Co. Ltd., Class A.....	17,700	21,550
Xianhe Co. Ltd., Class A.....	3,200	10,151
* Xinfengming Group Co. Ltd., Class A.....	14,000	24,025
Xingda International Holdings Ltd.....	191,510	35,694
Xingfa Aluminium Holdings Ltd.....	20,000	17,191
Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	62,000	46,997
Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	152,000	22,513
Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	34,300	35,541
#* Xinte Energy Co. Ltd., Class H.....	64,000	126,872
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	77,883	47,005

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	335,867	\$103,480
	40,200	24,893
	11,800	37,521
*	18,989	38,927
	79,000	4,993
#Ω	20,000	30,741
	7,800	35,619
	19,500	40,651
	12,300	48,256
	46,000	17,229
*Ω	59,000	56,980
*	20,200	39,382
	27,000	49,442
	28,000	7,047
*	15,061	40,363
#Ω	320,500	36,399
	6,500	23,336
	22,900	37,207
	4,100	31,109
	54,700	54,678
*	12,600	23,604
	243,600	321,474
	15,103	3,112
	27,100	39,442
	22,400	38,000
	17,600	41,041
	7,700	28,310
	30,500	43,999
	85,000	51,167
*	45,600	33,746
	25,800	30,740
	16,520	10,342
	17,400	28,017
	21,600	37,406
	17,500	19,375
	54,800	52,527
	14,600	19,802
	5,000	13,582
*	16,100	17,052
	23,280	38,119
	10,492	26,049
	7,800	16,298
	8,405	13,268
	25,480	15,160
	1,437	8,066
	10,300	10,213
	33,700	30,612
	35,400	35,147
*	4,900	16,313
	21,700	19,815
	25,300	39,171
*	10,400	19,431
	13,900	24,426
	17,300	28,459
	13,300	32,039
	34,200	31,251
	1,400	3,568
*	490,000	10,174
	3,900	69,961

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	33,000	\$ 26,347
Zhongsheng Group Holdings Ltd.....	104,500	367,156
* Zhongtian Financial Group Co. Ltd., Class A.....	95,600	5,351
*Ω Zhongyuan Bank Co. Ltd., Class H.....	501,000	24,707
*Ω Zhou Hei Ya International Holdings Co. Ltd.....	194,000	81,763
* Zhuguang Holdings Group Co. Ltd.....	252,000	22,350
* Zhuhai Hangyu Micro Technology Co. Ltd., Class A.....	19,100	32,111
Zhuhai Huafa Properties Co. Ltd., Class A.....	22,848	35,240
Zhuzhou CRRR Times Electric Co. Ltd., Class H.....	77,300	308,163
Zhuzhou Kibing Group Co. Ltd., Class A.....	31,600	40,546
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	250,200	136,981
TOTAL CHINA.....		<u>52,880,812</u>
COLOMBIA — (0.1%)		
Cementos Argos SA.....	3,816	3,445
Corp. Financiera Colombiana SA.....	2,608	10,216
Grupo Argos SA.....	29,543	72,897
Mineros SA.....	58,523	28,508
TOTAL COLOMBIA.....		<u>115,066</u>
GREECE — (0.6%)		
* Alpha Services & Holdings SA.....	205,178	369,507
Autohellas Tourist & Trading SA.....	1,238	18,587
Bank of Greece.....	2,693	50,645
ElvalHalcor SA.....	8,527	21,168
Fourlis Holdings SA.....	7,278	39,187
GEK Terna Holding Real Estate Construction SA.....	3,525	55,572
Helleniq Energy Holdings SA.....	8,289	73,655
Intracom Holdings SA.....	5,005	11,500
JUMBO SA.....	4,180	124,728
* LAMDA Development SA.....	9,148	71,570
Motor Oil Hellas Corinth Refineries SA.....	8,499	214,790
* Piraeus Financial Holdings SA.....	61,528	233,049
Piraeus Port Authority SA.....	1,053	26,604
Plastika Kritis SA.....	839	16,401
Sarantis SA.....	2,981	24,945
Thrace Plastics Holding & Co.....	2,454	14,090
Titan Cement International SA.....	5,440	114,396
TOTAL GREECE.....		<u>1,480,394</u>
HONG KONG — (0.0%)		
* Sinic Holdings Group Co. Ltd.....	28,000	0
INDIA — (18.7%)		
360 ONE WAM Ltd.....	19,720	125,017
* 3i Infotech Ltd.....	18,405	7,847
Aarti Drugs Ltd.....	8,035	58,139
Aarti Industries Ltd.....	15,397	87,696
* Aarti Pharmed Labs Ltd.....	3,849	16,383
* Aavas Financiers Ltd.....	3,240	61,234
* ACC Ltd.....	11,413	280,312
Action Construction Equipment Ltd.....	8,035	70,854
* Adani Transmission Ltd.....	1,655	16,500
ADF Foods Ltd.....	2,302	30,780
* Aditya Birla Capital Ltd.....	73,935	175,853
Advanced Enzyme Technologies Ltd.....	4,364	17,472
Aegis Logistics Ltd.....	20,735	96,896
AGI Greenpac Ltd.....	3,184	24,234

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Agro Tech Foods Ltd.....	1,967	\$ 20,616
Ahluwalia Contracts India Ltd.....	2,928	25,741
AIA Engineering Ltd.....	5,612	237,765
Ajanta Pharma Ltd.....	5,412	111,946
Alembic Ltd.....	6,876	6,944
Alembic Pharmaceuticals Ltd.....	8,442	79,475
Alkem Laboratories Ltd.....	3,546	171,832
Allcargo Logistics Ltd.....	7,469	28,449
Allcargo Terminals Ltd.....	7,469	5,574
Amara Raja Batteries Ltd.....	13,772	106,157
* Amber Enterprises India Ltd.....	1,207	35,560
Anant Raj Ltd.....	16,935	41,666
Andhra Sugars Ltd.	8,815	11,737
Apar Industries Ltd.....	3,450	157,581
APL Apollo Tubes Ltd.....	2,617	50,324
Apollo Pipes Ltd.....	1,969	17,278
Apollo Tyres Ltd.....	58,316	307,154
* Arvind Fashions Ltd.....	2,551	10,106
* Arvind Ltd.....	22,037	36,869
Asahi India Glass Ltd.....	4,547	31,923
Ashiana Housing Ltd.....	6,134	15,390
Ashok Leyland Ltd.....	153,980	344,592
* Ashoka Buildcon Ltd.....	22,830	27,767
*Ω Aster DM Healthcare Ltd.....	20,067	76,174
Astra Microwave Products Ltd.....	12,431	56,563
Atul Ltd.....	1,239	102,444
Ω AU Small Finance Bank Ltd.....	22,943	204,609
Aurobindo Pharma Ltd.....	41,324	413,988
Automotive Axles Ltd.....	879	22,958
Avanti Feeds Ltd.....	6,008	29,765
Bajaj Consumer Care Ltd.....	16,837	44,510
* Bajaj Hindusthan Sugar Ltd.....	120,090	23,777
Bajaj Holdings & Investment Ltd.....	4,186	382,063
Balkrishna Industries Ltd.....	11,063	342,003
Balmer Lawrie & Co. Ltd.....	10,274	19,070
Balrampur Chini Mills Ltd.....	24,145	118,742
*Ω Bandhan Bank Ltd.....	82,529	225,072
Bank of Baroda.....	168,571	415,250
Bank of India.....	87,859	91,471
Bank of Maharashtra.....	86,887	35,563
Bannari Amman Sugars Ltd.....	715	24,615
BASF India Ltd.....	1,446	48,252
* BEML Land Assets Ltd.....	2,896	5,574
BEML Ltd.....	2,896	70,642
Bhansali Engineering Polymers Ltd.....	32,989	34,752
Bharat Bijlee Ltd.....	517	23,823
Bharat Dynamics Ltd.....	3,645	54,541
Bharat Electronics Ltd.....	428,979	682,566
Bharat Forge Ltd.....	37,274	421,807
Bharat Heavy Electricals Ltd.....	142,805	182,096
Bharat Rasayan Ltd.....	47	5,147
Biocon Ltd.....	50,204	157,101
Birla Corp. Ltd.....	5,943	88,984
Birlasoft Ltd.....	27,719	143,912
Bombay Burmah Trading Co.....	3,632	50,314
Bosch Ltd.....	925	213,307
Brigade Enterprises Ltd.....	17,911	129,038
Brightcom Group Ltd.....	73,358	22,400
BSE Ltd.....	10,806	106,889

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Camlin Fine Sciences Ltd.....	4,534	\$ 8,644
Can Fin Homes Ltd.....	9,536	87,124
Canara Bank.....	71,759	300,870
* Capacit'e Infraprojects Ltd.....	12,960	34,721
Caplin Point Laboratories Ltd.....	4,054	44,915
Carborundum Universal Ltd.....	4,677	68,778
Care Ratings Ltd.....	2,317	20,495
* Cartrade Tech Ltd.....	2,827	17,267
CCL Products India Ltd.....	7,811	58,333
Ceat Ltd.....	5,123	154,555
* Central Bank of India Ltd.....	83,987	30,992
Century Enka Ltd.....	2,942	15,382
Century Plyboards India Ltd.....	2,114	16,963
Century Textiles & Industries Ltd.....	8,265	108,673
Cera Sanitaryware Ltd.....	209	19,305
Chambal Fertilisers & Chemicals Ltd.....	30,634	103,329
Cholamandalam Financial Holdings Ltd.....	15,121	179,140
Cholamandalam Investment & Finance Co. Ltd.....	54,401	750,498
CIE Automotive India Ltd.....	20,010	123,714
Cigniti Technologies Ltd.....	1,547	14,720
Cipla Ltd.....	57,388	822,873
City Union Bank Ltd.....	72,177	117,283
Ω Cochin Shipyard Ltd.....	9,606	78,249
Container Corp. of India Ltd.....	40,331	340,792
Coromandel International Ltd.....	17,834	223,891
* Cosmo First Ltd.....	2,466	18,614
* CreditAccess Grameen Ltd.....	7,682	136,466
* CSB Bank Ltd.....	13,783	50,003
Cummins India Ltd.....	5,558	133,009
Cyient Ltd.....	10,301	184,285
* D B Realty Ltd.....	14,432	15,091
Dalmia Bharat Ltd.....	13,110	311,603
Dalmia Bharat Sugar & Industries Ltd.....	1,619	7,465
DCB Bank Ltd.....	57,328	85,677
DCM Shriram Ltd.....	5,586	57,051
DCW Ltd.....	20,413	11,128
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	8,075	53,629
Delta Corp. Ltd.....	17,415	42,389
Dhampur Bio Organics Ltd.....	5,029	10,247
Dhampur Sugar Mills Ltd.....	5,029	16,881
* Dhani Services Ltd.....	24,787	11,339
Dhanuka Agritech Ltd.....	1,649	15,149
Ω Dilip Buildcon Ltd.....	2,926	9,510
* Dish TV India Ltd.....	232,134	50,049
* Dishman Carbogen Amcis Ltd.....	4,884	9,449
Dr Reddy's Laboratories Ltd., ADR.....	12,466	856,165
Dr Reddy's Laboratories Ltd.....	2,532	174,060
Dwarikesh Sugar Industries Ltd.....	25,698	28,714
Dynamatic Technologies Ltd.....	483	23,272
eClerx Services Ltd.....	3,173	66,697
Edelweiss Financial Services Ltd.....	91,879	53,306
EID Parry India Ltd.....	13,557	81,648
* EIH Ltd.....	31,373	81,080
Electrosteel Castings Ltd.....	67,971	48,580
Ω Endurance Technologies Ltd.....	4,098	83,922
Engineers India Ltd.....	54,368	104,465
EPL Ltd.....	16,493	45,537
*Ω Equitas Small Finance Bank Ltd.....	64,024	74,070
Ω Eris Lifesciences Ltd.....	5,181	50,098

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Escorts Kubota Ltd.....	7,272	\$225,268
* Exide Industries Ltd.....	61,622	188,480
* FDC Ltd.....	8,694	36,413
Federal Bank Ltd.....	279,886	463,154
FIEM Industries Ltd.....	1,275	29,855
Finolex Cables Ltd.....	10,965	141,266
Finolex Industries Ltd.....	45,245	110,109
Firstsource Solutions Ltd.....	40,640	71,694
Force Motors Ltd.....	534	16,581
* Fortis Healthcare Ltd.....	67,232	286,441
Gabriel India Ltd.....	14,644	40,131
GAIL India Ltd.....	419,667	610,692
Galaxy Surfactants Ltd.....	901	29,921
* Ganesh Housing Corp. Ltd.....	2,074	11,308
Garden Reach Shipbuilders & Engineers Ltd.....	1,665	12,590
Gateway Distriparks Ltd.....	29,308	28,078
* Gati Ltd.....	4,650	8,115
Ω General Insurance Corp. of India.....	24,414	61,230
Genus Power Infrastructures Ltd.....	30,175	66,997
GHCL Ltd.....	12,047	78,208
GHCL Textiles Ltd.....	12,047	11,044
GIC Housing Finance Ltd.....	4,685	11,430
Glenmark Pharmaceuticals Ltd.....	25,269	243,521
Godawari Power & Ispat Ltd.....	4,780	33,062
Godfrey Phillips India Ltd.....	2,269	59,116
Ω Godrej Agrovet Ltd.....	5,663	33,439
* Godrej Industries Ltd.....	12,487	72,470
Goodyear India Ltd.....	858	14,735
Granules India Ltd.....	23,190	91,190
Graphite India Ltd.....	13,925	73,476
Great Eastern Shipping Co. Ltd.....	17,366	166,893
Greaves Cotton Ltd.....	10,604	17,562
Greenpanel Industries Ltd.....	5,047	20,777
Greenply Industries Ltd.....	3,563	7,333
Gujarat Alkalies & Chemicals Ltd.....	4,036	32,380
Gujarat Ambuja Exports Ltd.....	11,275	35,895
Gujarat Fluorochemicals Ltd.....	2,313	76,656
Gujarat Mineral Development Corp. Ltd.....	17,056	37,666
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	12,135	87,662
Gujarat Pipavav Port Ltd.....	41,924	63,821
Gujarat State Fertilizers & Chemicals Ltd.....	27,487	55,115
Gujarat State Petronet Ltd.....	48,339	170,341
Gulf Oil Lubricants India Ltd.....	1,818	11,647
* Hathway Cable & Datacom Ltd.....	33,898	6,573
HBL Power Systems Ltd.....	13,146	30,813
* HealthCare Global Enterprises Ltd.....	7,253	28,857
HEG Ltd.....	2,638	57,921
HeidelbergCement India Ltd.....	9,938	21,855
Heritage Foods Ltd.....	14,892	44,717
Hero MotoCorp Ltd.....	16,291	636,399
HFCL Ltd.....	136,955	106,240
HG Infra Engineering Ltd.....	2,995	34,557
Hikal Ltd.....	4,944	17,043
HIL Ltd.....	799	29,887
Himadri Speciality Chemical Ltd.....	40,762	69,707
Hinduja Global Solutions Ltd.....	1,427	18,281
Hindustan Aeronautics Ltd.....	5,635	271,741
Hindustan Copper Ltd.....	7,628	13,152
Honda India Power Products Ltd.....	495	13,245

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Huhtamaki India Ltd.....	3,724	\$ 11,869
I G Petrochemicals Ltd.....	3,372	17,797
ICRA Ltd.....	640	43,649
* IDFC First Bank Ltd.....	515,636	547,839
IDFC Ltd.....	201,826	291,030
* IFB Industries Ltd.....	799	8,082
IIFL Finance Ltd.....	23,238	167,093
India Cements Ltd.....	29,087	77,810
India Glycols Ltd.....	2,660	19,946
* Indiabulls Housing Finance Ltd.....	52,146	90,846
* Indiabulls Real Estate Ltd.....	46,996	39,522
Indian Bank.....	44,284	188,016
Indian Hotels Co. Ltd.....	19,974	95,893
* Indian Overseas Bank.....	370,095	118,471
Indian Railway Catering & Tourism Corp. Ltd.....	6,001	46,733
Ω Indian Railway Finance Corp. Ltd.....	266,415	124,439
Indo Count Industries Ltd.....	9,730	25,878
Indoco Remedies Ltd.....	2,313	8,920
* Indus Towers Ltd.....	101,383	212,321
* Infibeam Avenues Ltd.....	109,480	20,321
Info Edge India Ltd.....	8,600	479,151
* Inox Wind Ltd.....	5,553	14,282
Insecticides India Ltd.....	1,868	9,741
Intellect Design Arena Ltd.....	7,781	63,102
IOL Chemicals & Pharmaceuticals Ltd.....	4,566	21,820
Ipca Laboratories Ltd.....	18,528	197,237
Ω IRCON International Ltd.....	15,857	18,723
ISGEC Heavy Engineering Ltd.....	2,819	25,218
ITD Cementation India Ltd.....	21,907	49,453
* ITI Ltd.....	7,263	9,923
J Kumar Infraprojects Ltd.....	8,134	35,811
Jagran Prakashan Ltd.....	20,306	25,376
Jai Corp. Ltd.....	16,491	36,176
* Jammu & Kashmir Bank Ltd.....	45,969	37,678
Jamna Auto Industries Ltd.....	19,947	27,196
JB Chemicals & Pharmaceuticals Ltd.....	1,099	33,598
Jindal Poly Films Ltd.....	3,096	23,817
Jindal Saw Ltd.....	36,624	146,123
Jindal Stainless Ltd.....	54,083	264,757
Jindal Steel & Power Ltd.....	67,480	549,496
JK Cement Ltd.....	5,213	208,480
JK Lakshmi Cement Ltd.....	9,249	68,467
JK Paper Ltd.....	13,452	54,155
JK Tyre & Industries Ltd.....	16,774	54,237
JM Financial Ltd.....	85,680	81,309
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	848	9,868
JSW Energy Ltd.....	106,314	372,724
JTEKT India Ltd.....	11,048	20,959
Jubilant Ingrevia Ltd.....	16,322	82,640
Jubilant Pharmova Ltd.....	12,752	58,665
* Just Dial Ltd.....	2,955	27,753
Jyothy Labs Ltd.....	29,185	110,063
Kalpataru Projects International Ltd.....	11,248	85,910
Kalyani Steels Ltd.....	5,570	28,812
Kansai Nerolac Paints Ltd.....	13,016	53,039
Karnataka Bank Ltd.....	66,443	167,947
Karur Vysya Bank Ltd.....	70,147	106,656
Kaveri Seed Co. Ltd.....	2,664	18,889
KCP Ltd.....	12,677	17,774

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	15,776	\$121,891
	6,721	198,842
	656	22,362
*	43,543	38,171
	1,817	14,714
	5,543	51,721
	6,216	39,381
	9,660	53,024
	15,834	47,718
	6,966	36,630
	977	32,001
	15,845	209,392
	9,278	72,185
	9,700	46,062
	1,854	11,776
	2,564	70,264
	87,018	139,935
	3,233	18,533
	280	48,069
Ω	18,505	79,213
	4,876	62,859
	59,275	301,072
*	771	46,933
	25,353	55,371
	4,144	18,832
	26,855	321,420
*	482	9,368
	720	49,035
	9,160	59,839
	102,171	370,903
	12,243	76,914
	646	9,242
	20,147	31,686
	80,639	136,682
	51,545	74,576
Ω	2,939	28,151
	2,018	49,570
	2,174	13,748
	3,955	90,904
	2,451	28,353
	26,079	25,915
	8,248	30,986
Ω	11,441	47,135
	1,219	15,884
	10,893	24,659
	1,697	17,879
*	27,770	10,475
	169,443	123,274
	5,968	60,929
	9,133	254,441
	327	408,245
	2,548	28,482
	3,204	64,916
	17,422	287,889
	11,479	116,482
	131,702	153,173
	19,142	86,652
	13,812	24,110
	92,842	52,555

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	75,278	\$146,670
	3,096	26,432
	1,011	42,720
	11,898	45,314
*	11,898	11,880
	1,015	33,900
Ω	18,020	68,902
	99,766	142,414
*††	99,766	58,480
	20,106	54,340
	5,264	16,067
	1,020	30,346
	18,904	257,294
	3,395	160,665
	21,919	39,197
	1,456	14,097
	37,330	27,164
	4,921	17,194
*	53,331	28,490
*	55,461	19,778
	24,419	46,876
	508	29,356
	133,201	377,978
	13,231	278,441
	18,050	222,723
*	17,615	22,344
*Ω	14,588	113,282
	9,087	38,244
	2,859	42,590
	13,307	63,755
	177,077	562,728
	608	34,369
	6,095	31,747
*	12,834	14,371
Ω	1,973	20,140
	21,865	156,219
*	18,565	62,398
	1,426	11,415
*	45,272	68,693
	741	9,891
	49,707	71,333
	305,158	229,679
Ω	11,307	58,816
	2,124	37,348
	35,316	73,269
	12,110	76,798
	10,770	28,635
	16,711	179,790
	6,510	14,659
	10,185	69,811
	1,439	17,521
	22,775	31,864
	4,182	135,392
	6,223	145,449
*Ω	76,650	212,514
	223,482	551,985
	94,584	208,217
	3,030	8,099
*	456,424	91,182

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Repco Home Finance Ltd.....	8,101	\$ 32,390
Responsive Industries Ltd.....	4,608	11,193
Rhi Magnesita India Ltd.....	3,748	29,533
RITES Ltd.....	7,490	42,224
Rossari Biotech Ltd.....	1,951	19,940
RSWM Ltd.....	4,312	10,489
Rupa & Co. Ltd.....	2,488	9,054
Sagar Cements Ltd.....	4,388	11,288
Samvardhana Motherson International Ltd.....	252,967	302,614
Sanghvi Movers Ltd.....	2,032	15,590
* Sarda Energy & Minerals Ltd.....	1,477	36,162
Sasken Technologies Ltd.....	747	8,379
Savita Oil Technologies Ltd.....	2,310	8,763
Schaeffler India Ltd.....	1,991	75,748
* Sequent Scientific Ltd.....	20,460	23,626
Seshasayee Paper & Boards Ltd.....	5,576	18,748
Ω SH Kelkar & Co. Ltd.....	5,846	8,431
Sharda Cropchem Ltd.....	3,090	16,510
Shilpa Medicare Ltd.....	6,393	27,552
Shipping Corp. of India Ltd.....	25,479	32,233
Shipping Corp. of India Ltd.....	25,479	8,380
Shree Cement Ltd.....	56	16,441
Shriram Finance Ltd.....	42,671	982,619
* SIS Ltd.....	2,778	14,902
Siyaram Silk Mills Ltd.....	3,502	23,547
Sobha Ltd.....	8,336	62,932
Solar Industries India Ltd.....	756	34,881
* Solara Active Pharma Sciences Ltd.....	2,319	11,289
Somany Ceramics Ltd.....	2,104	19,070
* South Indian Bank Ltd.....	422,529	100,637
* Spandana Sphoorty Financial Ltd.....	3,573	35,718
SRF Ltd.....	58	1,531
* Star Cement Ltd.....	15,455	27,364
Steel Authority of India Ltd.....	186,150	214,292
Sterlite Technologies Ltd.....	22,270	40,918
* Strides Pharma Science Ltd.....	13,715	78,650
Subros Ltd.....	4,472	23,080
Sudarshan Chemical Industries Ltd.....	2,581	15,541
Sun TV Network Ltd.....	15,404	101,580
Sundaram Finance Ltd.....	9,828	316,614
Sundaram-Clayton Ltd.....	898	55,512
Sunteck Realty Ltd.....	7,768	34,292
Suprajit Engineering Ltd.....	9,703	49,390
Supreme Petrochem Ltd.....	5,220	28,459
Surya Roshni Ltd.....	3,681	36,492
Tamil Nadu Newsprint & Papers Ltd.....	11,562	29,732
Tata Chemicals Ltd.....	25,676	331,438
Tata Coffee Ltd.....	15,113	45,937
Tata Consumer Products Ltd.....	79,524	831,012
* Tata Motors Ltd.....	8,782	68,907
Tata Steel Ltd.....	29,727	44,490
*Ω TCNS Clothing Co. Ltd.....	1,674	8,918
TD Power Systems Ltd.....	6,975	22,113
* TeamLease Services Ltd.....	717	20,515
Techno Electric & Engineering Co. Ltd.....	10,979	65,473
Texmaco Rail & Engineering Ltd.....	50,683	65,684
Thermax Ltd.....	1,733	54,543
Thirumalai Chemicals Ltd.....	15,759	38,878
* Thomas Cook India Ltd.....	26,493	27,076

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Tide Water Oil Co. India Ltd.....	415	\$ 5,674
Time Technoplast Ltd.....	25,514	42,626
Tinplate Co. of India Ltd.....	7,848	35,691
* Titagarh Rail System Ltd.....	11,859	94,444
TransIndia Realty & Logistics Parks Ltd.....	7,469	2,204
Transport Corp. of India Ltd.....	4,427	40,619
Trident Ltd.....	147,551	57,933
Triveni Engineering & Industries Ltd.....	10,691	38,949
Triveni Turbine Ltd.....	8,371	40,579
TV Today Network Ltd.....	2,698	6,783
* TV18 Broadcast Ltd.....	68,802	33,896
TVS Srichakra Ltd.....	777	28,731
Uflex Ltd.....	6,902	36,587
* Ugro Capital Ltd.....	11,318	37,487
Ujjivan Financial Services Ltd.....	20,093	120,996
Ω Ujjivan Small Finance Bank Ltd.....	66,292	38,955
Unichem Laboratories Ltd.....	5,045	24,442
Union Bank of India Ltd.....	147,391	160,174
UPL Ltd.....	78,979	598,406
Usha Martin Ltd.....	30,875	126,362
UTI Asset Management Co. Ltd.....	6,565	64,170
* VA Tech Wabag Ltd.....	5,913	37,953
Vaibhav Global Ltd.....	6,445	27,065
Vakrangee Ltd.....	84,583	16,280
* Vardhman Textiles Ltd.....	16,925	76,643
*Ω Varroc Engineering Ltd.....	5,366	22,787
Venky's India Ltd.....	752	18,586
Vesuvius India Ltd.....	1,292	57,793
Vindhya Telelinks Ltd.....	1,897	47,428
Visaka Industries Ltd.....	9,520	9,965
VI E Governance Ord.....	8,458	2,314
* Vodafone Idea Ltd.....	1,094,486	110,557
Voltamp Transformers Ltd.....	496	27,947
Voltas Ltd.....	14,875	140,964
* VRL Logistics Ltd.....	2,989	26,673
VST Industries Ltd.....	716	32,923
VST Tillers Tractors Ltd.....	516	19,194
Welspun Corp. Ltd.....	18,515	72,471
Welspun Enterprises Ltd.....	13,957	39,744
Welspun India Ltd.....	45,522	60,556
West Coast Paper Mills Ltd.....	7,697	45,375
Whirlpool of India Ltd.....	595	10,487
* Wockhardt Ltd.....	8,985	26,088
* Wonderla Holidays Ltd.....	2,231	16,888
* Yes Bank Ltd.....	110,140	22,850
Zee Entertainment Enterprises Ltd.....	155,262	459,886
Zensar Technologies Ltd.....	12,992	78,463
* Zomato Ltd.....	56,996	58,382
Zydus Lifesciences Ltd.....	38,491	295,198
Zydus Wellness Ltd.....	2,934	52,409
TOTAL INDIA.....		<u>44,953,428</u>
INDONESIA — (2.1%)		
ABM Investama Tbk PT.....	99,000	24,028
Ace Hardware Indonesia Tbk PT.....	1,061,800	50,720
Adaro Energy Indonesia Tbk PT.....	2,083,000	333,219
* Adhi Karya Persero Tbk PT.....	366,900	11,581
* AKR Corporindo Tbk PT.....	236,300	21,718
* Alam Sutera Realty Tbk PT.....	2,601,900	31,580

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Aneka Tambang Tbk PT.....	401,500	\$ 52,922
Astra Agro Lestari Tbk PT.....	90,200	45,314
Astra Otoparts Tbk PT.....	103,700	20,144
Bank BTPN Syariah Tbk PT.....	251,900	35,620
Bank China Construction Bank Indonesia Tbk PT.....	2,218,500	12,500
* Bank Mayapada International Tbk PT.....	1,453,400	49,655
Bank Maybank Indonesia Tbk PT.....	2,806,500	53,606
* Bank MNC Internasional Tbk PT.....	3,182,200	17,310
* Bank Nationalnobu Tbk PT.....	197,700	6,509
Bank OCBC Nisp Tbk PT.....	547,400	43,927
Bank Pan Indonesia Tbk PT.....	509,200	43,225
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	533,749	42,118
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	719,200	31,468
Bank Syariah Indonesia Tbk PT.....	2,063,013	226,445
Bank Tabungan Negara Persero Tbk PT.....	967,965	84,446
BFI Finance Indonesia Tbk PT.....	280,500	24,561
BISI International Tbk PT.....	273,900	27,409
Blue Bird Tbk PT.....	34,400	5,132
* Buana Lintas Lautan Tbk PT.....	988,600	6,419
* Bukalapak.com PT Tbk.....	4,299,300	61,643
Bukit Asam Tbk PT.....	564,200	103,747
* Bumi Resources Tbk PT.....	8,007,500	67,931
* Bumi Serpong Damai Tbk PT.....	1,370,300	107,720
Catur Sentosa Adiprana Tbk PT.....	229,400	9,961
Ciputra Development Tbk PT.....	1,788,800	132,286
* City Retail Developments Tbk PT.....	893,400	8,421
Delta Dunia Makmur Tbk PT.....	1,421,800	37,547
Dharma Satya Nusantara Tbk PT.....	248,300	9,636
Elang Mahkota Teknologi Tbk PT.....	3,330,400	143,686
Elnusa Tbk PT.....	809,300	20,936
Erajaya Swasembada Tbk PT.....	1,317,000	43,689
Gudang Garam Tbk PT.....	87,300	161,596
Harum Energy Tbk PT.....	293,100	32,279
Hexindo Adiperkasa Tbk PT.....	31,300	13,904
Indah Kiat Pulp & Paper Tbk PT.....	493,200	299,392
Indika Energy Tbk PT.....	390,600	51,189
Indo Tambangraya Megah Tbk PT.....	58,000	104,679
Indocement Tunggul Prakarsa Tbk PT.....	68,200	47,156
Indofood Sukses Makmur Tbk PT.....	772,900	375,487
Indomobil Sukses Internasional Tbk PT.....	184,300	21,444
Integra Indocabinet Tbk PT.....	191,700	5,594
Japfa Comfeed Indonesia Tbk PT.....	759,300	67,232
* Kawasan Industri Jababeka Tbk PT.....	1,823,500	18,739
* Krakatau Steel Persero Tbk PT.....	1,221,300	17,665
* Lippo Karawaci Tbk PT.....	8,601,860	56,493
Medco Energi Internasional Tbk PT.....	1,673,840	125,725
* Media Nusantara Citra Tbk PT.....	1,341,600	56,047
* Mitra Adiperkasa Tbk PT.....	238,300	31,299
Mitra Pinasthika Mustika Tbk PT.....	162,600	11,164
* MNC Land Tbk PT.....	8,068,300	36,900
Mulia Industrindo Tbk PT.....	331,500	9,891
Pabrik Kertas Tjiwi Kimia Tbk PT.....	245,200	109,775
Pakuwon Jati Tbk PT.....	2,387,600	76,069
Panin Financial Tbk PT.....	3,173,200	64,434
* Paninvest Tbk PT.....	273,700	20,231
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	585,500	40,392
* PP Persero Tbk PT.....	551,300	22,121
Prodia Widyahusada Tbk PT.....	49,600	21,725
Puradelta Lestari Tbk PT.....	1,577,400	17,781

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	191,200	\$ 7,291
*††	3,228,000	0
	780,700	21,945
	69,200	9,064
	77,700	10,403
	1,589,000	38,798
*	346,400	8,503
	563,100	44,612
	296,900	7,523
	510,542	236,243
	134,500	17,392
*††	1,753,600	3,183
	2,022,600	88,571
	1,945,500	20,127
	361,300	14,142
*	883,000	27,414
	82,400	9,263
	493,000	30,754
*††	2,672,100	1,661
	209,300	9,449
*	610,300	9,879
	966,300	36,519
	536,000	29,671
	394,200	179,889
*	1,125,300	15,074
*	568,600	16,521
	664,613	100,058
TOTAL INDONESIA.....		<u>4,959,131</u>
KUWAIT — (0.5%)		
	69,132	35,781
*	176,674	362,320
	37,299	32,661
	126,029	98,460
*	41,586	25,179
*	53,942	12,467
	55,858	25,820
*	97,686	18,062
	128,927	87,294
	27,850	15,865
	234,470	201,497
	5,110	20,460
	8,462	3,002
	15,388	24,144
	83,571	45,431
	10,072	17,541
	188,149	142,092
	14,832	11,684
TOTAL KUWAIT.....		<u>1,179,760</u>
MALAYSIA — (1.7%)		
	96,000	25,981
#	11,700	31,244
#	56,820	24,579
	4,200	15,479
	147,400	115,410
	10,500	33,960
#	281,800	241,310

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	16,200	\$ 76,380
#*	465,608	30,467
#	127,300	62,139
	115,000	27,026
#*	507,900	58,639
	118,100	27,774
	5,500	9,688
*	152,800	16,100
#	68,500	21,294
	191,600	97,804
	151,400	49,703
#	117,952	34,037
	136,900	28,542
#*	254,400	25,122
	1,400	1,161
	42,200	13,389
#	21,800	12,522
	274,069	261,338
#	43,700	59,217
	51,600	25,216
	24,300	5,556
	68,800	51,898
	27,100	11,901
	248,200	121,195
	18,000	13,867
	218,100	16,692
#	153,400	31,703
	10,000	19,962
	61,123	28,606
	317,700	107,820
	89,000	16,487
	224,800	68,335
#*	260,520	11,274
	19,600	18,087
	89,400	18,141
#	29,200	11,982
*	566,400	11,959
#	244,200	77,458
	238,800	60,954
	133,900	17,810
	128,600	14,980
#Ω	84,977	21,511
	19,900	8,340
	74,114	18,089
	277,700	41,278
	227,800	32,065
#	36,030	55,137
#	368,973	63,807
	17,900	9,537
#	291,800	24,603
	98,550	31,032
#	38,200	29,327
#	74,000	54,304
	70,500	25,369
#	39,000	11,162
#	50,800	11,095
	55,400	12,643
	46,900	66,759
#	194,800	47,547

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	2,000	\$ 8,866
	16,400	17,140
	49,100	24,500
#	41,700	24,130
	87,100	68,799
	257,300	34,822
	103,400	21,785
	311,299	43,498
	363,223	144,207
#	185,586	34,789
#	31,165	24,062
	59,700	49,291
	28,400	12,975
#*	509,800	104,071
#*	104,013	27,428
#	116,400	26,853
#	52,300	47,928
	85,800	59,793
	28,200	33,140
#	10,300	36,490
	26,000	10,785
#*	320,200	16,364
	394,900	78,410
#	129,750	12,949
	208,319	117,816
*	32,000	36,041
#	577,426	149,822
TOTAL MALAYSIA.....		<u>3,992,547</u>
MEXICO — (2.7%)		
#*	34,887	71,399
	60,630	62,531
#*	75,248	3,146
Ω	108,947	330,452
	93,358	244,086
*	549,733	418,907
*	169,345	1,290,409
	60,626	46,922
	98,355	24,141
	41,815	34,960
	8,077	222,365
	50,192	55,452
	30,621	191,589
	15,006	145,239
	130,128	116,645
	144,860	188,417
	50,454	295,553
	6,700	19,698
	50,240	12,331
	47,197	85,966
	21,555	46,946
	6,619	10,562
	353,165	374,150
*Ω	39,637	84,955
*	47,518	19,410
*	11,679	138,872
*	18,851	269,937
#	60,217	150,282
	20,670	51,234

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
	111,208	\$ 281,988
	70,887	11,345
*	269,707	64,427
*Ω	12,203	12,374
	119,036	270,346
#*	46,456	30,795
*	37,912	62,330
	19,999	208,028
	2,980	19,625
	27,870	205,417
*	9,340	243,774
	24,646	26,736
TOTAL MEXICO		<u>6,443,741</u>
PHILIPPINES — (0.7%)		
*	135,600	22,849
	469,000	106,243
	8,110	6,945
*	171,900	11,661
	525,000	12,051
	123,600	69,780
	281,900	27,412
	395,300	69,145
	73,400	10,074
	121,800	11,414
	1,703,000	21,395
	31,550	35,905
	1,165	40,741
	11,039	109,593
*	71,600	5,045
*	72,600	6,174
	216,100	37,786
	1,421,700	53,096
	232,040	253,655
	459,700	30,967
††	9,064	12,485
	326,000	17,539
*	50,900	17,132
	152,000	80,279
	109,000	6,335
	113,800	51,831
	268,700	73,434
	39,190	38,934
	62,930	124,738
	65,540	99,112
	32,000	8,379
*	3,090	5,965
	66,514	92,060
	717,200	20,506
TOTAL PHILIPPINES		<u>1,590,660</u>
POLAND — (1.0%)		
	2,333	33,670
#*	8,438	17,550
*	18,231	264,080
	2,181	9,219
	5,110	22,799
	7,050	56,057

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
Asseco Poland SA.....	8,572	\$ 170,775
Bank Handlowy w Warszawie SA.....	5,702	128,022
* Bank Millennium SA.....	62,100	101,534
* Bank Ochrony Srodowiska SA.....	9,478	22,691
* BNPP Bank Polska SA.....	1,220	19,799
Boryszew SA.....	19,241	31,498
Cognor Holding SA.....	35,478	69,243
ComArch SA.....	717	26,817
Cyfrowy Polsat SA.....	26,801	107,998
Develia SA.....	39,555	48,313
Echo Investment SA.....	23,480	25,620
* Enea SA.....	37,216	81,798
Fabryki Mebli Forte SA.....	1,537	9,788
* Grupa Azoty SA.....	7,205	48,464
Inter Cars SA.....	1,227	196,070
* Jastrzebska Spolka Weglowa SA.....	7,635	78,002
* KRUK SA.....	618	67,467
Lubelski Wegiel Bogdanka SA.....	3,931	38,360
* mBank SA.....	1,797	214,507
NEWAG SA.....	2,123	9,760
ORLEN SA.....	1,657	29,540
* PGE Polska Grupa Energetyczna SA.....	129,311	275,041
* PKP Cargo SA.....	7,482	31,483
* Polimex-Mostostal SA.....	6,716	7,856
Stalexport Autostrady SA.....	16,406	11,147
* Tauron Polska Energia SA.....	202,440	188,195
VRG SA.....	42,918	38,293
Warsaw Stock Exchange.....	2,575	24,433
TOTAL POLAND.....		2,505,889
QATAR — (0.9%)		
Aamal Co.....	288,708	69,929
Al Khaleej Takaful Group QSC.....	22,072	17,194
Aljarah Holding Co. QPSC.....	104,338	25,356
* Baladna.....	111,628	46,657
Barwa Real Estate Co.....	327,253	252,594
Commercial Bank PSQC.....	187,494	322,065
Doha Bank QPSC.....	434,645	206,536
Doha Insurance Co. QSC.....	40,320	25,276
Gulf International Services QSC.....	201,523	114,659
Gulf Warehousing Co.....	37,401	35,332
* Lesha Bank LLC.....	172,039	75,580
Mannai Corp. QSC.....	13,808	21,658
Masraf Al Rayan QSC.....	249,585	172,125
* Mazaya Real Estate Development QPSC.....	97,793	22,490
Qatar Industrial Manufacturing Co. QSC.....	41,774	34,683
* Qatar Insurance Co. SAQ.....	222,946	136,532
Qatar National Cement Co. QSC.....	50,223	54,837
Qatar Navigation QSC.....	101,179	291,819
* Salam International Investment Ltd. QSC.....	139,423	29,459
United Development Co. QSC.....	355,663	119,175
Vodafone Qatar QSC.....	216,148	115,058
TOTAL QATAR.....		2,189,014
RUSSIA — (0.0%)		
*†† Lenta International Co. PJSC, GDR.....	4,734	0
*†† Magnitogorsk Iron & Steel Works PJSC, GDR.....	16,505	0
*†† Ros Agro PLC, GDR.....	3,925	0

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
RUSSIA — (Continued)		
*†† RusHydro PJSC, ADR.....	93,802	\$ 0
*†† Tatneft PJSC, Sponsored ADR.....	14,399	0
*†† VTB Bank PJSC, GDR.....	138,363	0
SAUDI ARABIA — (4.4%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	33,280	20,517
Al Babbain Power & Telecommunication Co.....	6,950	59,109
* Al Hassan Ghazi Ibrahim Shaker Co.....	5,595	37,911
Al Jouf Agricultural Development Co.....	2,562	35,811
* Al Jouf Cement Co.....	8,531	27,866
* Al Khaleej Training & Education Co.....	6,476	34,696
Al Yamamah Steel Industries Co.....	3,887	27,940
* AlAbdullatif Industrial Investment Co.....	7,870	37,999
* Al-Etihad Cooperative Insurance Co.....	3,097	14,247
* AlJazira Takaful Ta'awuni Co.....	4,676	23,260
* Allianz Saudi Fransi Cooperative Insurance Co.....	12,649	58,102
Alujain Corp.....	1,819	22,436
Arab National Bank.....	122,794	871,828
Arabian Cement Co.....	9,734	101,443
Arriyadh Development Co.....	17,211	91,942
Bank Al-Jazira.....	85,886	420,659
Banque Saudi Fransi.....	76,160	864,581
Basic Chemical Industries Ltd.....	2,738	26,225
Bawan Co.....	3,149	30,270
* Buruj Cooperative Insurance Co.....	1,997	10,246
* Chubb Arabia Cooperative Insurance Co.....	2,171	12,138
City Cement Co.....	12,129	73,690
* Dar Al Arkan Real Estate Development Co.....	114,864	518,320
* Dur Hospitality Co.....	9,571	71,227
Eastern Province Cement Co.....	8,366	100,884
* Electrical Industries Co.....	4,361	41,997
* Emaar Economic City.....	82,232	197,338
Etihad Etisalat Co.....	69,362	866,104
Fitaihi Holding Group.....	3,290	32,676
* Gulf General Cooperative Insurance Co.....	10,344	23,314
Gulf Insurance Group.....	4,438	37,800
Hail Cement Co.....	11,665	39,290
Herfy Food Services Co.....	3,314	32,820
* Jazan Energy & Development Co.....	6,599	25,863
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	16,398	58,561
* Methanol Chemicals Co.....	5,127	33,471
Middle East Paper Co.....	3,399	32,401
* Middle East Specialized Cables Co.....	4,602	19,265
* Mobile Telecommunications Co. Saudi Arabia.....	97,397	348,425
Najran Cement Co.....	16,879	59,578
* Nama Chemicals Co.....	2,180	19,305
* National Agriculture Development Co.....	5,080	67,647
National Co. for Glass Industries.....	3,510	35,558
* National Gypsum.....	5,302	35,765
* National Industrialization Co., Class C.....	68,978	259,492
Nayifat Finance Co.....	5,026	21,508
Northern Region Cement Co.....	18,964	57,607
* Rabigh Refining & Petrochemical Co.....	87,035	241,407
Sahara International Petrochemical Co.....	66,578	671,826
Saudi Ceramic Co.....	9,495	76,913
Saudi Chemical Co. Holding.....	105,700	131,025
* Saudi Co. For Hardware CJSC.....	2,472	22,416
Saudi Industrial Investment Group.....	48,075	320,297
Saudi Industrial Services Co.....	7,743	57,536
Saudi Investment Bank.....	98,381	469,365

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Saudi Kayan Petrochemical Co.....	156,893	\$ 512,588
Saudi Marketing Co.....	3,087	21,600
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	9,251	97,677
* Saudi Printing & Packaging Co., Class C.....	5,795	28,448
* Saudi Public Transport Co.....	10,417	49,277
* Saudi Reinsurance Co.....	8,310	39,744
Savola Group.....	44,673	503,545
* Seera Group Holding.....	33,818	259,487
SHL Finance Co.....	4,656	23,430
* Sinad Holding Co.....	15,831	53,404
Southern Province Cement Co.....	6,822	89,793
* Tabuk Cement Co.....	8,849	37,220
* Takween Advanced Industries Co.....	3,966	18,102
* Umm Al-Qura Cement Co.....	3,517	17,149
United International Transportation Co.....	1,876	34,571
United Wire Factories Co.....	1,411	9,822
* Walaa Cooperative Insurance Co.....	11,356	56,175
Yamama Cement Co.....	20,244	193,991
Yanbu Cement Co.....	8,974	95,653
Yanbu National Petrochemical Co.....	43,428	530,596
* Zamil Industrial Investment Co.....	8,237	53,060
TOTAL SAUDI ARABIA.....		<u>10,655,249</u>
SOUTH AFRICA — (3.1%)		
Adcock Ingram Holdings Ltd.....	9,797	30,312
Advtech Ltd.....	73,665	76,588
AECI Ltd.....	18,205	96,051
African Rainbow Minerals Ltd.....	17,694	199,715
Alexander Forbes Group Holdings Ltd.....	66,979	19,496
Altron Ltd., Class A.....	27,408	11,532
Aspen Pharmacare Holdings Ltd.....	58,817	631,178
Astral Foods Ltd.....	6,962	63,522
Barloworld Ltd.....	33,706	158,025
* Blue Label Telecoms Ltd.....	90,389	16,880
* Brait PLC.....	54,087	9,078
Caxton & CTP Publishers & Printers Ltd.....	18,917	10,490
Curro Holdings Ltd.....	20,708	9,992
DataTec Ltd.....	49,815	98,141
* Discovery Ltd.....	55,940	495,128
DRDGOLD Ltd.....	43,581	47,903
Exxaro Resources Ltd.....	38,418	348,424
Foschini Group Ltd.....	43,817	265,514
Grindrod Ltd.....	102,126	54,519
Harmony Gold Mining Co. Ltd.....	43,711	188,738
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	47,253	202,715
Hudaco Industries Ltd.....	3,955	35,849
Impala Platinum Holdings Ltd.....	7,093	51,235
Investec Ltd.....	41,547	259,502
Invicta Holdings Ltd.....	10,262	16,013
KAP Ltd.....	348,720	52,542
Lewis Group Ltd.....	10,591	22,836
Life Healthcare Group Holdings Ltd.....	114,221	133,442
Merafe Resources Ltd.....	159,565	11,318
* Metair Investments Ltd.....	31,298	33,546
MiX Telematics Ltd., Sponsored ADR.....	15	102
Momentum Metropolitan Holdings.....	191,696	203,121
Motus Holdings Ltd.....	22,488	132,718
Mpact Ltd.....	21,681	32,193
Nedbank Group Ltd.....	75,530	992,474

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Netcare Ltd.....	50,834	\$ 39,801
Oceana Group Ltd.....	17,392	67,960
Old Mutual Ltd.....	784,328	571,306
Omnia Holdings Ltd.....	28,516	94,021
Ω Pepkor Holdings Ltd.....	269,527	262,257
* PPC Ltd.....	226,567	33,584
Raubex Group Ltd.....	23,054	33,581
RCL Foods Ltd.....	30,615	18,025
Reunert Ltd.....	30,131	101,455
RFG Holdings Ltd.....	6,432	3,957
Sanlam Ltd.....	8,664	31,947
Sappi Ltd.....	96,987	208,889
Sibanye Stillwater Ltd.....	301,746	573,441
* Southern Sun Ltd.....	109,934	27,012
Super Group Ltd.....	56,942	109,313
* Telkom SA SOC Ltd.....	54,440	89,632
Thungela Resources Ltd.....	14,987	112,313
Tiger Brands Ltd.....	5,417	48,419
* Wilson Bayly Holmes-Ovcon Ltd.....	11,192	67,826
* Zeda Ltd.....	33,706	20,791
TOTAL SOUTH AFRICA.....		<u>7,526,362</u>
SOUTH KOREA — (12.6%)		
ABco Electronics Co. Ltd.....	3,431	44,978
* ADTechnology Co. Ltd.....	1,775	35,471
Advanced Process Systems Corp.....	1,107	17,498
Aekyung Industrial Co. Ltd.....	897	17,119
* Agabang&Company.....	4,166	9,997
* Ajin Industrial Co. Ltd.....	4,708	24,297
* ALUKO Co. Ltd.....	8,599	27,051
Amorepacific Corp.....	4,371	386,076
Amorepacific Group.....	5,174	111,041
* Amotech Co. Ltd.....	897	6,917
* Anam Electronics Co. Ltd.....	8,891	14,023
* Ananti, Inc.....	15,837	83,439
Aplus Asset Advisor Co. Ltd.....	2,188	7,045
* Aprogen Biologics.....	103,818	29,981
Asia Cement Co. Ltd.....	2,690	20,566
ASIA Holdings Co. Ltd.....	91	11,477
Asia Paper Manufacturing Co. Ltd.....	1,081	32,913
Atinum Investment Co. Ltd.....	4,247	7,296
Avaco Co. Ltd.....	2,775	38,631
Baiksan Co. Ltd.....	1,472	9,072
BGF Co. Ltd.....	4,573	12,905
BH Co. Ltd.....	4,119	77,471
* Binex Co. Ltd.....	2,054	16,163
Binggrae Co. Ltd.....	1,100	39,745
BNK Financial Group, Inc.....	52,802	280,039
Boditech Med, Inc.....	1,363	15,518
Boryung.....	6,455	41,602
BYC Co. Ltd.....	69	22,640
Byucksan Corp.....	8,914	16,314
* Cafe24 Corp.....	1,595	15,873
* CammSys Corp.....	19,330	22,545
Cape Industries Ltd.....	5,343	21,101
Chemtronics Co. Ltd.....	1,274	24,341
* ChinHung International, Inc.....	19,986	18,554
* Choil Aluminum Co. Ltd.....	9,133	24,402
Chong Kun Dang Pharmaceutical Corp.....	865	52,340

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Chongkundang Holdings Corp.....	732	\$ 28,233
* Chorokbaem Media Co. Ltd.....	5,074	21,496
Chosun Refractories Co. Ltd.....	895	27,386
CJ CheilJedang Corp.....	1,532	336,305
CJ Corp.....	2,793	141,989
* CJ ENM Co. Ltd.....	2,314	116,766
CJ Freshway Corp.....	1,674	32,770
CJ Logistics Corp.....	1,719	97,116
* CMG Pharmaceutical Co. Ltd.....	6,299	11,397
Com2uSCorp.....	1,124	48,062
* Cosmax, Inc.....	1,250	100,548
Coway Co. Ltd.....	8,924	286,783
Cowell Fashion Co. Ltd.....	2,853	9,850
CR Holdings Co. Ltd.....	2,125	23,795
Cuckoo Holdings Co. Ltd.....	1,775	21,136
Cuckoo Homesys Co. Ltd.....	801	13,539
D.I Corp.....	3,646	22,396
Dae Won Kang Up Co. Ltd.....	8,318	50,424
* Dae Young Packaging Co. Ltd.....	1,930	1,840
Daedong Corp.....	3,607	30,514
Daeduck Co. Ltd.....	4,415	24,078
Daeduck Electronics Co. Ltd.....	5,605	159,461
Daehan Flour Mill Co. Ltd.....	223	22,471
Daehan New Pharm Co. Ltd.....	1,199	8,136
Daehan Steel Co. Ltd.....	2,741	27,261
* Dae-II Corp.....	2,910	13,293
Daesang Corp.....	3,678	49,061
Daesang Holdings Co. Ltd.....	4,994	26,657
Daesung Holdings Co. Ltd.....	1,285	13,864
* Daesung Industrial Co. Ltd.....	4,256	13,178
Daewon Pharmaceutical Co. Ltd.....	3,317	39,887
* Daewoo Engineering & Construction Co. Ltd.....	39,016	138,403
Daewoong Co. Ltd.....	4,595	46,838
Daewoong Pharmaceutical Co. Ltd.....	566	45,261
Daihan Pharmaceutical Co. Ltd.....	686	14,403
Daishin Securities Co. Ltd.....	5,660	59,846
Daol Investment & Securities Co. Ltd.....	10,955	29,224
Daou Data Corp.....	2,532	26,030
Daou Technology, Inc.....	4,209	58,095
* Dasan Networks, Inc.....	4,714	17,896
DB Financial Investment Co. Ltd.....	6,337	19,861
DB HiTek Co. Ltd.....	6,466	299,600
DB Insurance Co. Ltd.....	8,646	511,241
* DB, Inc.....	20,637	32,972
Deutsch Motors, Inc.....	4,732	18,544
DGB Financial Group, Inc.....	32,532	186,563
DI Dong II Corp.....	3,004	52,884
Digital Daesung Co. Ltd.....	3,570	16,508
DL Construction Co. Ltd.....	2,109	20,294
DL E&C Co. Ltd.....	4,648	111,604
DL Holdings Co. Ltd.....	2,393	73,662
DMS Co. Ltd.....	4,659	20,007
DNF Co. Ltd.....	1,629	32,765
Dohwa Engineering Co. Ltd.....	2,350	15,402
Dong-A Hwasung Co. Ltd.....	1,350	8,888
Dong-A Socio Holdings Co. Ltd.....	566	36,612
Dong-A ST Co. Ltd.....	745	30,745
* Dongbang Transport Logistics Co. Ltd.....	3,812	5,972
Dongkook Pharmaceutical Co. Ltd.....	4,132	44,257

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Dongkuk CM Co. Ltd.....	4,005	\$ 31,637
Dongkuk Holdings Co. Ltd.....	2,133	25,114
Dongkuk Industries Co. Ltd.....	7,902	40,967
* Dongkuk Steel Mill Co. Ltd.....	6,644	67,348
Dongsuh Cos., Inc.....	3,716	52,755
Dongsung Chemical Co. Ltd.....	4,993	18,696
Dongwha Pharm Co. Ltd.....	3,593	28,083
Dongwon Development Co. Ltd.....	7,989	20,887
Dongwon F&B Co. Ltd.....	1,585	32,619
Dongwon Industries Co. Ltd.....	2,128	65,925
* Dongyang Steel Pipe Co. Ltd.....	14,296	10,459
* Doosan Bobcat, Inc.....	7,797	357,660
Doosan Co. Ltd.....	1,294	108,140
Doosan Tesna, Inc.....	1,946	75,121
DoubleUGames Co. Ltd.....	1,561	49,098
Dreamtech Co. Ltd.....	1,999	21,237
* Duksan Hi-Metal Co. Ltd.....	3,359	23,970
* Duksan Techopia Co. Ltd.....	1,046	13,228
DY Corp.....	2,421	11,371
* E Investment&Development Co. Ltd.....	13,290	14,514
Easy Holdings Co. Ltd.....	10,216	23,001
Ecoplastic Corp.....	3,967	19,110
Ecopro Co. Ltd.....	105	98,989
* Ehwa Technologies Information Co. Ltd.....	46,593	32,862
Elentec Co. Ltd.....	3,055	33,498
E-MART, Inc.....	3,883	230,485
* EMKOREA Co. Ltd.....	4,152	8,531
EM-Tech Co. Ltd.....	1,496	44,016
ENF Technology Co. Ltd.....	1,688	32,013
* Enzychem Lifesciences Corp.....	7,121	8,390
Eugene Corp.....	10,128	26,559
Eugene Investment & Securities Co. Ltd.....	15,368	53,246
Eusu Holdings Co. Ltd.....	1,669	7,361
F&F Holdings Co. Ltd.....	627	8,438
FarmStory Co. Ltd.....	12,835	19,997
Fila Holdings Corp.....	8,311	258,520
Fine Semitech Corp.....	1,920	41,762
Fursys, Inc.....	403	9,547
Gabia, Inc.....	2,000	18,940
* GAEASOFT.....	1,361	8,612
GC Cell Corp.....	1,114	32,840
* Genie Music Corp.....	3,425	9,537
Geumhwa PSC Co. Ltd.....	840	19,811
Global Standard Technology Co. Ltd.....	1,033	23,138
Golfzon Newdin Holdings Co. Ltd.....	3,388	11,690
Gradient Corp.....	2,087	24,373
Green Chemical Co. Ltd.....	1,681	11,018
Green Cross Corp.....	1,068	93,139
Green Cross Holdings Corp.....	3,664	39,394
GS Engineering & Construction Corp.....	13,169	151,077
* GS Global Corp.....	11,688	25,527
GS Holdings Corp.....	8,724	257,789
GS Retail Co. Ltd.....	7,924	132,017
Gwangju Shinsegae Co. Ltd.....	850	21,670
Haesung Industrial Co. Ltd.....	2,850	19,300
Han Kuk Carbon Co. Ltd.....	6,875	77,634
Hana Micron, Inc.....	2,649	44,590
Hana Pharm Co. Ltd.....	689	7,480
#* Hancom, Inc.....	4,787	49,582

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Handok, Inc.....	1,372	\$ 14,171
Handsome Co. Ltd.....	2,572	41,812
Hanil Cement Co. Ltd.....	2,476	23,719
Hanil Holdings Co. Ltd.....	1,453	12,911
Hanil Hyundai Cement Co. Ltd.....	762	10,228
Hanjin Transportation Co. Ltd.....	2,072	32,278
Hankook Tire & Technology Co. Ltd.....	13,264	402,314
Hannong Chemicals, Inc.....	1,268	17,675
Hansae Co. Ltd.....	2,823	39,723
Hansol Holdings Co. Ltd.....	5,410	12,398
* Hansol IONES Co. Ltd.....	1,931	13,575
Hansol Paper Co. Ltd.....	3,482	28,907
Hansol Technics Co. Ltd.....	5,142	27,951
Hanwha Aerospace Co. Ltd.....	4,268	409,471
Hanwha Corp.....	7,084	171,467
* Hanwha General Insurance Co. Ltd.....	14,136	41,942
* Hanwha Investment & Securities Co. Ltd.....	36,096	70,258
* Hanwha Life Insurance Co. Ltd.....	46,158	85,619
Hanwha Systems Co. Ltd.....	10,603	126,480
Hanyang Eng Co. Ltd.....	2,207	28,820
Harim Co. Ltd.....	12,261	26,782
Harim Holdings Co. Ltd.....	8,483	49,775
HB Technology Co. Ltd.....	6,321	12,592
HD Hyundai Co. Ltd.....	9,001	434,668
HD Hyundai Construction Equipment Co. Ltd.....	2,054	131,697
HD Hyundai Energy Solutions Co. Ltd.....	558	15,086
HD Hyundai Infracore Co. Ltd.....	17,428	168,563
* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	2,927	283,325
HDC Holdings Co. Ltd.....	6,580	30,180
HDC Hyundai Development Co. Engineering & Construction, Class E.....	6,663	54,191
Hecto Financial Co. Ltd.....	738	9,565
Hecto Innovation Co. Ltd.....	1,657	17,150
* HFR, Inc.....	1,000	16,206
Hite Jinro Co. Ltd.....	4,936	78,579
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	5,843	13,961
HL Holdings Corp.....	1,256	36,976
HL Mando Co. Ltd.....	5,959	215,810
Home Center Holdings Co. Ltd.....	9,904	9,250
HS Industries Co. Ltd.....	8,886	23,896
* Hugel, Inc.....	563	47,633
* Humax Co. Ltd.....	5,444	15,035
* Huons Co. Ltd.....	738	18,733
Huons Global Co. Ltd.....	962	15,100
Husteel Co. Ltd.....	7,166	35,040
* Huvis Corp.....	1,579	4,970
Huvitz Co. Ltd.....	1,517	27,663
Hwa Shin Co. Ltd.....	3,210	45,756
* Hwail Pharm Co. Ltd.....	7,550	11,888
Hwaseung Enterprise Co. Ltd.....	2,637	17,679
Hy-Lok Corp.....	1,868	40,396
* Hyosung Chemical Corp.....	159	11,192
Hyosung Corp.....	1,689	79,826
* Hyosung Heavy Industries Corp.....	1,256	171,901
Hyosung TNC Corp.....	404	107,502
Hyundai Bioland Co. Ltd.....	1,503	12,198
Hyundai BNG Steel Co. Ltd.....	1,368	15,178
Hyundai Corp.....	1,819	37,829
Hyundai Department Store Co. Ltd.....	3,070	133,432
Hyundai Elevator Co. Ltd.....	4,605	150,933

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Hyundai Engineering & Construction Co. Ltd.....	14,694	\$431,259
HYUNDAI EVERDIGM Corp.....	3,769	21,087
Hyundai Futurenet Co. Ltd.....	10,757	22,552
Hyundai GF Holdings.....	10,066	25,260
Hyundai Glovis Co. Ltd.....	624	85,325
Hyundai Green Food.....	5,344	48,548
Hyundai Home Shopping Network Corp.....	852	28,380
* Hyundai Livart Furniture Co. Ltd.....	1,826	10,289
Hyundai Marine & Fire Insurance Co. Ltd.....	11,261	252,830
* Hyundai Mipo Dockyard Co. Ltd.....	776	56,867
Hyundai Motor Securities Co. Ltd.....	3,996	25,776
* Hyundai Rotem Co. Ltd.....	1,236	30,400
Hyundai Steel Co.....	17,415	493,699
Hyundai Wia Corp.....	3,549	175,834
HyVision System, Inc.....	3,097	50,784
Iljin Diamond Co. Ltd.....	676	9,030
Iljin Electric Co. Ltd.....	2,388	18,894
Iljin Holdings Co. Ltd.....	6,068	20,230
Iljin Power Co. Ltd.....	2,053	20,093
Ilshin Spinning Co. Ltd.....	3,440	26,238
Ilseung Pharmaceuticals Co. Ltd.....	690	13,091
Ilyang Pharmaceutical Co. Ltd.....	1,789	22,584
iMarketKorea, Inc.....	3,411	24,085
InBody Co. Ltd.....	2,353	51,798
* Infinitt Healthcare Co. Ltd.....	2,097	9,051
Innocean Worldwide, Inc.....	1,175	36,605
InnoWireless Co. Ltd.....	626	11,017
* Insun ENT Co. Ltd.....	3,640	24,187
Intelligent Digital Integrated Security Co. Ltd.....	596	8,561
* Interflex Co. Ltd.....	1,742	14,856
INTOPS Co. Ltd.....	2,924	69,063
* IS Dongseo Co. Ltd.....	3,178	84,490
ISU Chemical Co. Ltd.....	1,074	19,533
ISU Specialty Chemical.....	264	58,840
* ITEK, Inc.....	1,854	15,137
* Jahwa Electronics Co. Ltd.....	1,689	38,336
JB Financial Group Co. Ltd.....	21,881	146,815
JC Chemical Co. Ltd.....	1,397	8,968
* Jeju Semiconductor Corp.....	5,651	20,079
Jinsung T.E.C.....	2,075	24,603
JNK Heaters Co. Ltd.....	2,980	14,387
*†† Jokwang ILI Co. Ltd.....	21,669	9,333
# Jusung Engineering Co. Ltd.....	7,268	158,546
JVM Co. Ltd.....	835	21,785
JW Life Science Corp.....	762	8,309
* Kakao Games Corp.....	5,315	131,529
Kangnam Jevisco Co. Ltd.....	593	10,199
Kangwon Land, Inc.....	16,682	204,181
KAON Group Co. Ltd.....	3,574	16,169
KC Co. Ltd.....	2,037	29,996
KC Tech Co. Ltd.....	1,176	21,694
KCC Corp.....	833	138,683
KCC Glass Corp.....	2,091	70,907
KCTC.....	3,354	10,537
KEC Corp.....	15,094	21,724
KEPCO Plant Service & Engineering Co. Ltd.....	4,024	106,728
KG Chemical Corp.....	2,027	72,926
KG Dongbusteel.....	1,268	8,515
KG Eco Technology Service Co. Ltd.....	2,653	24,560

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Kginicis Co. Ltd.....	1,969	\$ 17,023
KGMobilians Co. Ltd.....	3,097	14,383
KH Vatec Co. Ltd.....	2,324	34,224
KidariStudio, Inc.....	3,120	14,265
KISCO Corp.....	2,292	11,024
KISCO Holdings Co. Ltd.....	632	8,699
KISWIRE Ltd.....	1,692	27,598
KIWOOM Securities Co. Ltd.....	2,932	223,553
Kolmar Korea Co. Ltd.....	1,996	75,666
Kolmar Korea Holdings Co. Ltd.....	1,725	18,327
Kolon Corp.....	1,235	17,484
Kolon Industries, Inc.....	3,735	151,534
* Kolon Mobility Group Corp.....	2,584	7,632
Kolon Plastic, Inc.....	1,291	8,571
Korea Alcohol Industrial Co. Ltd.....	1,839	18,495
Korea Asset In Trust Co. Ltd.....	6,413	14,717
* Korea Circuit Co. Ltd.....	2,410	34,581
Korea Electric Terminal Co. Ltd.....	1,101	49,952
* Korea Information & Communications Co. Ltd.....	1,247	8,256
Korea Investment Holdings Co. Ltd.....	8,181	313,488
* Korea Line Corp.....	27,137	39,937
Korea Petrochemical Ind Co. Ltd.....	897	94,340
Korea Real Estate Investment & Trust Co. Ltd.....	35,976	35,292
Korea United Pharm, Inc.....	1,827	38,992
Korean Reinsurance Co.....	20,007	108,537
Kortek Corp.....	1,383	8,705
KPX Chemical Co. Ltd.....	249	8,626
KSS LINE Ltd.....	3,271	21,711
* KT Alpha Co. Ltd.....	1,749	7,899
KT Skylife Co. Ltd.....	3,494	16,671
Kukdo Chemical Co. Ltd.....	532	21,376
* Kumho HT, Inc.....	17,209	11,378
Kumho Petrochemical Co. Ltd.....	3,240	305,107
* Kumho Tire Co., Inc.....	19,446	69,096
KUMHOE&C Co. Ltd.....	2,973	12,808
Kumkang Kind Co. Ltd.....	1,937	9,497
Kwang Dong Pharmaceutical Co. Ltd.....	6,444	32,562
Kyeryong Construction Industrial Co. Ltd.....	1,207	14,552
Kyobo Securities Co. Ltd.....	3,914	15,728
Kyung Dong Navien Co. Ltd.....	1,037	47,193
Kyungbang Co. Ltd.....	1,871	14,126
* Kyungchang Industrial Co. Ltd.....	4,449	10,919
Kyung-In Synthetic Corp.....	5,504	18,067
* LabGenomics Co. Ltd.....	3,059	21,394
* LB Semicon, Inc.....	6,378	41,248
LEADCORP, Inc.....	2,739	12,670
LF Corp.....	3,721	40,542
* LG Display Co. Ltd.....	46,112	487,549
LG HelloVision Co. Ltd.....	11,295	35,375
LG Uplus Corp.....	39,715	311,721
LIG Nex1 Co. Ltd.....	1,094	65,827
LOT Vacuum Co. Ltd.....	3,140	60,323
Lotte Chilsung Beverage Co. Ltd.....	706	67,781
Lotte Corp.....	5,910	117,992
* Lotte Data Communication Co.....	385	7,947
Lotte Energy Materials Corp.....	1,327	57,090
LOTTE Fine Chemical Co. Ltd.....	3,279	166,700
LOTTE Himart Co. Ltd.....	1,494	11,668
* Lotte Non-Life Insurance Co. Ltd.....	18,648	23,837

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Lotte Rental Co. Ltd.....	1,309	\$ 26,806
Lotte Shopping Co. Ltd.....	2,189	120,213
Lotte Wellfood Co. Ltd.....	520	38,747
LS Corp.....	3,430	325,281
LS Electric Co. Ltd.....	3,075	254,870
* LVMC Holdings.....	9,266	20,136
LX Hausys Ltd.....	1,101	48,055
LX Holdings Corp.....	9,737	63,409
LX International Corp.....	4,931	148,747
LX Semicon Co. Ltd.....	1,255	100,795
Macrogen, Inc.....	1,322	21,785
Maeil Dairies Co. Ltd.....	624	19,972
MAKUS, Inc.....	1,504	15,411
Manho Rope & Wire Ltd.....	336	9,846
Mcnex Co. Ltd.....	1,447	30,909
Medy-Tox, Inc.....	231	39,376
Meerecompany, Inc.....	605	22,999
MegaStudy Co. Ltd.....	1,207	9,740
MegaStudyEdu Co. Ltd.....	1,081	41,664
Meritz Financial Group, Inc.....	8,096	312,606
* Mgame Corp.....	3,697	20,427
* MiCo Ltd.....	8,937	84,844
* Mirae Asset Life Insurance Co. Ltd.....	14,911	43,373
Mirae Asset Securities Co. Ltd.....	53,397	290,277
* Mirae Asset Venture Investment Co. Ltd.....	3,943	15,211
Mirae Corp.....	565	13,297
MK Electron Co. Ltd.....	2,487	29,966
Mobase Electronics Co. Ltd.....	5,591	10,977
Moorim P&P Co. Ltd.....	6,828	18,359
MS Autotech Co. Ltd.....	5,557	22,373
Multicampus Co. Ltd.....	323	8,050
Namhae Chemical Corp.....	7,159	44,734
* Namsun Aluminum Co. Ltd.....	6,966	13,214
Namyang Dairy Products Co. Ltd.....	48	16,089
Nasmedia Co. Ltd.....	1,763	26,306
Nature Holdings Co. Ltd.....	1,012	16,311
NeoPharm Co. Ltd.....	1,577	29,327
* Neowiz.....	873	23,655
* Neowiz Holdings Corp.....	699	13,461
* Nepes Ark Corp.....	483	10,713
*Ω Netmarble Corp.....	591	22,822
New Power Plasma Co. Ltd.....	3,767	16,030
Nexen Corp.....	3,941	12,750
Nexen Tire Corp.....	6,381	42,981
NH Investment & Securities Co. Ltd., Class C.....	27,356	212,445
* NHN Corp.....	3,046	60,007
NI Steel Co. Ltd.....	1,214	6,286
NICE Holdings Co. Ltd.....	4,498	38,306
Nice Information & Telecommunication, Inc.....	1,071	19,475
Nong Shim Holdings Co. Ltd.....	465	24,346
NongShim Co. Ltd.....	597	185,750
NOVAREX Co. Ltd.....	566	3,608
NPC.....	2,647	13,264
#* OCI Co. Ltd.....	1,236	132,070
# OCI Holdings Co. Ltd.....	2,728	234,130
Orion Corp.....	1,082	96,304
Orion Holdings Corp.....	4,507	49,194
*†† Osung Advanced Materials Co. Ltd.....	10,387	11,572
Ottogi Corp.....	253	70,712

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Paik Kwang Industrial Co. Ltd.....	4,913	\$ 30,026
Pan Ocean Co. Ltd.....	53,039	198,884
Pang Rim Co. Ltd.....	3,053	5,605
* Paradise Co. Ltd.....	7,062	79,578
Partron Co. Ltd.....	8,571	55,300
PHA Co. Ltd.....	1,337	11,098
* PharmGen Science, Inc.....	3,682	17,088
Poongsan Corp.....	3,373	99,239
Poongsan Holdings Corp.....	918	26,505
Posco International Corp.....	8,676	613,940
POSCO Steeleon Co. Ltd.....	765	45,130
* Power Logics Co. Ltd.....	2,942	13,764
Protec Co. Ltd.....	413	17,918
PSK, Inc.....	3,246	57,313
Reyon Pharmaceutical Co. Ltd.....	904	11,190
* RFTech Co. Ltd.....	3,243	10,110
S-1 Corp.....	2,962	118,873
Sajo Industries Co. Ltd.....	276	8,590
Sajodaerim Corp.....	1,147	22,966
Sam Young Electronics Co. Ltd.....	2,074	14,536
Sam Yung Trading Co. Ltd.....	2,591	25,635
Samick THK Co. Ltd.....	1,192	11,373
Samji Electronics Co. Ltd.....	1,682	10,001
Samjin Pharmaceutical Co. Ltd.....	1,495	26,414
* Samkee Corp.....	8,420	16,861
Sammok S-Form Co. Ltd.....	2,023	25,020
SAMPYO Cement Co. Ltd.....	9,240	24,373
Samsung Card Co. Ltd.....	5,989	133,845
* Samsung Heavy Industries Co. Ltd.....	22,060	156,353
Samsung Publishing Co. Ltd.....	1,259	18,000
Samsung Securities Co. Ltd.....	11,744	330,720
SAMT Co. Ltd.....	12,775	28,528
Samyang Corp.....	593	19,039
Samyang Holdings Corp.....	724	41,129
Samyang Packaging Corp.....	1,563	19,769
Sangsangin Co. Ltd.....	7,820	25,465
Saramin Co. Ltd.....	591	8,807
SD Biosensor, Inc.....	5,690	57,816
* SDN Co. Ltd.....	6,578	8,434
SeAH Besteel Holdings Corp.....	2,148	47,382
SeAH Holdings Corp.....	83	7,089
SeAH Steel Corp.....	218	26,891
SeAH Steel Holdings Corp.....	380	61,174
Sebang Co. Ltd.....	2,050	18,731
Sebang Global Battery Co. Ltd.....	1,376	51,260
Sejong Industrial Co. Ltd.....	2,070	13,290
* Sejong Telecom, Inc.....	28,135	12,149
Seobu T&D.....	3,906	24,444
Seohan Co. Ltd.....	19,101	14,997
Seohee Construction Co. Ltd.....	38,458	40,496
* Seojin System Co. Ltd.....	2,933	40,017
Seoul Semiconductor Co. Ltd.....	8,308	76,286
Seoyon Co. Ltd.....	4,738	31,463
Seoyon E-Hwa Co. Ltd.....	2,518	47,784
* Sewon E&C Co. Ltd.....	38,648	7,701
SFA Engineering Corp.....	2,968	85,722
#* SFA Semicon Co. Ltd.....	13,031	62,712
SGC Energy Co. Ltd.....	2,407	46,946
Shin Heung Energy & Electronics Co. Ltd.....	287	11,408

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Shindaeyang Paper Co. Ltd.....	3,690	\$ 16,262
Shinil Electronics Co. Ltd.....	15,276	21,764
Shinsegae Information & Communication Co. Ltd.....	990	10,465
Shinsegae International, Inc.....	2,225	28,734
Shinsegae, Inc.....	1,469	220,207
Shinsung Delta Tech Co. Ltd.....	3,016	35,979
* Shinsung E&G Co. Ltd.....	15,588	35,601
* Shinsung Tongsang Co. Ltd.....	4,813	6,848
Shinwon Corp.....	17,889	18,269
Shinyoung Securities Co. Ltd.....	785	34,355
Simmtech Co. Ltd.....	3,622	104,664
Simmtech Holdings Co. Ltd.....	4,931	12,028
SIMPAC, Inc.....	1,754	6,538
Sindoh Co. Ltd.....	830	21,487
* SK Chemicals Co. Ltd.....	649	32,308
SK D&D Co. Ltd.....	2,069	33,453
SK Discovery Co. Ltd.....	2,070	58,231
SK Gas Ltd.....	546	52,208
SK Networks Co. Ltd.....	24,348	114,456
SK Securities Co. Ltd.....	69,495	34,633
SL Corp.....	3,275	96,561
*†† S-MAC Co. Ltd.....	1	1
SNT Holdings Co. Ltd.....	951	11,806
SNT Motiv Co. Ltd.....	1,479	56,020
Solid, Inc.....	14,983	59,309
Songwon Industrial Co. Ltd.....	2,633	36,801
Soosan Heavy Industries Co. Ltd.....	6,532	13,076
Soulbrain Holdings Co. Ltd.....	1,012	21,489
Spigen Korea Co. Ltd.....	593	15,680
Ssangyong C&E Co. Ltd.....	6,667	27,666
STIC Investments, Inc.....	7,866	39,220
Suheung Co. Ltd.....	793	16,871
Sung Kwang Bend Co. Ltd.....	2,934	36,941
* Sungchang Enterprise Holdings Ltd.....	12,418	20,326
Sungshin Cement Co. Ltd.....	4,536	32,695
Sungwoo Hitech Co. Ltd.....	8,732	85,849
Sunjin Co. Ltd.....	2,612	16,758
* Sunny Electronics Corp.....	12,423	21,884
* Suprema, Inc.....	1,563	26,589
* Synergy Innovation Co. Ltd.....	4,560	7,324
Systems Technology, Inc.....	1,835	41,115
Tae Kyung Industrial Co. Ltd.....	3,102	17,417
Taekwang Industrial Co. Ltd.....	57	26,690
Taekyung BK Co. Ltd.....	5,002	31,761
*†† Taewoong Co. Ltd.....	957	12,963
Taeyoung Engineering & Construction Co. Ltd.....	4,504	12,809
* Taihan Fiberoptics Co. Ltd.....	6,740	11,315
TCC Steel.....	965	48,741
TechWing, Inc.....	7,950	53,663
Telechips, Inc.....	1,102	18,355
TES Co. Ltd.....	2,427	43,252
* Theragen Etex Co. Ltd.....	5,195	17,073
TK Corp.....	3,405	56,400
TKG Huchems Co. Ltd.....	4,631	80,732
* Tongyang Life Insurance Co. Ltd.....	9,098	25,217
Tongyang, Inc.....	53,338	40,113
Toptec Co. Ltd.....	1,441	8,300
Tovis Co. Ltd.....	1,651	17,087
TS Corp.....	6,440	15,276

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
TSE Co. Ltd.....	724	\$ 30,001
* Tuksu Construction Co. Ltd.....	2,157	13,079
TY Holdings Co. Ltd.....	4,623	25,358
TYM Corp.....	6,262	32,295
Ubiquoss Holdings, Inc.....	1,989	21,027
Uju Electronics Co. Ltd.....	1,365	16,055
Unick Corp.....	2,099	8,891
* Unid Btplus Co. Ltd.....	1,295	9,445
Unid Co. Ltd.....	825	38,949
Union Semiconductor Equipment & Materials Co. Ltd.....	4,041	31,121
Uniquet Corp.....	2,686	35,442
Value Added Technology Co. Ltd.....	1,095	30,614
*†† Vidente Co. Ltd.....	4,562	8,912
Vieworks Co. Ltd.....	1,285	32,536
Vitzro Tech Co. Ltd.....	1,803	10,030
Webzen, Inc.....	2,959	34,091
Whanin Pharmaceutical Co. Ltd.....	1,750	18,737
Winix, Inc.....	1,049	8,150
Wins Co. Ltd.....	1,422	13,875
WiSoL Co. Ltd.....	5,751	29,610
* Wonik Holdings Co. Ltd.....	8,665	23,659
WONIK IPS Co. Ltd.....	4,769	141,298
Wonik Materials Co. Ltd.....	1,147	25,893
Woojin, Inc.....	3,439	26,005
* Woongjin Co. Ltd.....	9,170	8,817
Woongjin Thinkbig Co. Ltd.....	8,778	16,392
* Wooree Bio Co. Ltd.....	2,856	4,684
Woori Investment Bank Co. Ltd.....	72,193	41,149
Woori Technology Investment Co. Ltd.....	8,023	22,262
* Woosu AMS Co. Ltd.....	4,962	11,372
Y G-1 Co. Ltd.....	2,283	10,479
Y-entec Co. Ltd.....	2,370	19,462
* YIK Corp.....	3,175	10,919
* YMT Co. Ltd.....	876	8,186
Young Poong Corp.....	78	35,148
Young Poong Precision Corp.....	3,427	41,032
Youngone Corp.....	4,082	184,961
Youngone Holdings Co. Ltd.....	1,334	80,661
Yuanta Securities Korea Co. Ltd.....	17,353	35,707
Zeus Co. Ltd.....	822	36,016
Zinus, Inc.....	1,967	38,559
TOTAL SOUTH KOREA.....		<u>30,210,788</u>
TAIWAN — (18.0%)		
Abico Avy Co. Ltd.....	48,965	38,138
Ability Enterprise Co. Ltd.....	37,000	23,215
AcBel Polytech, Inc.....	77,989	138,169
Acer, Inc.....	479,000	534,918
ACES Electronic Co. Ltd.....	28,985	27,753
* Acon Holding, Inc.....	28,000	9,460
Action Electronics Co. Ltd.....	24,000	13,759
ADATA Technology Co. Ltd.....	33,000	86,175
Advanced International Multitech Co. Ltd.....	20,000	50,038
Advanced Optoelectronic Technology, Inc.....	34,000	19,775
* Advanced Wireless Semiconductor Co.....	2,000	5,890
Advancetek Enterprise Co. Ltd.....	49,000	56,177
Aerospace Industrial Development Corp.....	65,000	114,945
AGV Products Corp.....	144,000	63,807
* ALI Corp.....	31,000	18,753

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Alltek Technology Corp.....	24,040	\$ 30,554
Alpha Networks, Inc.....	43,773	61,303
Altek Corp.....	59,000	67,097
* Ambassador Hotel	49,000	80,336
Ampire Co. Ltd.....	12,000	15,356
AMPOC Far-East Co. Ltd.....	19,000	38,872
AmTRAN Technology Co. Ltd.....	155,782	68,214
Apacer Technology, Inc.....	35,000	61,307
APCB, Inc.....	17,000	9,508
Apex Biotechnology Corp.....	13,000	10,883
Apex International Co. Ltd.....	22,000	43,488
Arcadyan Technology Corp.....	23,000	106,330
Ardentec Corp.....	65,000	127,840
Asia Cement Corp.....	427,000	547,813
Asia Optical Co., Inc.....	42,000	85,720
* Asia Pacific Telecom Co. Ltd.....	381,060	78,302
Asia Polymer Corp.....	83,742	69,138
Asia Tech Image, Inc.....	18,000	38,583
ASROCK, Inc.....	7,000	56,591
Aten International Co. Ltd.....	4,000	10,832
Audix Corp.....	23,000	41,835
AUO Corp.....	1,236,000	815,367
Avermedia Technologies.....	14,000	9,299
Axiomtek Co. Ltd.....	7,000	24,672
Bank of Kaohsiung Co. Ltd.....	123,693	50,033
Basso Industry Corp.....	30,000	39,498
BenQ Materials Corp.....	17,000	22,677
BES Engineering Corp.....	197,000	63,023
Bin Chuan Enterprise Co. Ltd.....	11,000	8,668
Brighton-Best International Taiwan, Inc.....	77,000	81,369
Capital Futures Corp.....	17,000	23,539
Capital Securities Corp.....	302,000	153,521
* Career Technology MFG. Co. Ltd.....	77,180	60,503
Caswell, Inc.....	4,000	11,349
Catcher Technology Co. Ltd.....	120,000	663,567
Cathay Real Estate Development Co. Ltd.....	101,000	50,616
Cayman Engley Industrial Co. Ltd.....	4,000	8,841
CCP Contact Probes Co. Ltd.....	9,000	14,079
Celxpert Energy Corp.....	10,000	9,859
Center Laboratories, Inc.....	56,000	106,208
* Central Reinsurance Co. Ltd.....	58,674	44,856
Chain Chon Industrial Co. Ltd.....	26,000	11,915
Chang Hwa Commercial Bank Ltd.....	844,887	507,260
Chang Wah Electromaterials, Inc.....	18,000	17,631
Channel Well Technology Co. Ltd.....	27,000	67,656
CHC Healthcare Group.....	13,000	25,580
Chen Full International Co. Ltd.....	12,000	14,826
Cheng Loong Corp.....	169,000	185,898
Cheng Mei Materials Technology Corp.....	66,283	26,283
Cheng Shin Rubber Industry Co. Ltd.....	282,000	345,656
Cheng Uei Precision Industry Co. Ltd.....	74,000	91,816
Chia Chang Co. Ltd.....	17,000	21,140
Chia Hsin Cement Corp.....	79,560	52,883
Chicony Electronics Co. Ltd.....	23,000	76,619
China Airlines Ltd.....	494,000	392,839
China Bills Finance Corp.....	133,000	62,437
China Chemical & Pharmaceutical Co. Ltd.....	58,000	44,721
* China Development Financial Holding Corp.....	66,559	26,612
China Electric Manufacturing Corp.....	47,440	27,297

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	64,141	\$ 49,655
*	278,912	71,524
	64,000	78,982
	40,200	113,225
*	734,120	219,637
	15,000	17,126
	20,000	26,262
	26,000	15,896
	79,000	85,830
	107,000	236,542
	112,000	127,648
	27,000	68,311
	13,650	11,083
*	92,000	51,455
#	100,000	102,355
	73,000	77,066
	196,336	82,624
	784,000	761,129
	168,000	243,882
	7,000	14,856
*	89,510	45,053
	60,000	51,203
	61,000	34,491
	8,000	21,481
	67,000	150,714
	12,000	24,660
	27,000	23,032
	72,000	92,470
	10,000	12,827
	6,000	19,789
	9,000	68,225
	61,000	40,877
	60,000	61,176
	9,000	14,415
	76,327	77,155
	37,000	51,779
*	59,000	31,369
	79,000	38,616
	58,000	45,214
	17,000	59,897
	12,600	29,777
	103,040	66,308
	39,701	39,898
	16,000	40,947
	7,000	15,261
	45,000	24,527
*	20,000	10,622
	20,900	17,022
	8,000	26,254
	23,000	34,989
	45,000	112,102
	59,000	55,643
	48,000	57,534
	11,000	106,224
	118,975	187,581
	127,000	59,037
	20,000	45,524
	133,000	131,545
	295,041	345,949

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Everest Textile Co. Ltd.....	92,326	\$ 26,135
Evergreen International Storage & Transport Corp.....	87,000	78,664
Evergreen Steel Corp.....	27,000	52,072
Everlight Chemical Industrial Corp.....	92,000	61,988
Everlight Electronics Co. Ltd.....	70,000	115,782
Excelsior Medical Co. Ltd.....	26,157	76,129
Far Eastern Department Stores Ltd.....	151,000	105,065
Far Eastern International Bank.....	434,845	164,229
Far Eastern New Century Corp.....	586,000	554,226
Farglory Land Development Co. Ltd.....	48,000	87,740
Feedback Technology Corp.....	10,000	28,271
Feng Hsin Steel Co. Ltd.....	75,000	164,847
First Hotel.....	28,000	14,171
First Insurance Co. Ltd.....	27,000	14,008
* First Steamship Co. Ltd.....	225,010	62,029
FIT Holding Co. Ltd.....	18,000	19,157
Fitipower Integrated Technology, Inc.....	17,000	76,514
Fittech Co. Ltd.....	7,000	15,539
FLEXium Interconnect, Inc.....	46,000	136,323
Flytech Technology Co. Ltd.....	5,000	10,722
Forcecon Tech Co. Ltd.....	18,000	85,244
Formosa Advanced Technologies Co. Ltd.....	29,000	37,383
Formosa Laboratories, Inc.....	22,704	73,465
Formosa Optical Technology Co. Ltd.....	6,000	16,937
Formosa Taffeta Co. Ltd.....	132,000	108,227
Formosan Rubber Group, Inc.....	69,000	46,816
Formosan Union Chemical.....	70,400	56,864
Founding Construction & Development Co. Ltd.....	45,000	26,287
Foxconn Technology Co. Ltd.....	179,000	317,981
Foxsemicon Integrated Technology, Inc.....	9,000	52,962
Franbo Lines Corp.....	18,180	9,527
Froch Enterprise Co. Ltd.....	31,000	20,251
FSP Technology, Inc.....	18,000	28,437
Fu Hua Innovation Co. Ltd.....	30,162	54,789
# Fulgent Sun International Holding Co. Ltd.....	23,000	91,684
Fullerton Technology Co. Ltd.....	18,000	10,803
Fulltech Fiber Glass Corp.....	64,498	31,650
Fusheng Precision Co. Ltd.....	4,000	25,471
Fwusow Industry Co. Ltd.....	33,990	21,827
G Shank Enterprise Co. Ltd.....	36,000	57,200
Gallant Precision Machining Co. Ltd.....	16,000	17,859
* GCS Holdings, Inc.....	10,000	10,847
Gemtek Technology Corp.....	74,000	75,780
# General Interface Solution Holding Ltd.....	38,000	81,841
General Plastic Industrial Co. Ltd.....	14,000	14,890
Getac Holdings Corp.....	56,000	121,022
* Giantplus Technology Co. Ltd.....	35,000	18,131
Global Brands Manufacture Ltd.....	50,600	82,770
Global Lighting Technologies, Inc.....	5,000	8,160
* Globe Union Industrial Corp.....	48,910	21,020
Gloria Material Technology Corp.....	15,000	25,555
GMI Technology, Inc.....	18,180	13,233
Goldsun Building Materials Co. Ltd., Class C.....	109,543	91,939
Good Will Instrument Co. Ltd.....	14,000	15,373
Gourmet Master Co. Ltd.....	9,000	35,424
Grand Pacific Petrochemical.....	160,000	93,779
Great China Metal Industry.....	26,000	20,529
* Great Wall Enterprise Co. Ltd.....	59,000	112,464
Greatek Electronics, Inc.....	49,000	95,143

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
GTM Holdings Corp.....	24,000	\$ 21,523
Hannstar Board Corp.....	47,132	74,653
* HannStar Display Corp.....	444,000	196,714
HannsTouch Holdings Co.....	75,194	25,996
Harvatek Corp.....	31,000	22,708
Hey Song Corp.....	53,000	67,500
Highwealth Construction Corp.....	171,625	231,237
Hiroca Holdings Ltd.....	6,000	7,359
Hitron Technology, Inc.....	13,000	18,976
Ho Tung Chemical Corp.....	176,000	47,698
Hocheng Corp.....	45,100	30,654
Holy Stone Enterprise Co. Ltd.....	19,950	61,959
* Hong Pu Real Estate Development Co. Ltd.....	35,000	29,410
Hong TAI Electric Industrial.....	58,000	48,692
Hong YI Fiber Industry Co.....	19,000	10,098
* Horizon Securities Co. Ltd.....	56,180	23,789
Hota Industrial Manufacturing Co. Ltd.....	23,000	48,982
Hsin Kuang Steel Co. Ltd.....	44,000	68,270
Hsing TA Cement Co.....	29,000	15,794
HUA ENG Wire & Cable Co. Ltd.....	37,000	24,311
Hua Yu Lien Development Co. Ltd.....	12,000	24,239
Huaku Development Co. Ltd.....	44,000	126,852
Huang Hsiang Construction Corp.....	8,000	10,181
Hung Ching Development & Construction Co. Ltd.....	31,000	23,589
Hung Sheng Construction Ltd.....	61,680	39,965
Hwa Fong Rubber Industrial Co. Ltd.....	63,880	28,965
* IBF Financial Holdings Co. Ltd.....	428,212	163,683
Ichia Technologies, Inc.....	47,000	53,002
I-Chiun Precision Industry Co. Ltd.....	11,000	16,278
IEI Integration Corp.....	29,600	77,651
Infotrend Technology, Inc.....	52,000	40,418
Innolux Corp.....	1,704,005	904,869
Inpaq Technology Co. Ltd.....	19,000	30,352
Integrated Service Technology, Inc.....	19,000	68,166
International CSRC Investment Holdings Co.....	116,600	77,195
Inventec Corp.....	262,000	532,958
Iron Force Industrial Co. Ltd.....	6,000	18,216
I-Sheng Electric Wire & Cable Co. Ltd.....	18,000	25,968
ITEQ Corp.....	35,000	88,468
Jarlllytec Co. Ltd.....	10,000	21,871
Jess-Link Products Co. Ltd.....	13,000	27,992
Jia Wei Lifestyle, Inc.....	7,000	12,876
Johnson Health Tech Co. Ltd.....	13,000	32,211
K Laser Technology, Inc.....	27,000	22,747
Kaimei Electronic Corp.....	18,400	37,716
Kedge Construction Co. Ltd.....	9,108	20,803
KEE TAI Properties Co. Ltd.....	49,000	19,040
Kenda Rubber Industrial Co. Ltd.....	106,975	99,977
Kerry TJ Logistics Co. Ltd.....	37,000	42,551
Kindom Development Co. Ltd.....	53,900	52,480
King Chou Marine Technology Co. Ltd.....	8,000	10,137
King Yuan Electronics Co. Ltd.....	173,000	347,633
King's Town Bank Co. Ltd.....	138,000	158,150
* King's Town Construction Co. Ltd.....	24,000	23,758
Kinko Optical Co. Ltd.....	9,455	8,480
Kinpo Electronics.....	184,000	101,574
Kinsus Interconnect Technology Corp.....	44,000	145,295
KS Terminals, Inc.....	7,000	17,558
* Kung Sing Engineering Corp.....	75,900	17,392

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	29,399	\$ 34,499
* Kuo Toong International Co. Ltd.....	28,000	17,213
* Kuo Yang Construction Co. Ltd.....	23,000	40,766
Kwong Lung Enterprise Co. Ltd.....	34,000	12,457
KYE Systems Corp.....	30,000	75,704
L&K Engineering Co. Ltd.....	9,000	15,095
Laster Tech Corp. Ltd.....	135,200	45,645
Lealea Enterprise Co. Ltd.....	19,000	10,260
LEE CHI Enterprises Co. Ltd.....	14,000	26,998
Lelon Electronics Corp.....	119,000	29,726
* Li Peng Enterprise Co. Ltd.....	18,000	18,170
Lida Holdings Ltd.....	77,000	45,979
Lingsen Precision Industries Ltd.....	25,000	120,207
Lite-On Technology Corp.....	44,000	23,177
* Long Bon International Co. Ltd.....	66,000	46,242
Long Da Construction & Development Corp.....	140,808	76,291
Longchen Paper & Packaging Co. Ltd.....	9,000	17,660
Longwell Co.....	40,000	22,620
Lucky Cement Corp.....	19,800	50,929
Lumax International Corp. Ltd.....	33,000	38,961
* Lung Yen Life Service Corp.....	6,000	15,330
Macauto Industrial Co. Ltd.....	4,000	12,258
Macroblock, Inc.....	324,000	322,450
Macronix International Co. Ltd.....	30,000	25,613
Mayer Steel Pipe Corp.....	22,400	14,764
Meiloon Industrial Co.....	48,164	22,471
Mercuries & Associates Holding Ltd.....	532,657	89,037
* Mercuries Life Insurance Co. Ltd.....	27,384	79,569
Merry Electronics Co. Ltd.....	8,000	18,422
METAAGE Corp.....	7,000	14,233
Mildef Crete, Inc.....	30,000	19,400
MIN AIK Technology Co. Ltd.....	38,000	47,200
Mirle Automation Corp.....	147,944	221,924
Mitac Holdings Corp.....	20,559	17,197
MOSA Industrial Corp.....	13,000	84,918
MPI Corp.....	20,000	31,106
Namchow Holdings Co. Ltd.....	7,000	17,158
Nan Liu Enterprise Co. Ltd.....	6,000	34,418
Nan Pao Resins Chemical Co. Ltd.....	9,000	17,596
Nang Kuang Pharmaceutical Co. Ltd.....	38,000	44,008
Nantex Industry Co. Ltd.....	18,000	41,536
Nanya Technology Corp.....	11,000	33,687
National Aerospace Fasteners Corp.....	11,000	11,946
New Best Wire Industrial Co. Ltd.....	16,000	32,450
Nexcom International Co. Ltd.....	18,000	30,558
Nichidenbo Corp.....	23,000	14,462
Nien Hsing Textile Co. Ltd.....	8,000	13,292
Niko Semiconductor Co. Ltd.....	4,000	10,506
Nishoku Technology, Inc.....	208,909	66,456
* O-Bank Co. Ltd.....	17,000	13,488
Optimax Technology Corp.....	37,000	53,171
Orient Semiconductor Electronics Ltd.....	67,000	46,749
Oriental Union Chemical Corp.....	32,000	9,347
Pacific Construction Co.....	10,500	7,049
Paiho Shih Holdings Corp.....	34,000	78,951
Pan Jit International, Inc.....	76,000	100,791
Pan-International Industrial Corp.....	35,000	50,354
* PChome Online, Inc.....	7,000	20,209
PCL Technologies, Inc.....	366,000	891,249
Pegatron Corp.....		

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
*†† Pharmally International Holding Co. Ltd.....	7,000	\$ 0
Phison Electronics Corp.....	26,000	338,995
Pixart Imaging, Inc.....	26,000	95,649
Pou Chen Corp.....	402,000	400,020
Powerchip Semiconductor Manufacturing Corp.....	458,000	437,787
Powertech Technology, Inc.....	120,000	422,941
President Securities Corp.....	131,539	85,354
Primax Electronics Ltd.....	68,000	139,792
Prince Housing & Development Corp.....	218,000	79,447
Promate Electronic Co. Ltd.....	25,000	36,063
Prosperity Dielectrics Co. Ltd.....	13,000	16,779
Qisda Corp.....	235,000	373,216
QST International Corp.....	16,500	32,139
Qualipoly Chemical Corp.....	15,000	17,452
Quang Viet Enterprise Co. Ltd.....	5,000	19,676
Quanta Storage, Inc.....	33,000	113,085
Quintain Steel Co. Ltd.....	47,380	25,723
Radiant Opto-Electronics Corp.....	69,000	264,976
Radium Life Tech Co. Ltd.....	141,320	40,661
Rechi Precision Co. Ltd.....	61,000	46,181
* Rexon Industrial Corp. Ltd.....	8,000	9,082
Rich Development Co. Ltd.....	145,000	44,349
* Ritek Corp.....	142,121	41,426
*†† Roo Hsing Co. Ltd.....	118,000	14,681
Ruentex Development Co. Ltd.....	245,000	278,006
Ruentex Industries Ltd.....	114,071	225,327
Sampo Corp.....	43,200	38,178
San Fang Chemical Industry Co. Ltd.....	20,000	15,092
San Far Property Ltd.....	27,272	12,326
Sanyang Motor Co. Ltd.....	14,000	35,223
* Savior Lifetec Corp.....	32,000	17,588
Senao International Co. Ltd.....	10,000	11,303
Sercomm Corp.....	11,000	42,856
# Sesoda Corp.....	27,776	30,201
Shan-Loong Transportation Co. Ltd.....	14,000	14,654
Sheng Yu Steel Co. Ltd.....	27,000	21,122
ShenMao Technology, Inc.....	16,000	34,821
Shih Her Technologies, Inc.....	7,000	15,607
Shih Wei Navigation Co. Ltd.....	81,191	50,683
Shihlin Electric & Engineering Corp.....	31,000	146,392
* Shin Kong Financial Holding Co. Ltd.....	2,555,698	784,441
Shin Ruenn Development Co. Ltd.....	15,000	22,413
Shin Zu Shing Co. Ltd.....	23,000	62,170
* Shining Building Business Co. Ltd.....	68,330	22,419
Shinkong Insurance Co. Ltd.....	38,000	65,421
Shinkong Synthetic Fibers Corp.....	201,000	109,748
Shinkong Textile Co. Ltd.....	27,000	38,934
ShunSin Technology Holding Ltd.....	6,000	19,415
* Shuttle, Inc.....	55,000	27,456
Sigurd Microelectronics Corp.....	72,726	122,641
# Silicon Integrated Systems Corp.....	74,800	48,242
Simple Technology Co. Ltd.....	28,000	274,067
Sincere Navigation Corp.....	48,410	29,086
Singatron Enterprise Co. Ltd.....	15,000	15,662
Sinon Corp.....	70,000	80,931
SinoPac Financial Holdings Co. Ltd.....	165,187	98,095
Sinphar Pharmaceutical Co. Ltd.....	11,000	11,339
Sinyi Realty, Inc.....	11,000	10,161
Siward Crystal Technology Co. Ltd.....	28,000	31,024

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	8,000	\$ 25,723
	69,000	82,620
	48,000	61,006
	9,598	12,852
	23,000	46,847
	8,000	55,082
	8,000	16,409
	44,000	55,612
	81,000	79,511
	30,000	40,509
	14,177	10,042
	69,657	107,150
	10,000	28,109
	32,632	27,021
	17,000	31,287
	14,969	20,637
	220,000	414,641
	22,000	82,480
	10,000	23,030
	298,654	375,803
#	132,535	159,331
	5,720	12,901
	20,000	28,927
	670,906	318,481
	39,000	52,253
	9,000	14,149
	207,000	102,523
	22,000	19,546
	647,636	376,769
	16,000	34,713
	22,000	18,343
	8,000	29,715
	1,108,105	508,751
	13,791	15,800
	132,000	269,814
*	54,000	39,524
	39,000	53,088
*	162,000	111,409
	45,000	154,318
	13,000	16,700
†	217,000	3,470
	66,000	58,007
	47,000	86,678
	53,000	73,291
	12,000	14,785
	51,510	65,900
	46,000	132,599
*	91,000	83,927
	54,000	215,079
	49,000	84,293
	15,000	16,689
*	33,000	52,071
	9,000	11,172
	13,000	35,389
	296,000	507,497
	19,000	36,948
	46,000	29,360
	9,000	45,929
	22,400	38,155

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Ton Yi Industrial Corp.....	154,000	\$ 87,355
Tong Hsing Electronic Industries Ltd.....	25,600	128,769
Tong Yang Industry Co. Ltd.....	87,000	168,303
Tong-Tai Machine & Tool Co. Ltd.....	18,000	11,694
Top Union Electronics Corp.....	33,334	38,124
Topco Technologies Corp.....	6,000	13,165
Topkey Corp.....	5,000	27,238
Topoint Technology Co. Ltd.....	17,000	18,291
Toung Loong Textile Manufacturing.....	37,740	29,468
TPK Holding Co. Ltd.....	61,000	76,111
Transcend Information, Inc.....	39,000	88,440
Tripod Technology Corp.....	70,000	376,799
TSRC Corp.....	97,000	77,547
TST Group Holding Ltd.....	4,800	24,472
* Tul Corp.....	6,000	17,442
Tung Ho Steel Enterprise Corp.....	77,850	138,615
TXC Corp.....	8,000	22,542
TYC Brother Industrial Co. Ltd.....	38,000	40,346
* Tycoons Group Enterprise.....	91,000	26,186
Tyntek Corp.....	52,000	35,818
UDE Corp.....	8,000	16,741
U-Ming Marine Transport Corp.....	69,000	93,589
Union Bank Of Taiwan.....	390,863	193,546
Unitech Computer Co. Ltd.....	19,000	20,995
* Unitech Printed Circuit Board Corp.....	107,876	60,745
* United Orthopedic Corp.....	11,000	25,617
* United Renewable Energy Co. Ltd.....	92,000	52,198
*†† Unity Opto Technology Co. Ltd.....	46,000	0
Universal Cement Corp.....	70,040	65,137
UPC Technology Corp.....	149,316	79,764
USI Corp.....	120,000	89,081
Utechzone Co. Ltd.....	4,000	10,359
Ve Wong Corp.....	24,000	32,434
Ventec International Group Co. Ltd., Class C.....	5,000	13,237
Wafer Works Corp.....	74,000	100,247
Wah Lee Industrial Corp.....	33,660	86,768
Walsin Lihwa Corp.....	437,607	558,617
Walsin Technology Corp.....	58,000	175,327
Walton Advanced Engineering, Inc.....	49,000	22,790
Wan Hai Lines Ltd.....	120,000	192,879
Wei Chuan Foods Corp.....	66,000	41,649
Weikeng Industrial Co. Ltd.....	69,946	77,001
Well Shin Technology Co. Ltd.....	9,000	14,106
Winbond Electronics Corp.....	546,000	511,781
Winstek Semiconductor Co. Ltd.....	6,000	16,131
Wisdom Marine Lines Co. Ltd.....	84,221	122,361
Wistron Corp.....	143,000	645,464
Wistron NeWeb Corp.....	44,000	156,517
WPG Holdings Ltd.....	295,000	474,141
WT Microelectronics Co. Ltd.....	78,000	170,461
WUS Printed Circuit Co. Ltd.....	28,350	40,568
Xxentria Technology Materials Corp.....	20,900	47,132
Ya Horng Electronic Co. Ltd.....	7,000	10,980
Yageo Corp.....	1	15
Yang Ming Marine Transport Corp.....	275,000	407,937
YC INOX Co. Ltd.....	70,973	61,943
Yea Shin International Development Co. Ltd.....	42,881	33,841
Yem Chio Co. Ltd.....	82,065	38,791
Yeong Guan Energy Technology Group Co. Ltd.....	15,639	28,840

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
YFC-Boneagle Electric Co. Ltd.....	14,596	\$ 11,680
YFY, Inc.....	188,000	220,682
Yi Jinn Industrial Co. Ltd.....	23,000	12,736
Yieh Phui Enterprise Co. Ltd.....	174,069	82,997
YONGGU Group, Inc.....	1,000	1,219
Yonyu Plastics Co. Ltd.....	12,000	12,168
Youngtek Electronics Corp.....	21,000	45,498
Yuanta Futures Co. Ltd.....	25,944	44,616
Yuen Chang Stainless Steel Co. Ltd., Class C.....	14,000	8,054
Yuen Foong Yu Consumer Products Co. Ltd.....	29,000	35,288
Yulon Motor Co. Ltd.....	104,886	274,322
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	13,000	31,244
YungShin Global Holding Corp.....	20,000	27,823
Zeng Hsing Industrial Co. Ltd.....	7,520	25,396
Zenitron Corp.....	27,000	26,881
Zhen Ding Technology Holding Ltd.....	116,000	388,720
Zig Sheng Industrial Co. Ltd.....	68,000	21,573
* Zinwell Corp.....	56,000	37,783
Zippy Technology Corp.....	8,000	13,409
Zyxel Group Corp.....	35,930	61,980
TOTAL TAIWAN.....		<u>43,126,145</u>
THAILAND — (2.1%)		
AAPICO Hitech PCL.....	68,970	66,998
* Absolute Clean Energy PCL.....	428,400	23,405
AEON Thana Sinsap Thailand PCL.....	15,900	72,465
AJ Plast PCL.....	46,900	12,126
Allianz Ayudhya Capital PCL.....	11,100	12,566
Alucon PCL.....	2,100	11,105
Amata Corp. PCL.....	119,300	81,906
AP Thailand PCL.....	470,400	167,663
Asia Plus Group Holdings PCL.....	195,300	16,318
Asia Sermkij Leasing PCL, NVDR.....	43,200	30,921
Bangchak Corp. PCL.....	189,300	211,539
* Bangkok Airways PCL.....	71,400	32,124
Bangkok Commercial Asset Management PCL.....	285,100	91,622
Bangkok Insurance PCL.....	15,820	142,353
Bangkok Land PCL.....	2,708,100	64,085
Bangkok Life Assurance PCL, NVDR.....	79,400	56,136
Banpu PCL.....	1,205,200	343,299
* Better World Green PCL.....	535,300	10,165
Cal-Comp Electronics Thailand PCL, Class F.....	672,321	38,891
CH Karnchang PCL.....	178,300	111,995
CIMB Thai Bank PCL.....	129,100	2,753
Dhipaya Group Holdings PCL.....	85,600	108,161
Don Muang Tollway PCL.....	41,800	15,387
Eastern Polymer Group PCL, Class F.....	73,800	14,230
* Eastern Power Group PCL.....	78,800	6,860
Eastern Water Resources Development & Management PCL, Class F.....	91,200	12,416
Esso Thailand PCL.....	127,900	35,311
Frasers Property Thailand PCL.....	79,285	34,282
GFPT PCL.....	94,100	33,265
Global Green Chemicals PCL, Class F.....	42,800	14,755
Gunkul Engineering PCL.....	238,500	24,109
Hana Microelectronics PCL.....	89,300	132,403
ICC International PCL.....	9,300	12,091
Ichitan Group PCL.....	52,400	22,504
Index Livingmall PCL.....	26,600	17,796
Interlink Communication PCL.....	59,900	12,600

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
IRPC PCL.....	2,002,300	\$142,734
* Italian-Thai Development PCL.....	664,700	27,770
Jaymart Group Holdings PCL.....	46,600	23,144
JMT Network Services PCL.....	52,900	59,888
KGI Securities Thailand PCL.....	258,200	34,850
Khon Kaen Sugar Industry PCL.....	300,000	26,820
Kiatnakin Phatra Bank PCL.....	35,100	56,913
Lalin Property PCL.....	79,100	20,221
Lanna Resources PCL.....	55,400	25,896
* Loxley PCL.....	304,700	15,934
LPN Development PCL.....	199,200	24,326
Major Cineplex Group PCL.....	30,600	13,678
* Master Ad PCL.....	1,012,300	14,492
MBK PCL.....	146,510	70,197
MCS Steel PCL.....	107,500	20,414
* MDX PCL.....	108,200	10,115
Noble Development PCL.....	116,100	14,246
Northeast Rubber PCL.....	127,600	17,521
* Nusasiri PCL.....	1,194,500	17,449
Origin Property PCL, Class F.....	71,000	21,780
Polyplex Thailand PCL.....	55,700	23,758
Precious Shipping PCL.....	202,500	55,611
Prima Marine PCL.....	103,800	20,318
Property Perfect PCL.....	1,420,230	15,352
Pruksa Holding PCL.....	134,700	51,946
PTG Energy PCL.....	34,000	10,728
Quality Houses PCL.....	1,354,650	90,234
* Rabbit Holdings PCL, Class F.....	3,636,500	56,308
* Raimon Land PCL.....	907,600	13,788
Ratchthani Leasing PCL.....	503,500	47,072
Regional Container Lines PCL.....	38,500	26,995
Rojana Industrial Park PCL.....	217,500	35,902
* S Hotels & Resorts PCL.....	177,900	14,865
Saha Pathana Inter-Holding PCL.....	22,100	44,712
Saha Pathanapibul PCL.....	16,100	29,751
Saha-Union PCL.....	21,500	19,315
Sansiri PCL.....	2,570,400	150,190
SC Asset Corp. PCL.....	297,500	39,981
* Seven Utilities & Power PLC.....	400,500	4,797
Siam City Cement PCL.....	13,000	52,032
Siangas & Petrochemicals PCL.....	137,400	32,916
Singha Estate PCL.....	169,800	6,052
Sino-Thai Engineering & Construction PCL.....	207,400	66,046
* SKY ICT PCL, Class F.....	37,590	30,750
SNC Former PCL.....	24,100	7,182
Somboon Advance Technology PCL.....	53,100	29,941
SPCG PCL.....	96,900	35,953
Sri Trang Agro-Industry PCL.....	126,151	60,074
Sri Trang Gloves Thailand PCL.....	206,700	43,479
Srivichai Vejvivat PCL.....	31,800	7,339
Star Petroleum Refining PCL.....	270,900	69,251
* STP & I PCL.....	174,900	19,621
Supalai PCL.....	281,600	174,412
* Super Energy Corp. PCL.....	2,236,200	32,666
Susco PCL.....	78,400	8,291
Tata Steel Thailand PCL.....	557,900	13,691
* Thai Reinsurance PCL.....	381,800	10,150
Thai Stanley Electric PCL, NVDR.....	4,800	27,766
Thai Union Group PCL, Class F.....	413,300	164,215

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Thai Vegetable Oil PCL.....	29,900	\$ 22,057
Thaicom PCL.....	118,200	45,583
Thaifoods Group PCL, Class F.....	73,800	8,624
Thanachart Capital PCL.....	53,000	77,420
Thoresen Thai Agencies PCL.....	239,200	44,376
Tipco Asphalt PCL.....	126,700	65,888
Tisco Financial Group PCL.....	33,500	98,360
TKS Technologies PCL.....	52,250	13,433
TMT Steel PCL.....	57,900	12,264
TPI Polene PCL.....	1,283,800	54,009
TPI Polene Power PCL.....	312,601	30,321
* Unique Engineering & Construction PCL.....	199,000	16,279
Univanich Palm Oil PCL.....	72,000	19,668
WHA Corp. PCL.....	1,213,300	175,816
Workpoint Entertainment PCL.....	55,300	24,557
TOTAL THAILAND.....		<u>5,107,098</u>
TURKEY — (1.2%)		
Aksa Enerji Uretim AS.....	23,710	34,811
Alarko Holding AS.....	45,997	177,791
* Albaraka Turk Katilim Bankasi AS.....	207,057	26,209
* Anadolu Anonim Turk Sigorta Sirketi.....	38,526	32,707
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	37,053	123,836
Anadolu Hayat Emeklilik AS.....	10,998	11,421
Aygaz AS.....	14,660	64,605
Bera Holding AS.....	105,274	58,172
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	8,144	93,997
* Bursa Cimento Fabrikasi AS.....	89,116	25,410
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	16,385	6,934
Cimsa Cimento Sanayi VE Ticaret AS.....	9,985	69,880
Coca-Cola Icecek AS.....	13,326	155,772
Deva Holding AS.....	5,945	13,266
Dogan Sirketler Grubu Holding AS.....	238,931	117,888
Dogus Otomotiv Servis ve Ticaret AS.....	4,611	42,367
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	46,993	74,316
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	1,687	10,441
Esenboga Elektrik Uretim AS.....	5,702	17,896
* Global Yatirim Holding AS.....	66,232	31,768
* Gozde Girisim Sermayesi Yatirim Ortakligi AS.....	50,861	31,692
GSD Holding AS.....	257,244	49,747
#* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	18,922	34,688
* Is Finansal Kiralama AS.....	66,301	28,209
Is Yatirim Menkul Degerler AS, Class A.....	38,885	32,021
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	74,160	58,592
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	26,778	21,236
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	144,418	135,717
Kordsa Teknik Tekstil AS.....	15,454	51,781
Koza Altin Isletmeleri AS.....	26,852	27,908
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	26,709	60,389
* NET Holding AS.....	83,578	46,596
* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	191,537	84,882
* Pegasus Hava Tasimaciligi AS.....	5,287	165,282
* Peker Gayrimenkul Yatirim Ortakligi AS.....	85,830	46,002
* Petkim Petrokimya Holding AS.....	169,572	113,148
Polisan Holding AS.....	34,532	15,354
# Sekerbank Turk AS.....	259,133	29,954
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	26,314	43,183
* TAV Havalimanlari Holding AS.....	36,389	151,676
Tekfen Holding AS.....	30,662	51,015

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Turk Telekomunikasyon AS.....	44,828	\$ 35,445
* Turkiye Halk Bankasi AS.....	81,958	43,879
Turkiye Petrol Rafinerileri AS.....	3	10
* Turkiye Sinai Kalkinma Bankasi AS.....	279,313	63,100
* Turkiye Vakiflar Bankasi TAO, Class D.....	53,496	23,984
* Ulker Biskuvi Sanayi AS.....	28,413	41,219
* Vestel Elektronik Sanayi ve Ticaret AS.....	27,153	62,118
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	18,533	24,355
Ziraat Gayrimenkul Yatirim Ortakligi AS.....	90,035	16,706
* Zorlu Enerji Elektrik Uretim AS.....	371,428	59,293
TOTAL TURKEY.....		<u>2,838,668</u>
UNITED ARAB EMIRATES — (2.1%)		
Abu Dhabi Commercial Bank PJSC.....	120,058	287,050
Abu Dhabi National Hotels.....	86,288	199,320
Abu Dhabi National Insurance Co. PSC.....	28,687	45,924
Agthia Group PJSC.....	50,465	72,811
* AL Seer Marine Supplies & Equipment Co. LLC.....	7,781	16,593
Aldar Properties PJSC.....	236,757	333,187
Amanat Holdings PJSC.....	183,087	52,342
* Amlak Finance PJSC.....	113,599	28,460
* Bank of Sharjah.....	63,601	9,334
Dana Gas PJSC.....	735,609	196,109
* Deyaar Development PJSC.....	265,756	52,809
Dubai Investments PJSC.....	365,014	241,590
Dubai Islamic Bank PJSC.....	336,193	526,495
Emaar Development PJSC.....	174,367	300,962
Emaar Properties PJSC.....	1,084,040	1,994,685
* EMSTEEL Building Materials PJSC.....	174,800	75,676
* Eshraq Investments PJSC.....	292,261	46,393
* Manazel PJSC.....	286,170	43,394
* Multiply Group PJSC.....	151,742	133,428
National Bank of Ras Al-Khaimah PSC.....	106,807	174,648
Orascom Construction PLC.....	3,812	12,176
* RAK Properties PJSC.....	262,778	84,425
Ras Al Khaimah Ceramics.....	86,789	63,560
* Shuaa Capital PSC.....	275,704	30,938
* Union Properties PJSC.....	680,886	75,608
TOTAL UNITED ARAB EMIRATES.....		<u>5,097,917</u>
TOTAL COMMON STOCKS.....		<u>238,950,038</u>
PREFERRED STOCKS — (0.4%)		
BRAZIL — (0.4%)		
* Alpargatas SA.....	34,734	70,735
Banco ABC Brasil SA, 8.291%.....	24,835	98,211
Banco do Estado do Rio Grande do Sul SA Class B, 6.032%.....	45,500	140,385
Banco Pan SA, 2.703%.....	58,481	115,014
Cia de Ferro Ligas da Bahia FERBASA, 7.363%.....	9,800	105,176
Eucatex SA Industria e Comercio, 6.083%.....	6,900	18,954
Marcopolo SA, 5.813%.....	102,594	113,469
Raizen SA, 5.623%.....	20,770	18,272
Randon SA Implementos e Participacoes, 4.114%.....	40,000	105,229
Schulz SA, 4.413%.....	15,200	21,601
Taurus Armas SA, 8.725%.....	19,900	62,493
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 4.547%.....	84,003	128,436
TOTAL BRAZIL.....		<u>997,975</u>

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (0.0%)		
* Sundaram-Clayton Ltd.....	104,168	\$ 12,918
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	21,128	13,810
TOTAL PREFERRED STOCKS.....		<u>1,024,703</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 08/03/23.....	1,218	1,082
* Diagnosticos da America SA Warrants 04/30/25.....	583	378
TOTAL BRAZIL.....		<u>1,460</u>
CAYMAN ISLANDS — (0.0%)		
* Ruifeng Renew Rates Rights 08/02/23.....	210,000	1,723
TAIWAN — (0.0%)		
* PChome Online, Inc. Rights.....	3,574	574
* Shih Wei Navigation Co. Ltd. Rights.....	3,518	174
TOTAL TAIWAN.....		<u>748</u>
THAILAND — (0.0%)		
* Better World Green PCL Warrants 03/13/24.....	89,217	0
* Nusa W5 Warrants 06/13/24.....	238,900	0
TOTAL RIGHTS/WARRANTS.....		<u>3,931</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$215,097,546).....		<u>239,978,672</u>
		<u>Value</u>
SECURITIES LENDING COLLATERAL — (0.1%)		
@§ The DFA Short Term Investment Fund.....	17,738	205,177
TOTAL INVESTMENTS — (100.0%)		
(Cost \$215,302,707)^.....		<u>\$240,183,849</u>

As of July 31, 2023, Emerging Markets Targeted Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	7	09/15/23	\$1,536,428	\$1,615,075	\$78,647
Total Futures Contracts.....			<u>\$1,536,428</u>	<u>\$1,615,075</u>	<u>\$78,647</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$10,966,819	\$ 361,456	—	\$ 11,328,275
Chile.....	—	769,094	—	769,094
China.....	2,879,091	49,670,917	\$ 330,804	52,880,812

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Colombia.....	\$ 115,066	—	—	\$ 115,066
Greece.....	—	\$ 1,480,394	—	1,480,394
India.....	867,209	44,027,739	\$ 58,480	44,953,428
Indonesia.....	—	4,954,287	4,844	4,959,131
Kuwait.....	922,200	257,560	—	1,179,760
Malaysia.....	—	3,992,547	—	3,992,547
Mexico.....	6,036,115	407,626	—	6,443,741
Philippines.....	—	1,578,175	12,485	1,590,660
Poland.....	—	2,505,889	—	2,505,889
Qatar.....	—	2,189,014	—	2,189,014
Saudi Arabia.....	21,600	10,633,649	—	10,655,249
South Africa.....	202,817	7,323,545	—	7,526,362
South Korea.....	332,732	29,835,275	42,781	30,210,788
Taiwan.....	—	43,107,994	18,151	43,126,145
Thailand.....	4,979,031	128,067	—	5,107,098
Turkey.....	—	2,838,668	—	2,838,668
United Arab Emirates.....	—	5,097,917	—	5,097,917
Preferred Stocks				
Brazil.....	997,975	—	—	997,975
India.....	12,918	—	—	12,918
Philippines.....	—	13,810	—	13,810
Rights/Warrants				
Brazil.....	—	1,460	—	1,460
Cayman Islands.....	—	1,723	—	1,723
Taiwan.....	—	748	—	748
Securities Lending Collateral.....	—	205,177	—	205,177
Futures Contracts**.....	78,647	—	—	78,647
TOTAL.....	\$28,412,220	\$211,382,731	\$467,545[^]	\$240,262,496

** 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
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			FRANCE — (Continued)		
Royal Bank of Canada,			Ile-de-France Mobilites		
Floating Rate Note,			0.400%, 05/28/31..... EUR	3,100	\$ 3,073,400
SOFR + 0.340%, FRN			0.200%, 11/16/35..... EUR	4,000	2,959,415
(r) 5.616%, 10/07/24.....	1,500	\$ 1,493,845	Orange SA		
Toronto-Dominion Bank			8.125%, 01/28/33..... EUR	500	738,313
3.226%, 07/24/24..... CAD	6,500	4,824,389	SNCF Reseau		
2.875%, 04/05/27..... GBP	2,500	2,876,275	5.000%, 10/10/33..... EUR	3,000	3,713,548
4.456%, 06/08/32.....	1,800	1,694,669	5.250%, 01/31/35..... GBP	5,870	7,647,405
TOTAL CANADA.....		<u>89,229,226</u>	0.750%, 05/25/36..... EUR	1,500	1,173,402
DENMARK — (1.0%)			Societe Generale SA		
Danske Bank AS			1.375%, 01/13/28..... EUR	900	879,691
Ω 4.375%, 06/12/28.....	1,000	932,608	Ω 4.750%, 09/14/28.....	700	665,229
Denmark Government Bond			0.875%, 09/24/29..... EUR	1,500	1,343,397
Δ 0.000%, 11/15/24..... DKK	36,000	5,088,040	Ω 3.000%, 01/22/30.....	1,600	1,342,734
Kommunekredit			Societe Nationale SNCF SA		
0.010%, 05/04/34..... EUR	2,400	1,875,200	5.375%, 03/18/27..... GBP	1,600	2,040,188
TOTAL DENMARK.....		<u>7,895,848</u>	0.625%, 04/17/30..... EUR	3,000	2,759,117
FINLAND — (2.0%)			Unedic Asseo		
Kuntarahoitus Oyj			0.250%, 07/16/35..... EUR	4,800	3,703,293
1.125%, 06/19/25..... GBP	6,260	7,382,309	Vinci SA		
0.050%, 09/10/35..... EUR	2,300	1,739,109	2.750%, 09/15/34..... GBP	3,800	3,897,188
Nordea Bank Abp			TOTAL FRANCE.....		<u>72,974,003</u>
0.500%, 11/02/28..... EUR	7,500	6,905,000	GERMANY — (3.6%)		
TOTAL FINLAND.....		<u>16,026,418</u>	BMW Finance NV		
FRANCE — (9.3%)			1.500%, 02/06/29..... EUR	1,400	1,392,451
Action Logement Services			0.875%, 01/14/32..... EUR	1,000	900,832
1.375%, 04/13/32..... EUR	2,000	1,866,758	BMW U.S. Capital LLC		
0.500%, 10/30/34..... EUR	4,100	3,251,405	1.000%, 04/20/27..... EUR	900	900,065
Agence Francaise de			Deutsche Bahn Finance GMBH		
Developpement EPIC			1.875%, 02/13/26..... GBP	500	588,877
1.375%, 07/05/32..... EUR	600	561,123	1.125%, 12/18/28..... EUR	1,000	986,124
1.500%, 10/31/34..... EUR	2,800	2,546,625	0.875%, 07/11/31..... EUR	4,000	3,669,912
0.500%, 05/31/35..... EUR	4,600	3,618,948	0.350%, 09/29/31..... EUR	1,841	1,613,158
0.375%, 05/25/36..... EUR	500	369,959	0.750%, 07/16/35..... EUR	500	401,670
1.125%, 03/02/37..... EUR	2,500	2,024,483	0.625%, 04/15/36..... EUR	6,600	5,083,451
Banque Federative du			Deutsche Telekom		
Credit Mutuel SA			International Finance BV		
0.625%, 02/21/31..... EUR	600	509,959	1.375%, 12/01/29..... EUR	500	508,640
BNP Paribas SA			FMS Wertmanagement		
Ω 4.400%, 08/14/28.....	2,000	1,903,090	2.750%, 01/30/24.....	264	260,254
5.750%, 06/13/32..... GBP	2,800	3,503,781	JAB Holdings BV		
BPCE SA			2.250%, 12/19/39..... EUR	5,300	4,106,244
2.375%, 04/26/32..... EUR	7,000	6,755,251	Kreditanstalt fuer		
Caisse d'Amortissement de			Wiederaufbau		
la Dette Sociale			1.375%, 12/09/24..... GBP	4,250	5,155,616
0.375%, 05/27/24.....	7,000	6,701,870	Mercedes-Benz Group AG		
Credit Agricole SA			1.125%, 08/08/34..... EUR	500	429,692
0.375%, 04/20/28..... EUR	500	467,986	NRW Bank		
0.875%, 01/14/32..... EUR	2,200	1,891,126	0.750%, 06/30/28..... EUR	1,000	979,754
Dexia Credit Local SA			Siemens		
Δ 0.000%, 05/29/24..... EUR	1,000	1,065,319	Financieringsmaatschappij		
			NV		
			Ω 2.875%, 03/11/41.....	250	187,992

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			NETHERLANDS — (Continued)		
State of North			1.625%, 08/26/25..... GBP	1,860	\$ 2,198,622
Rhine-Westphalia			3.300%, 04/26/29..... AUD	3,000	1,866,748
Germany			Cooperatieve Rabobank UA		
0.625%, 12/16/24..... GBP	500	\$ 598,708	1.375%, 02/03/27..... EUR	600	612,955
TOTAL GERMANY.....		<u>27,763,440</u>	Heineken NV		
			1.375%, 01/29/27..... EUR	1,000	1,023,096
			ING Groep NV		
			3.950%, 03/29/27.....	1,500	1,432,025
HONG KONG — (0.6%)			1.375%, 01/11/28..... EUR	900	893,263
Prudential Funding Asia PLC			JAB Holdings BV		
3.125%, 04/14/30.....	1,993	1,765,984	3.375%, 04/17/35..... EUR	1,200	1,173,211
3.625%, 03/24/32.....	3,500	3,116,336	Koninklijke KPN NV		
TOTAL HONG KONG.....		<u>4,882,320</u>	5.750%, 09/17/29..... GBP	3,288	4,140,821
			Koninklijke Philips NV		
ITALY — (0.3%)			1.375%, 05/02/28..... EUR	800	789,281
Intesa Sanpaolo SpA			Nederlandse Waterschapsbank		
Ω 3.875%, 07/14/27.....	1,500	1,359,331	NV		
1.750%, 07/04/29..... EUR	800	765,460	1.125%, 03/15/24.....	200	194,465
TOTAL ITALY.....		<u>2,124,791</u>	2.000%, 12/16/24..... GBP	8,800	10,733,206
			4.500%, 06/18/25..... GBP	300	376,259
			TOTAL NETHERLANDS.....		<u>34,473,494</u>
JAPAN — (3.6%)			NEW ZEALAND — (0.2%)		
7-Eleven, Inc.			New Zealand Local Government		
Ω 1.800%, 02/10/31.....	6,400	5,053,780	Funding Agency Bond		
American Honda Finance			3.500%, 04/14/33..... NZD	2,500	1,335,884
Corp.					
0.300%, 07/07/28..... EUR	2,500	2,340,539	NORWAY — (0.8%)		
Japan Government Thirty			Kommunalbanken AS		
Year Bond			1.000%, 10/18/24..... CAD	3,450	2,485,314
2.200%, 03/20/41..... JPY	220,000	1,813,181	1.000%, 12/12/24..... GBP	1,750	2,107,359
Japan Government Twenty Year			0.625%, 04/20/26..... EUR	1,700	1,731,353
Bond			TOTAL NORWAY.....		<u>6,324,026</u>
1.200%, 09/20/35..... JPY	600,000	4,416,125			
0.400%, 03/20/36..... JPY	215,000	1,435,444	SINGAPORE — (0.2%)		
Mitsubishi UFJ Financial Group,			Optus Finance Pty. Ltd.		
Inc.			1.000%, 06/20/29..... EUR	1,429	1,298,727
3.741%, 03/07/29.....	1,000	928,632			
2.048%, 07/17/30.....	1,500	1,214,275	SPAIN — (0.6%)		
4.153%, 03/07/39.....	2,000	1,777,234	Banco Santander SA		
3.751%, 07/18/39.....	2,300	1,939,261	1.375%, 01/05/26..... EUR	900	928,107
Mizuho Financial Group,			3.490%, 05/28/30.....	400	351,721
Inc.			Santander UK Group		
2.839%, 09/13/26.....	600	551,127	Holdings PLC		
Nomura Holdings, Inc.			3.625%, 01/14/26..... GBP	400	477,528
3.103%, 01/16/30.....	1,629	1,387,103	Telefonica Emisiones SA		
2.679%, 07/16/30.....	1,000	814,158	5.375%, 02/02/26..... GBP	600	757,634
Sumitomo Mitsui Financial Group,			7.045%, 06/20/36.....	2,300	2,512,529
Inc.			TOTAL SPAIN.....		<u>5,027,519</u>
2.750%, 01/15/30.....	2,000	1,720,011			
2.222%, 09/17/31.....	1,000	794,422	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (4.1%)		
2.296%, 01/12/41.....	2,507	1,686,650	African Development Bank		
TOTAL JAPAN.....		<u>27,871,942</u>	1.125%, 06/18/25..... GBP	2,382	2,815,116
			3.350%, 08/08/28..... AUD	2,200	1,387,664
NETHERLANDS — (4.4%)					
BNG Bank NV					
2.625%, 02/27/24.....	5,000	4,912,661			
2.000%, 04/12/24..... GBP	3,300	4,126,881			

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED KINGDOM — (2.7%)		
Asian Development Bank			Barclays PLC		
1.625%, 03/15/24.....	278	\$ 271,388	4.375%, 01/12/26.....	1,000	\$ 966,596
2.350%, 06/21/27..... JPY	800,000	6,113,535	3.250%, 01/17/33..... GBP	1,800	1,788,517
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial			British Telecommunications PLC		
0.150%, 10/10/34..... EUR	1,020	798,871	3.125%, 11/21/31..... GBP	1,200	1,270,901
European Financial Stability Facility			CNH Industrial Finance Europe SA		
0.875%, 04/10/35..... EUR	1,100	934,593	1.625%, 07/03/29..... EUR	1,700	1,643,065
European Investment Bank			Diageo Finance PLC		
2.150%, 01/18/27..... JPY	590,000	4,434,430	1.500%, 10/22/27..... EUR	500	507,615
0.050%, 10/13/34..... EUR	500	390,226	HSBC Holdings PLC		
0.010%, 11/15/35..... EUR	5,000	3,730,396	4.950%, 03/31/30.....	1,500	1,468,556
European Union			Lloyds Banking Group PLC		
0.200%, 06/04/36..... EUR	4,100	3,080,283	1.500%, 09/12/27..... EUR	900	898,363
Inter-American Development Bank			LSEGA Financing PLC		
1.375%, 12/15/24..... GBP	1,500	1,817,716	Ω 2.500%, 04/06/31.....	3,700	3,067,551
International Bank for Reconstruction & Development			Ω 3.200%, 04/06/41.....	750	559,573
1.200%, 08/08/34..... EUR	1,300	1,168,686	Motability Operations Group PLC		
International Development Association			3.625%, 03/10/36..... GBP	2,000	2,173,758
0.350%, 04/22/36..... EUR	2,280	1,765,582	Nationwide Building Society		
International Finance Corp.			3.250%, 01/20/28..... GBP	700	815,489
1.250%, 02/06/31..... AUD	1,053	547,851	NatWest Group PLC		
1.500%, 04/15/35..... AUD	5,300	2,428,970	4.800%, 04/05/26.....	200	194,721
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>31,685,307</u>	Network Rail Infrastructure Finance PLC		
SWEDEN — (0.9%)			4.750%, 01/22/24..... GBP	2,800	3,576,288
Kommuninvest I Sverige AB			Unilever Finance Netherlands BV		
1.375%, 05/08/24.....	200	193,628	1.375%, 07/31/29..... EUR	700	685,306
Svenska Handelsbanken AB			Vodafone Group PLC		
0.500%, 02/18/30..... EUR	5,500	4,821,087	1.875%, 11/20/29..... EUR	600	590,966
Svenska Handelsbanken AB, Floating Rate Note, SOFR + 1.250%, FRN			1.625%, 11/24/30..... EUR	750	711,653
(r)Ω 6.328%, 06/15/26.....	1,000	1,006,600	TOTAL UNITED KINGDOM..		<u>20,918,918</u>
Swedbank AB			UNITED STATES — (36.5%)		
0.200%, 01/12/28..... EUR	800	739,981	Abbott Ireland Financing DAC		
TOTAL SWEDEN.....		<u>6,761,296</u>	1.500%, 09/27/26..... EUR	800	826,933
SWITZERLAND — (0.3%)			0.375%, 11/19/27..... EUR	2,000	1,935,560
UBS Group AG			AbbVie, Inc.		
1.250%, 09/01/26..... EUR	800	800,297	2.125%, 06/01/29..... EUR	800	806,633
0.875%, 11/03/31..... EUR	2,000	1,647,624	Advance Auto Parts, Inc.		
TOTAL SWITZERLAND.....		<u>2,447,921</u>	3.900%, 04/15/30.....	750	654,444
			American Express Co.		
			3.000%, 10/30/24.....	1,000	969,655
			American International Group, Inc.		
			1.875%, 06/21/27..... EUR	800	812,311
			American Tower Corp.		
			3.950%, 03/15/29.....	1,000	926,012
			0.950%, 10/05/30..... EUR	700	608,772
			1.000%, 01/15/32..... EUR	1,400	1,163,080
			4.050%, 03/15/32.....	1,875	1,694,194
			AmerisourceBergen Corp.		
			2.800%, 05/15/30.....	3,300	2,864,905

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)		
Amgen, Inc.			Chubb INA Holdings, Inc.		
# 2.300%, 02/25/31.....	2,100	\$1,742,052	1.550%, 03/15/28..... EUR	800	\$ 795,266
3.150%, 02/21/40.....	3,375	2,560,828	0.875%, 12/15/29..... EUR	1,833	1,674,240
2.800%, 08/15/41.....	3,500	2,475,537	Cigna Group		
Amphenol Technologies Holding GmbH			4.800%, 08/15/38.....	1,436	1,345,907
2.000%, 10/08/28..... EUR	600	607,960	Cisco Systems, Inc.		
Aon Global Ltd.			5.500%, 01/15/40.....	434	459,466
2.875%, 05/14/26..... EUR	500	531,444	Citigroup, Inc.		
Apple, Inc.			5.875%, 01/30/42.....	750	784,670
2.513%, 08/19/24..... CAD	10,000	7,365,639	CNO Financial Group, Inc.		
Arrow Electronics, Inc.			5.250%, 05/30/29.....	3,000	2,880,909
3.875%, 01/12/28.....	1,000	930,240	Coca-Cola Co.		
Assurant, Inc.			0.950%, 05/06/36..... EUR	1,500	1,207,548
2.650%, 01/15/32.....	4,000	3,000,187	Comcast Corp.		
AT&T, Inc.			3.250%, 11/01/39.....	5,000	3,945,384
2.750%, 06/01/31.....	2,000	1,660,519	Constellation Brands, Inc.		
5.200%, 11/18/33..... GBP	500	603,675	3.150%, 08/01/29.....	1,000	901,795
3.500%, 06/01/41.....	2,500	1,861,432	Cox Communications, Inc.		
Avnet, Inc.			Ω 4.800%, 02/01/35.....	460	411,817
4.625%, 04/15/26.....	500	483,545	DH Europe Finance Sarl		
3.000%, 05/15/31.....	4,350	3,486,008	1.200%, 06/30/27..... EUR	800	805,167
AXIS Specialty Finance PLC			Discover Financial Services		
4.000%, 12/06/27.....	800	753,075	4.500%, 01/30/26.....	800	770,656
Bank of America Corp.			Eaton Vance Corp.		
5.875%, 02/07/42.....	2,000	2,131,448	3.500%, 04/06/27.....	477	446,043
Baxter International, Inc.			Elevance Health, Inc.		
1.300%, 05/15/29..... EUR	500	474,386	4.625%, 05/15/42.....	4,000	3,618,763
Biogen, Inc.			4.650%, 01/15/43.....	2,000	1,825,450
2.250%, 05/01/30.....	2,400	1,982,817	Emerson Electric Co.		
Block Financial LLC			1.250%, 10/15/25..... EUR	500	519,579
2.500%, 07/15/28.....	5,000	4,251,199	2.000%, 10/15/29..... EUR	300	300,747
Booking Holdings, Inc.			Equinix, Inc.		
1.800%, 03/03/27..... EUR	500	514,490	3.200%, 11/18/29.....	2,700	2,379,441
BorgWarner, Inc.			2.150%, 07/15/30.....	1,500	1,215,117
1.000%, 05/19/31..... EUR	2,900	2,491,253	Expedia Group, Inc.		
Bristol-Myers Squibb Co.			3.800%, 02/15/28.....	1,000	940,007
4.125%, 06/15/39.....	3,000	2,694,659	Experian Finance PLC		
Broadcom, Inc.			Ω 2.750%, 03/08/30.....	3,500	2,982,187
4.300%, 11/15/32.....	1,000	912,252	FedEx Corp.		
Ω 3.469%, 04/15/34.....	4,000	3,280,837	1.625%, 01/11/27..... EUR	700	717,049
Ω 3.137%, 11/15/35.....	1,000	767,176	1.300%, 08/05/31..... EUR	1,000	899,627
Brown & Brown, Inc.			4.900%, 01/15/34.....	594	582,322
4.500%, 03/15/29.....	1,000	945,199	Fidelity National Financial, Inc.		
2.375%, 03/15/31.....	3,100	2,507,952	3.400%, 06/15/30.....	1,300	1,141,319
Brown-Forman Corp.			Fiserv, Inc.		
2.600%, 07/07/28..... GBP	700	795,944	1.625%, 07/01/30..... EUR	2,200	2,087,337
Capital One Financial Corp.			Five Corners Funding Trust II		
3.800%, 01/31/28.....	700	648,659	Ω 2.850%, 05/15/30.....	2,500	2,139,142
1.650%, 06/12/29..... EUR	2,800	2,529,847	Flex Ltd.		
Carrier Global Corp.			4.875%, 06/15/29.....	1,000	958,029
3.377%, 04/05/40.....	4,500	3,465,167	4.875%, 05/12/30.....	1,500	1,447,690
Choice Hotels International, Inc.			FMR LLC		
3.700%, 12/01/29.....	500	443,717	Ω 4.950%, 02/01/33.....	1,250	1,174,942

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)		
Fortune Brands Innovations, Inc.			Jabil, Inc.		
3.250%, 09/15/29.....	1,000	\$ 884,687	3.000%, 01/15/31.....	2,800	\$2,377,922
Fox Corp.			Johnson & Johnson		
4.709%, 01/25/29.....	700	679,120	2.100%, 09/01/40.....	5,000	3,502,772
GATX Corp.			JPMorgan Chase & Co.		
3.500%, 03/15/28.....	600	546,802	3.875%, 02/01/24.....	440	436,187
General Dynamics Corp.			3.500%, 12/18/26.....	400	480,118
4.250%, 04/01/40.....	1,000	909,813	# 5.500%, 10/15/40.....	3,300	3,421,754
General Motors Financial Co., Inc.			Juniper Networks, Inc.		
0.600%, 05/20/27.....	500	481,276	3.750%, 08/15/29.....	2,000	1,830,018
0.650%, 09/07/28.....	2,000	1,826,226	Kemper Corp.		
3.100%, 01/12/32.....	2,000	1,634,548	2.400%, 09/30/30.....	1,200	930,841
Gilead Sciences, Inc.			3.800%, 02/23/32.....	1,000	821,623
4.000%, 09/01/36.....	1,750	1,568,476	Kroger Co.		
2.600%, 10/01/40.....	600	430,834	7.500%, 04/01/31.....	600	680,294
5.650%, 12/01/41.....	3,250	3,391,989	Lazard Group LLC		
GlaxoSmithKline Capital PLC			4.375%, 03/11/29.....	2,600	2,448,297
1.000%, 09/12/26.....	800	814,075	Lear Corp.		
Global Payments, Inc.			3.800%, 09/15/27.....	130	122,125
4.450%, 06/01/28.....	1,000	947,332	4.250%, 05/15/29.....	500	472,034
Goldman Sachs Group, Inc.			Legg Mason, Inc.		
3.125%, 07/25/29.....	500	551,664	4.750%, 03/15/26.....	900	888,621
3.000%, 02/12/31.....	1,000	1,037,003	Leggett & Platt, Inc.		
0.750%, 03/23/32.....	2,271	1,893,299	4.400%, 03/15/29.....	500	477,450
6.125%, 02/15/33.....	1,000	1,076,124	Liberty Mutual Group, Inc.		
6.250%, 02/01/41.....	1,000	1,072,972	2.750%, 05/04/26.....	1,100	1,166,829
Harley-Davidson, Inc.			Ω 6.500%, 03/15/35.....	900	905,949
3.500%, 07/28/25.....	1,000	965,407	Lincoln National Corp.		
Health Care Service Corp. A Mutual Legal Reserve Co.			3.050%, 01/15/30.....	749	625,651
Ω 2.200%, 06/01/30.....	1,400	1,153,135	# 3.400%, 01/15/31.....	1,589	1,331,133
Healthcare Realty Holdings LP			7.000%, 06/15/40.....	1,373	1,426,593
2.000%, 03/15/31.....	1,000	766,718	Loews Corp.		
Home Depot, Inc.			4.125%, 05/15/43.....	5,500	4,585,490
3.300%, 04/15/40.....	217	175,644	Mars, Inc.		
5.400%, 09/15/40.....	1,000	1,025,006	Ω 3.600%, 04/01/34.....	1,200	1,069,508
5.950%, 04/01/41.....	1,000	1,090,572	McDonald's Corp.		
Honeywell International, Inc.			1.750%, 05/03/28.....	800	813,514
2.250%, 02/22/28.....	800	827,120	McKesson Corp.		
HP, Inc.			3.125%, 02/17/29.....	1,200	1,340,125
6.000%, 09/15/41.....	2,500	2,539,973	Merck & Co., Inc.		
Illinois Tool Works, Inc.			1.875%, 10/15/26.....	600	626,591
2.125%, 05/22/30.....	1,600	1,595,616	MetLife, Inc.		
Intel Corp.			6.500%, 12/15/32.....	500	549,245
5.625%, 02/10/43.....	3,000	3,037,735	5.700%, 06/15/35.....	2,550	2,646,063
International Business Machines Corp.			5.875%, 02/06/41.....	2,000	2,068,977
0.300%, 02/11/28.....	1,000	948,961	Micron Technology, Inc.		
1.750%, 03/07/28.....	800	808,404	5.327%, 02/06/29.....	950	939,186
2.850%, 05/15/40.....	2,900	2,102,499	4.663%, 02/15/30.....	800	757,961
J M Smucker Co.			Mohawk Industries, Inc.		
4.250%, 03/15/35.....	1,400	1,264,266	# 3.625%, 05/15/30.....	3,000	2,710,075
			Morgan Stanley		
			1.375%, 10/27/26.....	800	810,856
			6.375%, 07/24/42.....	2,600	2,914,818
			Motorola Solutions, Inc.		
			4.600%, 05/23/29.....	1,000	971,885
			2.300%, 11/15/30.....	1,000	804,350

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)		
NIKE, Inc.			Ventas Realty LP		
3.250%, 03/27/40.....	9,650	\$7,913,409	4.125%, 01/15/26.....	2,000	\$ 1,922,482
Oracle Corp.			Verizon Communications, Inc.		
3.400%, 07/08/24.....	2,000	1,957,978	4.500%, 08/17/27..... AUD	2,000	1,303,600
2.950%, 04/01/30.....	3,500	3,054,113	2.625%, 12/01/31..... EUR	800	795,653
3.600%, 04/01/40.....	750	577,645	3.375%, 10/27/36..... GBP	1,300	1,286,842
PPG Industries, Inc.			VF Corp.		
1.400%, 03/13/27..... EUR	800	800,978	# 2.800%, 04/23/27.....	2,900	2,641,006
Principal Financial Group, Inc.			# 2.950%, 04/23/30.....	3,500	2,899,766
3.100%, 11/15/26.....	254	235,640	Visa, Inc.		
Progressive Corp.			2.375%, 06/15/34..... EUR	1,500	1,503,543
6.250%, 12/01/32.....	500	540,568	VMware, Inc.		
Prologis Euro Finance LLC			3.900%, 08/21/27.....	1,400	1,327,998
1.000%, 02/08/29..... EUR	3,000	2,766,743	Walgreens Boots Alliance, Inc.		
0.500%, 02/16/32..... EUR	3,200	2,582,514	3.600%, 11/20/25..... GBP	700	843,213
PulteGroup, Inc.			# 3.200%, 04/15/30.....	2,270	1,932,510
6.375%, 05/15/33.....	850	895,885	Walmart, Inc.		
6.000%, 02/15/35.....	1,000	1,021,061	5.750%, 12/19/30..... GBP	1,490	2,002,542
Reinsurance Group of America, Inc.			5.625%, 03/27/34..... GBP	3,100	4,165,829
3.150%, 06/15/30.....	1,400	1,201,577	5.250%, 09/28/35..... GBP	684	891,250
Roche Holdings, Inc., SOFR + 0.240%, FRN			Walt Disney Co.		
(r)Ω 5.424%, 03/05/24.....	500	499,869	6.200%, 12/15/34.....	400	437,214
Royalty Pharma PLC			3.500%, 05/13/40.....	2,000	1,632,157
3.300%, 09/02/40.....	5,500	3,888,219	Wells Fargo & Co.		
RTX Corp.			4.150%, 01/24/29.....	2,500	2,371,504
4.500%, 06/01/42.....	2,000	1,808,653	Welltower OP LLC		
Ryder System, Inc.			3.100%, 01/15/30.....	1,600	1,395,601
3.350%, 09/01/25.....	2,000	1,910,159	2.750%, 01/15/31.....	900	748,604
Simon Property Group LP			Whirlpool Corp.		
2.650%, 07/15/30.....	2,865	2,428,611	4.750%, 02/26/29.....	500	487,241
Sky Ltd.			Whirlpool Finance Luxembourg Sarl		
4.000%, 11/26/29..... GBP	600	713,457	1.100%, 11/09/27..... EUR	650	636,844
Teledyne FLIR LLC			WPC Eurobond BV		
2.500%, 08/01/30.....	2,000	1,657,083	1.350%, 04/15/28..... EUR	50	<u>47,672</u>
Thermo Fisher Scientific, Inc.			TOTAL UNITED STATES....		<u>284,392,751</u>
1.375%, 09/12/28..... EUR	900	889,895	TOTAL BONDS.....		<u>701,268,062</u>
Travelers Cos., Inc.			U.S. TREASURY OBLIGATIONS — (7.6%)		
6.250%, 06/15/37.....	1,000	1,106,565	U.S. Treasury Notes		
5.350%, 11/01/40.....	4,500	4,552,341	0.250%, 09/30/23.....	10,000	9,914,844
TWDC Enterprises 18 Corp.			0.875%, 01/31/24.....	2,500	2,444,922
2.758%, 10/07/24..... CAD	1,000	733,720	2.500%, 01/31/24.....	7,600	7,491,641
United Parcel Service, Inc.			0.250%, 03/15/24.....	8,000	7,750,937
1.000%, 11/15/28..... EUR	800	770,298	2.500%, 05/15/24.....	5,000	4,887,891
UnitedHealth Group, Inc.			0.250%, 06/15/24.....	3,500	3,348,652
4.625%, 07/15/35.....	600	587,624	U.S. Treasury Notes, Floating Rate Note,		
6.875%, 02/15/38.....	954	1,124,176	(r) 3M USTMMR +		
5.950%, 02/15/41.....	2,500	2,664,820	0.169%, FRN,		
3.050%, 05/15/41.....	1,800	1,370,888	5.510%, 04/30/25 ...	23,000	<u>23,024,571</u>
Upjohn Finance BV			TOTAL U.S. TREASURY OBLIGATIONS.....		<u>58,863,458</u>
1.908%, 06/23/32..... EUR	500	427,669			
Utah Acquisition Sub, Inc.					
2.250%, 11/22/24..... EUR	800	856,933			
3.125%, 11/22/28..... EUR	2,000	2,059,180			

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of July 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 7,894,330	—	\$ 7,894,330
Bonds				
Australia.....	—	39,720,057	—	39,720,057
Belgium.....	—	18,114,174	—	18,114,174
Canada.....	—	89,229,226	—	89,229,226
Denmark.....	—	7,895,848	—	7,895,848
Finland.....	—	16,026,418	—	16,026,418
France.....	—	72,974,003	—	72,974,003
Germany.....	—	27,763,440	—	27,763,440
Hong Kong.....	—	4,882,320	—	4,882,320
Italy.....	—	2,124,791	—	2,124,791
Japan.....	—	27,871,942	—	27,871,942
Netherlands.....	—	34,473,494	—	34,473,494
New Zealand.....	—	1,335,884	—	1,335,884
Norway.....	—	6,324,026	—	6,324,026
Singapore.....	—	1,298,727	—	1,298,727
Spain.....	—	5,027,519	—	5,027,519
Supranational Organization Obligations.....	—	31,685,307	—	31,685,307
Sweden.....	—	6,761,296	—	6,761,296
Switzerland.....	—	2,447,921	—	2,447,921
United Kingdom.....	—	20,918,918	—	20,918,918
United States.....	—	284,392,751	—	284,392,751
U.S. Treasury Obligations.....	—	58,863,458	—	58,863,458
Commercial Paper.....	—	968,779	—	968,779
Securities Lending Collateral.....	—	11,026,391	—	11,026,391
Forward Currency Contracts**.....	—	991,994	—	991,994
TOTAL.....	—	\$781,013,014	—	\$781,013,014

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

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 & Washington Counties School District No. 3 (GO) (SCH BD GTY) Series B			Deschutes County Hospital Facilities Authority (RB) Series A		
5.000%, 06/15/26	250	\$ 263,793	5.000%, 01/01/28	250	\$ 263,304
Clackamas Community College District (GO) Series B			5.000%, 01/01/32	255	277,401
4.000%, 06/15/25	110	111,705	Hillsboro School District No. 1J (GO) (SCH BD GTY) Series A		
Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY)			5.000%, 06/15/28	1,290	1,388,197
5.000%, 06/15/32	310	341,356	Jefferson County School District No. 509J (GO) (SCH BD GTY) Series F		
Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY) Series B			4.000%, 06/15/27	60	62,409
5.000%, 06/15/25	530	548,053	Lane & Douglas Counties School District No. 28J Fern Ridge (GO) (SCH BD GTY) Series A		
Clackamas County School District No. 7J Lake Oswego (GO) (AGM)			□ 5.000%, 06/15/33 (Pre-refunded @ \$100, 6/15/26).....	1,000	1,056,957
5.250%, 06/01/25	295	306,223	Lane Community College (GO) (SCH BD GTY)		
Clackamas County Service District No. 1 (RB)			4.000%, 06/15/24	340	342,104
5.000%, 12/01/23	135	135,760	Linn & Benton Counties School District No. 8J Greater Albany (GO) (SCH BD GTY)		
5.000%, 12/01/26	230	245,485	5.000%, 06/15/26	595	627,827
Clatsop County School District No. 30 Warrenton-Hammond (GO) (SCH BD GTY) Series B			Marion County School District No. 103 Woodburn (GO) (SCH BD GTY)		
5.000%, 06/15/27	285	307,345	□ 5.000%, 06/15/34 (Pre-refunded @ \$100, 6/15/25).....	630	651,862
5.000%, 06/15/29	500	560,915	Medford Hospital Facilities Authority (RB) Series A		
Columbia Gorge Community College District (GO)			5.000%, 08/15/33	185	203,666
4.000%, 04/01/26	75	76,398	Metro (GO)		
County of Clackamas (GO)			5.000%, 06/01/26	1,140	1,203,761
5.000%, 06/01/24	100	101,464	5.000%, 06/01/28	200	220,647
County of Multnomah (GO)			Metro (GO) Series A		
5.000%, 06/01/29	290	312,460	4.000%, 06/01/33	1,100	1,172,804
County of Multnomah (GO) Series A			Metropolitan Wastewater Management Commission (RB)		
5.000%, 06/15/28	515	568,662	5.000%, 11/01/23	785	788,247
5.000%, 06/15/29	830	934,475	Multnomah & Clackamas Counties School District No. 10JT Gresham-Barlow (GO) (SCH BD GTY) Series B		
County of Washington (GO)			5.000%, 06/15/27	695	749,490
5.000%, 03/01/25	820	843,753			
4.000%, 03/01/30	1,020	1,047,259			
Deschutes County Administrative School District No. 1 Bend-La Pine (GO) (SCH BD GTY) Series C					
5.000%, 06/15/26	1,090	1,151,677			

DFA OREGON MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
OREGON — (Continued)			OREGON — (Continued)		
Multnomah County School			5.000%, 08/01/33	950	\$ 984,284
District No. 1 Portland			5.000%, 06/01/35	1,315	1,403,048
(GO) (SCH BD GTY)			□ 5.000%, 08/01/43		
5.000%, 06/15/25	1,050	\$1,086,153	(Pre-refunded @		
5.000%, 06/15/26	315	332,824	\$100, 8/1/24).....	255	259,567
5.000%, 06/15/27	250	269,791	State of Oregon (GO)		
5.000%, 06/15/29	795	894,149	Series D		
Multnomah County School			5.000%, 05/01/24	220	222,800
District No. 7 Reynolds			5.000%, 05/01/25	310	320,171
(GO) (SCH BD GTY)			5.000%, 06/01/26	510	539,094
4.000%, 06/01/24	185	186,160	State of Oregon (GO)		
Multnomah County School			Series F		
District No. 7 Reynolds			5.000%, 05/01/31	520	547,925
(GO) (SCH BD GTY)			5.000%, 05/01/32	1,065	1,121,616
Series A			State of Oregon (GO)		
5.000%, 06/15/25	630	651,227	Series G		
5.000%, 06/15/27	1,000	1,033,510	5.000%, 12/01/33	1,000	1,063,396
Oregon Health & Science			5.000%, 08/01/41	350	398,016
University (RB) Series A			State of Oregon (GO)		
5.000%, 07/01/37	140	156,370	Series H		
Oregon State Facilities			5.000%, 08/01/23	130	130,000
Authority (RB) Series A			5.000%, 06/01/25	215	222,231
5.000%, 06/01/24	345	348,465	5.000%, 06/01/27	380	400,195
Port of Portland Airport			5.000%, 06/01/29	365	385,924
Revenue (RB) Series 23			State of Oregon (GO)		
5.000%, 07/01/35	435	447,303	Series N		
Port of Portland Airport			5.000%, 05/01/27	380	409,372
Revenue (RB) Series A			State of Oregon (GO)		
5.000%, 07/01/28	150	164,200	Series P		
Portland Community			5.000%, 08/01/23	100	100,000
College District (GO)			State of Oregon (GO)		
5.000%, 06/15/26.....	895	944,885	Series A		
5.000%, 06/15/31	350	368,521	5.000%, 05/01/29	165	185,391
5.000%, 06/15/33	970	1,020,511	State of Oregon (GO)		
Salem Hospital Facility			Series D		
Authority (RB) Series A			5.000%, 06/01/28	175	192,900
5.000%, 05/15/31	350	365,971	State of Oregon (GO)		
Salem-Keizer School			Series K		
District No. 24J (GO)			5.000%, 11/01/26	380	405,448
(SCH BD GTY) Series B			State of Oregon		
5.000%, 06/15/27	1,320	1,424,497	Department of		
State of Oregon (GO)			Transportation (RB)		
Series			Series A		
5.000%, 06/01/26	340	359,396	5.000%, 11/15/23	125	125,609
State of Oregon (GO)			5.000%, 11/15/26	335	357,533
Series A			□ 5.000%, 11/15/27		
5.000%, 05/01/24	175	177,227	(Pre-refunded @		
5.000%, 05/01/25	475	490,585	\$100, 11/15/24).....	230	235,372
5.000%, 05/01/27.....	570	614,058	5.000%, 11/15/27	590	636,388
State of Oregon (GO)			State of Oregon		
Series B			Department of		
5.000%, 08/01/25	240	249,134	Transportation (RB)		
5.000%, 08/01/27	1,495	1,619,804	Series A		
State of Oregon (GO)			5.000%, 11/15/25	920	960,858
Series C					
5.000%, 06/01/31	715	769,568			

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)		
Tri-County Metropolitan			5.000%, 06/15/30	350	\$ 399,932
Transportation District of			Washington & Multnomah		
Oregon (RB) Series A			Counties School District		
5.000%, 09/01/25	150	\$155,886	No. 48J Beaverton (GO)		
5.000%, 09/01/26	780	828,462	(SCH BD GTY) Series C		
5.000%, 09/01/34	155	174,143	5.000%, 06/15/27	425	458,321
3.250%, 10/01/34	420	403,085	Washington & Multnomah		
5.000%, 09/01/38	525	573,636	Counties School District		
Tri-County Metropolitan			No. 48J Beaverton (GO)		
Transportation District of			(SCH BD GTY) Series D		
Oregon (RB) Series B			5.000%, 06/15/24	200	202,799
□ 5.000%, 09/01/26			Washington Clackamas &		
(Pre-refunded @			Yamhill Counties School		
\$100, 9/1/25).....	385	399,711	District No. 88J (GO)		
Tri-County Metropolitan			(SCH BD GTY)		
Transportation District of			5.000%, 06/15/25	435	449,577
Oregon (RB) Series A			Washington County Clean		
□ 5.000%, 09/01/29			Water Services (RB)		
(Pre-refunded @			5.000%, 10/01/24	235	239,948
\$100, 9/1/26).....	415	441,794	5.000%, 10/01/25	480	500,004
Tualatin Hills Park &			5.000%, 10/01/27	450	489,486
Recreation District (GO)			5.000%, 10/01/28	300	333,340
4.000%, 06/01/26	110	112,254	Water Environment		
Washington & Clackamas			Services Sewer Revenue		
Counties School District			(RB)		
No. 23J Tigard-Tualatin			5.000%, 06/01/24	95	96,367
(GO) (SCH BD GTY)			5.000%, 06/01/29	400	449,982
Series J			TOTAL MUNICIPAL BONDS		
5.000%, 06/15/28	180	194,044	(Cost \$70,292,362).....		<u>68,062,983</u>
Washington & Multnomah			TOTAL INVESTMENTS — (100.0%)		
Counties School District			(Cost \$70,292,362)^.....		<u>\$68,062,983</u>
No. 48J Beaverton (GO)					
(SCH BD GTY)					
□ 5.000%, 06/15/31					
(Pre-refunded @					
\$100, 6/15/24).....	750	761,236			
Washington & Multnomah					
Counties School District					
No. 48J Beaverton (GO)					
(SCH BD GTY) Series B					
5.000%, 06/15/26	265	279,621			

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$68,062,983	—	\$68,062,983
TOTAL.....	—	\$68,062,983	—	\$68,062,983

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2023
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (9.0%)			AUSTRALIA — (Continued)		
Federal National Mortgage Association			Westpac Securities NZ Ltd.		
2.000%, 08/01/38 TBA..	5,986	\$ 5,289,426	0.100%, 07/13/27..... EUR	1,880	\$ 1,762,528
2.500%, 08/01/38 TBA..	4,418	4,008,299	TOTAL AUSTRALIA.....		<u>17,447,631</u>
2.000%, 08/01/53 TBA..	690	558,603	BELGIUM — (0.1%)		
2.500%, 08/01/53 TBA..	6,130	5,164,884	Anheuser-Busch InBev SA		
3.000%, 08/01/53 TBA..	5,037	4,406,785	4.000%, 09/24/25..... GBP	200	<u>248,354</u>
Government National Mortgage Association			CANADA — (5.7%)		
3.000%, 08/21/53 TBA..	2,086	1,855,644	Bank of Montreal		
3.500%, 08/21/53	1,989	<u>1,827,394</u>	2.500%, 06/28/24.....	69	67,063
TOTAL AGENCY OBLIGATIONS.....		<u>23,111,035</u>	Bank of Nova Scotia		
BONDS — (86.2%)			3.400%, 02/11/24.....	310	305,969
AUSTRALIA — (6.8%)			1.250%, 12/17/25..... GBP	180	206,833
ANZ New Zealand International Ltd.			2.450%, 02/02/32.....	195	159,390
0.375%, 09/17/29..... EUR	255	228,860	Brookfield Finance, Inc.		
APA Infrastructure Ltd.			4.850%, 03/29/29.....	600	578,001
0.750%, 03/15/29..... EUR	1,500	1,351,313	Canada Housing Trust No. 1		
BNZ International Funding Ltd.			Ω 2.900%, 06/15/24..... CAD	2,000	1,487,142
0.375%, 09/14/24..... EUR	200	211,130	Canadian Government Bond		
FMG Resources August 2006 Pty Ltd.			2.500%, 08/01/24..... CAD	2,100	1,556,021
Ω 4.500%, 09/15/27.....	1,150	1,075,020	Canadian Imperial Bank of Commerce		
Ω 4.375%, 04/01/31.....	200	171,983	1.625%, 09/25/25..... GBP	300	351,799
Glencore Funding LLC			1.875%, 01/27/26..... GBP	1,000	1,162,107
Ω 2.850%, 04/27/31.....	500	411,442	Canadian Natural Resources Ltd.		
Macquarie Group Ltd.			2.950%, 07/15/30.....	500	429,935
0.350%, 03/03/28..... EUR	500	462,227	CI Financial Corp.		
New South Wales Treasury Corp.			3.200%, 12/17/30.....	1,500	1,153,133
2.000%, 03/20/31..... AUD	900	506,729	Fairfax Financial Holdings Ltd.		
1.500%, 02/20/32..... AUD	5,860	3,067,566	4.625%, 04/29/30.....	500	464,595
3.500%, 11/20/37..... AUD	2,000	1,123,529	Ontario Teachers' Finance Trust		
Queensland Treasury Corp.			3.300%, 10/05/29..... EUR	900	972,837
1.500%, 08/20/32..... AUD	1,700	881,653	1.850%, 05/03/32..... EUR	1,800	1,720,424
South Australian Government Financing Authority			Province of Alberta Canada		
1.750%, 05/24/32..... AUD	1,200	637,331	3.600%, 04/11/28..... AUD	500	316,419
Telstra Corp. Ltd.			Royal Bank of Canada		
1.375%, 03/26/29..... EUR	2,000	1,952,840	1.375%, 12/09/24..... GBP	400	482,467
Treasury Corp. of Victoria			2.125%, 04/26/29..... EUR	500	499,988
4.250%, 12/20/32..... AUD	900	581,629	Toronto-Dominion Bank		
2.250%, 09/15/33..... AUD	2,100	1,120,028	3.250%, 03/11/24.....	350	344,537
2.250%, 11/20/34..... AUD	3,690	1,901,823	3.129%, 08/03/32..... EUR	500	514,324
			Toronto-Dominion Bank		
			1.952%, 04/08/30..... EUR	880	848,705

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			FRANCE — (Continued)		
TransCanada PipeLines Ltd.			WEA Finance LLC		
4.625%, 03/01/34.....	1,200	\$ 1,097,309	Ω 3.500%, 06/15/29.....	1,800	\$ 1,478,294
TOTAL CANADA.....		<u>14,718,998</u>	TOTAL FRANCE.....		<u>17,595,616</u>
DENMARK — (1.0%)			GERMANY — (3.1%)		
Denmark Government Bond			BASF SE		
Δ 0.000%, 11/15/24..... DKK	13,000	1,837,348	3.750%, 06/29/32..... EUR	500	544,204
DSV Finance BV			Deutsche Bank AG		
1.375%, 03/16/30..... EUR	700	<u>668,240</u>	1.750%, 01/17/28..... EUR	400	388,678
TOTAL DENMARK.....		<u>2,505,588</u>	Deutsche Telekom AG		
FINLAND — (1.6%)			3.125%, 02/06/34..... GBP	320	338,024
Nokia Oyj			E.ON International Finance BV		
4.375%, 06/12/27.....	900	849,621	6.375%, 06/07/32..... GBP	250	335,117
OP Corporate Bank PLC			Fresenius Medical Care		
4.125%, 04/18/27..... EUR	1,150	1,273,416	U.S. Finance III, Inc.		
0.100%, 11/16/27..... EUR	2,100	<u>1,973,783</u>	Ω 2.375%, 02/16/31.....	750	574,295
TOTAL FINLAND.....		<u>4,096,820</u>	Kreditanstalt fuer Wiederaufbau		
FRANCE — (6.8%)			1.375%, 12/09/24..... GBP	1,500	1,819,629
Airbus SE			Landeskreditbank		
1.625%, 06/09/30..... EUR	1,600	1,555,629	Baden-Wuerttemberg		
Banque Federative du Credit Mutuel SA			Foerderbank		
0.250%, 07/19/28..... EUR	500	453,764	0.375%, 12/09/24..... GBP	522	623,801
1.250%, 06/03/30..... EUR	1,300	1,176,746	Volkswagen Financial Services AG		
0.625%, 02/21/31..... EUR	600	509,959	0.375%, 02/12/30..... EUR	900	773,264
1.125%, 01/19/32..... EUR	400	349,246	Volkswagen Financial Services NV		
BNP Paribas SA			4.250%, 10/09/25..... GBP	100	122,842
1.500%, 05/25/28..... EUR	900	893,326	Volkswagen Leasing GmbH		
1.375%, 05/28/29..... EUR	500	469,723	Δ 0.000%, 07/19/24..... EUR	700	740,873
1.250%, 07/13/31..... GBP	400	364,101	Wintershall Dea Finance BV		
BPCE SA			1.332%, 09/25/28..... EUR	1,000	926,043
Ω 2.700%, 10/01/29.....	1,500	1,297,879	1.823%, 09/25/31..... EUR	1,000	<u>868,135</u>
0.250%, 01/14/31..... EUR	1,200	1,003,547	TOTAL GERMANY.....		<u>8,054,905</u>
Electricite de France SA			HONG KONG — (0.3%)		
6.125%, 06/02/34..... GBP	300	376,127	Prudential Funding Asia PLC		
JCDecaux SE			3.625%, 03/24/32.....	1,000	<u>890,382</u>
1.625%, 02/07/30..... EUR	1,200	1,085,294	ITALY — (1.3%)		
La Poste SA			Eni SpA		
2.625%, 09/14/28..... EUR	800	842,513	3.625%, 01/29/29..... EUR	200	217,715
1.375%, 04/21/32..... EUR	1,100	999,229	0.625%, 01/23/30..... EUR	1,000	892,443
Regie Autonome des Transports Parisiens			Holding d'Infrastructures de Transport SASU		
3.250%, 04/11/33..... EUR	500	540,569	1.625%, 09/18/29..... EUR	1,100	1,034,745
Region of Ile de France			Intesa Sanpaolo SpA		
2.230%, 07/19/32..... EUR	2,100	2,099,912	2.500%, 01/15/30..... GBP	400	406,052
Societe Generale SA			UniCredit SpA		
0.750%, 01/25/27..... EUR	500	486,257	1.625%, 01/18/32..... EUR	1,000	<u>884,627</u>
0.875%, 09/24/29..... EUR	1,000	895,598	TOTAL ITALY.....		<u>3,435,582</u>
Vinci SA					
2.750%, 09/15/34..... GBP	700	717,903			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
JAPAN — (5.0%)			NETHERLANDS — (Continued)		
7-Eleven, Inc.			TenneT Holding BV		
Ω 1.800%, 02/10/31.....	300	\$ 236,896	2.375%, 05/17/33..... EUR	1,000	\$ 999,316
Aircastle Ltd.			TOTAL NETHERLANDS.....		<u>4,998,591</u>
Ω 2.850%, 01/26/28.....	400	346,600	NEW ZEALAND — (0.2%)		
American Honda Finance Corp.			ANZ New Zealand		
0.300%, 07/07/28..... EUR	370	346,400	International Ltd.		
Development Bank of Japan, Inc.			Ω 3.400%, 03/19/24.....	200	196,864
4.500%, 06/06/25..... GBP	600	751,249	Bank of New Zealand		
Japan Government Twenty Year Bond			Ω 3.500%, 02/20/24.....	250	<u>246,697</u>
1.500%, 03/20/34..... JPY	161,000	1,227,907	TOTAL NEW ZEALAND.....		<u>443,561</u>
1.200%, 09/20/35..... JPY	104,000	765,462	NORWAY — (0.5%)		
0.600%, 09/20/37..... JPY	20,000	134,765	Aker BP ASA		
Mitsubishi UFJ Financial Group, Inc.			Ω 4.000%, 01/15/31.....	300	267,014
3.195%, 07/18/29.....	1,000	886,008	Kommunalbanken AS		
3.556%, 06/15/32..... EUR	1,480	1,571,856	1.000%, 12/12/24..... GBP	900	<u>1,083,785</u>
Mizuho Financial Group, Inc.			TOTAL NORWAY.....		<u>1,350,799</u>
0.402%, 09/06/29..... EUR	1,700	1,502,797	SPAIN — (0.8%)		
0.693%, 10/07/30..... EUR	600	525,088	Banco Santander SA		
2.096%, 04/08/32..... EUR	400	374,739	3.750%, 01/16/26..... EUR	1,000	1,089,673
Nissan Motor Co. Ltd.			Merlin Properties Socimi SA		
Ω 4.810%, 09/17/30.....	1,450	1,309,012	2.375%, 09/18/29..... EUR	900	<u>870,733</u>
Nomura Holdings, Inc.			TOTAL SPAIN.....		<u>1,960,406</u>
2.172%, 07/14/28.....	300	252,793	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.7%)		
2.608%, 07/14/31.....	1,000	791,643	Asian Development Bank		
NTT Finance Corp.			2.350%, 06/21/27..... JPY	130,000	993,449
0.342%, 03/03/30..... EUR	138	123,971	Inter-American Development Bank		
Sumitomo Mitsui Financial Group, Inc.			1.375%, 12/15/24..... GBP	1,050	1,272,401
2.724%, 09/27/29.....	1,000	854,302	1.000%, 08/04/28..... AUD	400	225,379
2.222%, 09/17/31.....	1,000	<u>794,422</u>	International Bank for Reconstruction & Development		
TOTAL JAPAN.....		<u>12,795,910</u>	1.100%, 11/18/30..... AUD	1,000	519,610
LUXEMBOURG — (0.6%)			International Finance Corp.		
ArcelorMittal SA			3.150%, 06/26/29..... AUD	300	186,098
# 4.250%, 07/16/29.....	940	895,939	1.500%, 04/15/35..... AUD	2,500	<u>1,145,741</u>
Prologis International Funding II SA			TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>4,342,678</u>
3.125%, 06/01/31..... EUR	700	<u>696,572</u>	SWEDEN — (0.7%)		
TOTAL LUXEMBOURG.....		<u>1,592,511</u>	Skandinaviska Enskilda Banken AB		
NETHERLANDS — (1.9%)			0.625%, 11/12/29..... EUR	200	177,103
BNG Bank NV			Svenska Handelsbanken AB		
1.625%, 08/26/25..... GBP	415	490,553	0.050%, 09/06/28..... EUR	400	364,059
Cooperatieve Rabobank UA			1.375%, 02/23/29..... EUR	140	133,636
Ω 2.625%, 07/22/24.....	600	581,765	Swedbank AB		
ING Groep NV			3.750%, 11/14/25..... EUR	598	651,690
3.000%, 02/18/26..... GBP	300	357,006			
2.000%, 09/20/28..... EUR	500	503,087			
Nederlandse Waterschapsbank NV					
4.500%, 06/18/25..... GBP	1,400	1,755,874			
3.300%, 05/02/29..... AUD	500	310,990			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWEDEN — (Continued)			UNITED KINGDOM — (Continued)		
Volvo Treasury AB			Vodafone Group PLC		
4.750%, 06/15/26..... GBP	500	\$ 624,260	6.150%, 02/27/37.....	200	\$ 208,179
TOTAL SWEDEN.....		<u>1,950,748</u>	TOTAL UNITED KINGDOM..		<u>12,283,908</u>
SWITZERLAND — (0.8%)			UNITED STATES — (42.5%)		
UBS Group AG			Advance Auto Parts, Inc.		
0.875%, 11/03/31..... EUR	2,270	1,870,052	3.900%, 04/15/30.....	150	130,889
0.625%, 02/24/33..... EUR	200	156,753	3.500%, 03/15/32.....	270	219,906
TOTAL SWITZERLAND.....		<u>2,026,805</u>	AECOM		
UNITED KINGDOM — (4.8%)			5.125%, 03/15/27.....	750	724,015
Ashtead Capital, Inc.			Allstate Corp.		
Ω 2.450%, 08/12/31.....	200	157,889	5.950%, 04/01/36.....	1,400	1,470,978
Ω 5.500%, 08/11/32.....	1,000	968,821	Ally Financial, Inc.		
Barclays PLC			8.000%, 11/01/31.....	300	318,299
3.250%, 01/17/33..... GBP	600	596,172	Altria Group, Inc.		
BAT International Finance PLC			3.400%, 05/06/30.....	200	176,914
2.250%, 06/26/28..... GBP	400	427,698	American Assets Trust LP		
2.250%, 01/16/30..... EUR	500	460,509	3.375%, 02/01/31.....	1,000	779,372
BAT Netherlands Finance			American Honda Finance		
BV			Corp.		
3.125%, 04/07/28..... EUR	100	105,382	1.950%, 10/18/24..... EUR	500	536,988
BP Capital Markets PLC			American Tower Corp.		
1.231%, 05/08/31..... EUR	2,300	2,075,160	1.000%, 01/15/32..... EUR	500	415,386
2.822%, 04/07/32..... EUR	300	302,077	Ares Capital Corp.		
British Telecommunications			3.200%, 11/15/31.....	800	622,112
PLC			Arrow Electronics, Inc.		
3.125%, 11/21/31..... GBP	560	593,087	3.875%, 01/12/28.....	1,000	930,240
Centrica PLC			Ashland, Inc.		
4.375%, 03/13/29..... GBP	400	477,072	Ω 3.375%, 09/01/31.....	400	324,348
CNH Industrial Finance			Assurant, Inc.		
Europe SA			2.650%, 01/15/32.....	1,000	750,047
1.750%, 03/25/27..... EUR	500	509,769	Assured Guaranty		
HSBC Holdings PLC			U.S. Holdings, Inc.		
2.625%, 08/16/28..... GBP	400	441,585	3.150%, 06/15/31.....	1,000	854,954
Lloyds Bank Corporate			AutoNation, Inc.		
Markets PLC			2.400%, 08/01/31.....	1,500	1,152,433
0.375%, 01/28/25..... EUR	500	519,683	3.850%, 03/01/32.....	500	424,014
Lloyds Banking Group PLC			Bank of America Corp.		
4.550%, 08/16/28.....	300	284,354	5.875%, 02/07/42.....	700	746,007
London Stock Exchange			Bath & Body Works, Inc.		
Group PLC			5.250%, 02/01/28.....	600	571,582
1.750%, 09/19/29..... EUR	1,200	1,185,695	Berkshire Hathaway, Inc.		
National Gas Transmission			0.437%, 04/15/31..... JPY	410,000	2,677,497
PLC			0.472%, 01/23/32..... JPY	200,000	1,306,475
1.125%, 01/14/33..... GBP	656	548,143	Black Hills Corp.		
National Grid Electricity			2.500%, 06/15/30.....	800	662,938
Distribution West			Block, Inc.		
Midlands PLC			# 3.500%, 06/01/31.....	1,500	1,256,363
5.750%, 04/16/32..... GBP	300	381,508	Boardwalk Pipelines LP		
Nationwide Building Society			3.600%, 09/01/32.....	100	85,281
0.250%, 09/14/28..... EUR	1,000	911,110	Boeing Co.		
Southern Gas Networks			3.200%, 03/01/29.....	200	181,039
PLC			Boston Scientific Corp.		
1.250%, 12/02/31..... GBP	1,250	1,130,015	0.625%, 12/01/27..... EUR	800	774,655
			Brixmor Operating		
			Partnership LP		
			4.050%, 07/01/30.....	300	272,872

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)		
Broadcom, Inc.			Energy Transfer LP		
Ω 2.600%, 02/15/33.....	1,000	\$ 778,849	3.750%, 05/15/30.....	350	\$ 317,021
Ω 3.187%, 11/15/36.....	150	113,422	EnerSys		
Broadstone Net Lease LLC			Ω 4.375%, 12/15/27.....	1,000	927,195
2.600%, 09/15/31.....	1,904	1,381,500	EPR Properties		
Brown & Brown, Inc.			4.950%, 04/15/28.....	500	449,328
2.375%, 03/15/31.....	1,000	809,017	3.750%, 08/15/29.....	1,200	985,431
Camden Property Trust			Equinix, Inc.		
4.250%, 01/15/24.....	1,200	1,191,978	2.150%, 07/15/30.....	300	243,023
Capital One Financial Corp.			Expedia Group, Inc.		
1.650%, 06/12/29..... EUR	373	337,012	3.250%, 02/15/30.....	650	571,780
Celanese U.S. Holdings			Experian Finance PLC		
LLC			Ω 2.750%, 03/08/30.....	602	512,936
0.625%, 09/10/28..... EUR	1,000	867,123	Fidelity National Information		
Chubb INA Holdings, Inc.			Services, Inc.		
0.875%, 12/15/29..... EUR	1,000	913,388	1.500%, 05/21/27..... EUR	500	503,994
1.400%, 06/15/31..... EUR	700	632,748	First American Financial		
Citigroup, Inc.			Corp.		
1.625%, 03/21/28..... EUR	1,000	992,101	2.400%, 08/15/31.....	300	228,251
Comcast Corp.			Five Corners Funding Trust		
0.250%, 09/14/29..... EUR	300	269,768	II		
5.500%, 11/23/29..... GBP	350	451,382	Ω 2.850%, 05/15/30.....	500	427,828
Conagra Brands, Inc.			Flowserve Corp.		
5.300%, 11/01/38.....	200	188,913	2.800%, 01/15/32.....	2,000	1,599,603
ConocoPhillips			Fluor Corp.		
6.500%, 02/01/39.....	300	343,064	4.250%, 09/15/28.....	600	561,000
Continental Resources, Inc.			Ford Motor Credit Co. LLC		
4.375%, 01/15/28.....	1,000	946,817	4.134%, 08/04/25.....	350	333,829
Cox Communications, Inc.			2.900%, 02/16/28.....	250	215,110
Ω 3.500%, 08/15/27.....	650	604,074	Fox Corp.		
Crown Castle, Inc.			4.709%, 01/25/29.....	300	291,051
3.800%, 02/15/28.....	600	560,683	GATX Corp.		
Dentsply Sirona, Inc.			4.700%, 04/01/29.....	200	191,476
3.250%, 06/01/30.....	650	562,921	3.500%, 06/01/32.....	500	424,581
Dick's Sporting Goods, Inc.			General Motors Financial		
3.150%, 01/15/32.....	500	406,288	Co., Inc.		
Digital Dutch Finco BV			5.650%, 01/17/29.....	600	598,745
1.000%, 01/15/32..... EUR	1,000	819,337	Gilead Sciences, Inc.		
Discover Bank			5.650%, 12/01/41.....	1,000	1,043,689
4.650%, 09/13/28.....	200	185,273	Global Payments, Inc.		
Discovery			3.200%, 08/15/29.....	250	220,287
Communications LLC			GLP Capital LP/GLP Financing II,		
1.900%, 03/19/27..... EUR	900	910,238	Inc.		
Dow Chemical Co.			5.750%, 06/01/28.....	200	195,967
1.125%, 03/15/32..... EUR	267	227,255	4.000%, 01/15/30.....	200	174,417
DPL, Inc.			Goldman Sachs Group, Inc.		
4.350%, 04/15/29.....	1,500	1,319,980	4.000%, 03/03/24.....	250	247,398
Duquesne Light Holdings,			4.250%, 01/29/26..... GBP	600	738,184
Inc.			3.125%, 07/25/29..... GBP	400	441,332
Ω 2.775%, 01/07/32.....	1,000	776,266	1.875%, 12/16/30..... GBP	331	324,851
DXC Technology Co.			Graphic Packaging		
2.375%, 09/15/28.....	400	337,175	International LLC		
Edison International			Ω 4.750%, 07/15/27.....	500	479,767
4.125%, 03/15/28.....	650	611,402	HAT Holdings I LLC/HAT		
Elevance Health, Inc.			Holdings II LLC		
4.625%, 05/15/42.....	500	452,345	Ω 3.750%, 09/15/30.....	600	479,995

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)		
HCA, Inc.			Lincoln National Corp.		
7.500%, 11/06/33.....	117	\$ 128,292	# 3.400%, 01/15/31.....	700	\$ 586,402
Honeywell International, Inc.			Loews Corp.		
2.250%, 02/22/28..... EUR	450	465,255	4.125%, 05/15/43.....	495	412,694
Howmet Aerospace, Inc.			LYB International Finance		
6.875%, 05/01/25.....	10	10,152	III LLC		
# 3.000%, 01/15/29.....	500	436,471	3.375%, 10/01/40.....	500	369,642
HP, Inc.			Marriott International, Inc.		
2.650%, 06/17/31.....	200	163,608	4.000%, 04/15/28.....	650	614,776
Humana, Inc.			2.750%, 10/15/33.....	100	79,398
3.125%, 08/15/29.....	150	133,685	Marsh & McLennan Cos.,		
Huntsman International LLC			Inc.		
2.950%, 06/15/31.....	1,000	805,764	1.979%, 03/21/30..... EUR	300	291,352
Hyatt Hotels Corp.			Masonite International Corp.		
4.375%, 09/15/28.....	1,000	946,319	Ω 3.500%, 02/15/30.....	1,500	1,263,411
Indiana Michigan Power Co.			MGM Resorts International		
6.050%, 03/15/37.....	500	519,320	4.625%, 09/01/26.....	350	331,998
Intel Corp.			Micron Technology, Inc.		
5.625%, 02/10/43.....	500	506,289	3.366%, 11/01/41.....	500	353,145
International Business Machines			Molina Healthcare, Inc.		
Corp.			Ω 3.875%, 11/15/30.....	1,000	855,428
1.750%, 03/07/28..... EUR	500	505,252	Ω 3.875%, 05/15/32.....	250	208,557
0.875%, 02/09/30..... EUR	1,000	927,013	Motorola Solutions, Inc.		
1.250%, 02/09/34..... EUR	1,000	855,691	2.300%, 11/15/30.....	200	160,870
Invitation Homes Operating			Nasdaq, Inc.		
Partnership LP			1.750%, 03/28/29..... EUR	500	487,401
2.700%, 01/15/34.....	900	681,604	National Fuel Gas Co.		
JAB Holdings BV			2.950%, 03/01/31.....	1,000	815,328
2.000%, 05/18/28..... EUR	500	507,230	NewMarket Corp.		
Jackson Financial, Inc.			2.700%, 03/18/31.....	1,000	820,886
3.125%, 11/23/31.....	1,000	788,395	NextEra Energy Operating		
Jefferies Financial Group,			Partners LP		
Inc.			Ω 4.500%, 09/15/27.....	300	281,010
2.625%, 10/15/31.....	300	234,629	Nordstrom, Inc.		
JPMorgan Chase & Co.			4.000%, 03/15/27.....	885	802,120
6.400%, 05/15/38.....	500	559,812	NOV, Inc.		
5.400%, 01/06/42.....	500	513,635	3.600%, 12/01/29.....	400	358,141
Juniper Networks, Inc.			OneMain Finance Corp.		
2.000%, 12/10/30.....	1,200	929,961	7.125%, 03/15/26.....	450	445,774
KB Home			ONEOK, Inc.		
4.000%, 06/15/31.....	1,500	1,306,050	6.350%, 01/15/31.....	300	308,985
Kemper Corp.			Oracle Corp.		
3.800%, 02/23/32.....	1,000	821,623	6.125%, 07/08/39.....	600	616,786
Kilroy Realty LP			3.600%, 04/01/40.....	875	673,919
2.500%, 11/15/32.....	1,600	1,119,618	Ovintiv, Inc.		
Kimco Realty OP LLC			8.125%, 09/15/30.....	400	444,321
1.900%, 03/01/28.....	700	593,805	Paramount Global		
Kinder Morgan Energy			# 4.950%, 01/15/31.....	200	179,069
Partners LP			Philip Morris International, Inc.		
6.950%, 01/15/38.....	100	108,932	2.875%, 05/01/24.....	600	588,168
Las Vegas Sands Corp.			0.800%, 08/01/31..... EUR	800	672,421
3.900%, 08/08/29.....	1,000	896,292	Piedmont Operating		
Lazard Group LLC			Partnership LP		
4.500%, 09/19/28.....	500	473,634	3.150%, 08/15/30.....	1,000	739,519
Lennar Corp.			Plains All American		
4.750%, 05/30/25.....	500	490,794	Pipeline LP/PAA Finance Corp.		
			3.550%, 12/15/29.....	200	176,725

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)		
3.800%, 09/15/30.....	50	\$ 44,784	Toll Brothers Finance Corp.		
6.700%, 05/15/36.....	200	198,817	4.350%, 02/15/28.....	900	\$ 851,245
6.650%, 01/15/37.....	500	511,944	@ 3.800%, 11/01/29.....	350	313,894
PPG Industries, Inc.			Truist Financial Corp.		
1.875%, 06/01/25..... EUR	300	317,385	# 1.950%, 06/05/30.....	200	159,356
Primerica, Inc.			U.S. Cellular Corp.		
2.800%, 11/19/31.....	1,000	829,438	6.700%, 12/15/33.....	200	173,500
Principal Financial Group, Inc.			UnitedHealth Group, Inc.		
3.700%, 05/15/29.....	177	162,984	3.500%, 08/15/39.....	600	499,222
6.050%, 10/15/36.....	147	151,115	Utah Acquisition Sub, Inc.		
Progress Energy, Inc.			3.125%, 11/22/28..... EUR	550	566,274
7.000%, 10/30/31.....	290	315,883	Vontier Corp.		
Prologis Euro Finance LLC			2.400%, 04/01/28.....	400	338,968
0.500%, 02/16/32..... EUR	2,100	1,694,775	2.950%, 04/01/31.....	665	527,638
Public Storage			Walmart, Inc.		
0.500%, 09/09/30..... EUR	1,000	854,310	5.625%, 03/27/34..... GBP	850	1,142,243
0.875%, 01/24/32..... EUR	200	166,578	5.250%, 09/28/35..... GBP	1,580	2,058,736
Realty Income Corp.			Walt Disney Co.		
4.600%, 02/06/24.....	400	397,679	6.400%, 12/15/35.....	700	779,698
Reinsurance Group of			3.500%, 05/13/40.....	500	408,039
America, Inc.			Wells Fargo & Co.		
3.150%, 06/15/30.....	258	221,433	4.150%, 01/24/29.....	500	474,301
Ross Stores, Inc.			3.500%, 09/12/29..... GBP	400	444,796
1.875%, 04/15/31.....	99	78,454	0.625%, 08/14/30..... EUR	278	240,300
Royalty Pharma PLC			2.125%, 09/24/31..... GBP	1,000	976,689
2.200%, 09/02/30.....	150	120,759	Welltower OP LLC		
RTX Corp.			2.050%, 01/15/29.....	1,000	836,776
4.500%, 06/01/42.....	500	452,163	Western Digital Corp.		
Sabra Health Care LP			2.850%, 02/01/29.....	1,200	964,381
3.900%, 10/15/29.....	500	413,839	Western Union Co.		
3.200%, 12/01/31.....	1,200	914,795	1.350%, 03/15/26.....	600	536,116
Seagate HDD Cayman			Westlake Corp.		
4.091%, 06/01/29.....	400	351,511	1.625%, 07/17/29..... EUR	500	459,643
4.125%, 01/15/31.....	500	412,050	WPC Eurobond BV		
Sensata Technologies BV			1.350%, 04/15/28..... EUR	600	572,066
Ω 5.000%, 10/01/25.....	150	146,225	Yum! Brands, Inc.		
Sensata Technologies, Inc.			Ω 4.750%, 01/15/30.....	200	186,542
Ω 4.375%, 02/15/30.....	850	755,821	3.625%, 03/15/31.....	500	428,577
Simon Property Group LP			Zimmer Biomet Holdings,		
2.450%, 09/13/29.....	500	424,290	Inc.		
Spirit Realty LP			1.164%, 11/15/27..... EUR	600	588,929
2.100%, 03/15/28.....	800	681,881	TOTAL UNITED STATES....		<u>109,574,041</u>
4.000%, 07/15/29.....	203	181,509	TOTAL BONDS.....		<u>222,313,834</u>
Steelcase, Inc.			U.S. TREASURY OBLIGATIONS — (4.2%)		
5.125%, 01/18/29.....	700	619,776	U.S. Treasury Notes		
Stellantis NV			0.125%, 12/15/23.....	3,300	3,237,352
4.500%, 07/07/28..... EUR	600	676,092	2.250%, 12/31/23.....	1,000	987,031
STORE Capital Corp.			0.125%, 01/15/24.....	600	586,148
4.625%, 03/15/29.....	900	766,280	2.250%, 01/31/24.....	700	689,172
Stryker Corp.			2.125%, 02/29/24.....	1,000	981,406
2.125%, 11/30/27..... EUR	500	517,851	0.250%, 03/15/24.....	900	871,981
Tapestry, Inc.			2.500%, 04/30/24.....	3,400	3,327,219
3.050%, 03/15/32.....	300	239,563	TOTAL U.S. TREASURY		
Taylor Morrison			OBLIGATIONS.....		<u>10,680,309</u>
Communities, Inc.					
Ω 5.750%, 01/15/28.....	1,000	974,765			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]	Shares	Value [†]
SECURITIES LENDING COLLATERAL — (0.5%)				
@§ The DFA Short Term				
FOREIGN SOVEREIGN OBLIGATIONS — (0.1%)				
UNITED KINGDOM — (0.1%)				
U.K. Treasury Bills				
∞ 5.848%, 01/08/24..... GBP	279	\$ 349,483	118,295	\$ 1,368,321
TOTAL INVESTMENTS — (100.0%)				
(Cost \$287,801,919) [^]				
<u>\$257,822,982</u>				
TOTAL INVESTMENT				
SECURITIES				
(Cost \$286,433,707).....				
<u>256,454,661</u>				

As of July 31, 2023, DFA Global Core Plus Real Return Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 14,080,013	GBP 10,906,864	Citibank, N.A.	08/14/23	\$ 81,847
USD 1,546,640	EUR 1,398,381	Citibank, N.A.	08/14/23	8,239
USD 17,911,536	EUR 16,223,728	State Street Bank and Trust	08/14/23	63,329
USD 4,974,109	AUD 7,294,593	Morgan Stanley and Co. International	08/21/23	71,134
USD 13,561,791	GBP 10,534,898	State Street Bank and Trust	08/21/23	40,576
EUR 735,580	USD 805,470	Citibank, N.A.	08/23/23	4,113
USD 19,195,689	EUR 17,419,098	Morgan Stanley and Co. International	08/23/23	24,155
USD 18,777,974	EUR 16,972,556	Morgan Stanley and Co. International	08/28/23	93,429
USD 1,041,691	CAD 1,372,454	Citibank, N.A.	08/30/23	472
USD 824,368	JPY 115,315,395	Citibank, N.A.	10/20/23	3,723
Total Appreciation				\$ 391,017
AUD 213,968	USD 144,504	Citibank, N.A.	08/11/23	\$ (737)
USD 7,797,659	AUD 11,727,134	Societe Generale	08/11/23	(81,896)
GBP 708,545	USD 909,381	Citibank, N.A.	08/14/23	(15)
EUR 1,105,146	USD 1,218,678	Citibank, N.A.	08/14/23	(2,873)
GBP 690,846	USD 888,380	Citibank, N.A.	08/21/23	(1,701)
USD 2,007,799	CAD 2,656,316	Citibank, N.A.	08/30/23	(7,428)
USD 25,549	DKK 173,021	Societe Generale	09/27/23	(65)
USD 1,807,404	DKK 12,243,387	State Street Bank and Trust	09/28/23	(5,236)
USD 6,317,434	JPY 901,845,164	Societe Generale	09/29/23	(79,377)
EUR 382,517	USD 427,634	Citibank, N.A.	10/02/23	(5,800)
USD 18,385,356	EUR 16,795,993	State Street Bank and Trust	10/02/23	(136,986)
Total (Depreciation)				\$(322,114)
Total Appreciation (Depreciation)				\$ 68,903

As of July 31, 2023, 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	—	—	\$337,719	\$337,719
Bank of America Corp.....	2.664%	Fixed	CPI	Maturity	USD 11,000,000	12/20/31	—	—	540,047	540,047
Bank of America Corp.....	2.657%	Fixed	CPI	Maturity	USD 11,000,000	01/20/32	—	—	474,123	474,123

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Bank of America Corp.....	2.643%	Fixed	CPI	Maturity	USD 13,000,000	12/02/32	—	— \$ 44,555	\$ 44,555
Bank of America Corp.....	2.635%	Fixed	CPI	Maturity	USD 7,000,000	05/03/28	—	— 580,933	580,933
Bank of America Corp.....	2.620%	Fixed	CPI	Maturity	USD 6,000,000	08/20/27	—	— 388,556	388,556
Bank of America Corp.....	2.595%	Fixed	CPI	Maturity	USD 13,000,000	04/29/28	—	— 1,115,212	1,115,212
Bank of America Corp.....	2.546%	Fixed	CPI	Maturity	USD 40,000,000	04/29/31	—	— 3,666,802	3,666,802
Bank of America Corp.....	2.533%	Fixed	CPI	Maturity	USD 3,000,000	05/03/36	—	— 274,042	274,042
Bank of America Corp.....	2.355%	Fixed	CPI	Maturity	USD 8,000,000	01/18/28	—	— 99,102	99,102
Deutsche Bank AG.....	3.120%	Fixed	CPI	Maturity	USD 7,000,000	11/22/28	—	— 174,199	174,199
Deutsche Bank AG.....	3.089%	Fixed	CPI	Maturity	USD 4,000,000	11/03/26	—	— 137,914	137,914
Deutsche Bank AG.....	2.833%	Fixed	CPI	Maturity	USD 15,000,000	07/12/28	—	— 86,103	86,103
Deutsche Bank AG.....	2.816%	Fixed	CPI	Maturity	USD 6,000,000	12/30/28	—	— 225,628	225,628
Deutsche Bank AG.....	2.678%	Fixed	CPI	Maturity	USD 7,000,000	08/03/28	—	— 466,895	466,895
Deutsche Bank AG.....	2.600%	Fixed	CPI	Maturity	USD 5,000,000	06/14/26	—	— 394,918	394,918
Deutsche Bank AG.....	2.596%	Fixed	CPI	Maturity	USD 4,000,000	06/09/28	—	— 327,143	327,143
Deutsche Bank AG.....	2.550%	Fixed	CPI	Maturity	USD 7,000,000	08/23/28	—	— 492,129	492,129
Deutsche Bank AG.....	2.529%	Fixed	CPI	Maturity	USD 4,000,000	07/02/29	—	— 337,233	337,233
Deutsche Bank AG.....	2.515%	Fixed	CPI	Maturity	USD 4,000,000	06/09/36	—	— 357,140	357,140
Deutsche Bank AG.....	2.468%	Fixed	CPI	Maturity	USD 5,000,000	06/21/29	—	— 454,416	454,416
Intercontinental Exchange, Inc.....	2.540%	Fixed	CPI	Maturity	USD 7,000,000	12/16/26	—	— 24,691	24,691
Morgan Stanley and Co. International.....	2.815%	Fixed	CPI	Maturity	USD 10,000,000	08/01/29	—	— 10,586	10,586
Morgan Stanley and Co. International.....	2.504%	Fixed	CPI	Maturity	USD 7,000,000	07/18/30	—	— 56,954	56,954
Morgan Stanley and Co. International.....	2.385%	Fixed	CPI	Maturity	USD 10,000,000	03/21/30	—	— 181,069	181,069
Total Appreciation.....								\$11,248,109	\$11,248,109
Bank of America Corp.....	3.090%	Fixed	CPI	Maturity	USD 10,000,000	03/22/32	—	— (60,801)	(60,801)
Citibank, N.A.....	2.498%	Fixed	CPI	Maturity	USD 12,000,000	07/10/24	—	— (13,298)	(13,298)
Total (Depreciation).....								\$ (74,099)	\$ (74,099)
Total Appreciation (Depreciation).....								\$11,174,010	\$11,174,010

Summary of the Portfolio's investments as of July 31, 2023, 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.....	—	\$ 23,111,035	—	\$ 23,111,035

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 17,447,631	—	\$ 17,447,631
Belgium.....	—	248,354	—	248,354
Canada.....	—	14,718,998	—	14,718,998
Denmark.....	—	2,505,588	—	2,505,588
Finland.....	—	4,096,820	—	4,096,820
France.....	—	17,595,616	—	17,595,616
Germany.....	—	8,054,905	—	8,054,905
Hong Kong.....	—	890,382	—	890,382
Italy.....	—	3,435,582	—	3,435,582
Japan.....	—	12,795,910	—	12,795,910
Luxembourg.....	—	1,592,511	—	1,592,511
Netherlands.....	—	4,998,591	—	4,998,591
New Zealand.....	—	443,561	—	443,561
Norway.....	—	1,350,799	—	1,350,799
Spain.....	—	1,960,406	—	1,960,406
Supranational Organization Obligations.....	—	4,342,678	—	4,342,678
Sweden.....	—	1,950,748	—	1,950,748
Switzerland.....	—	2,026,805	—	2,026,805
United Kingdom.....	—	12,283,908	—	12,283,908
United States.....	—	109,574,041	—	109,574,041
U.S. Treasury Obligations.....	—	10,680,309	—	10,680,309
Foreign Sovereign Obligations.....	—	349,483	—	349,483
Securities Lending Collateral.....	—	1,368,321	—	1,368,321
Forward Currency Contracts**.....	—	68,903	—	68,903
Swap Agreements**.....	—	11,174,010	—	11,174,010
TOTAL.....	—	\$269,065,895	—	\$269,065,895

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

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2023

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.5%)		
BRAZIL — (6.1%)		
* 3R Petroleum Oleo E Gas SA.....	21,996	\$165,362
AES Brasil Energia SA.....	26,206	65,837
Aliansce Sonae Shopping Centers SA.....	58,884	302,717
Allied Tecnologia SA.....	8,800	12,748
Alper Consultoria e Corretora de Seguros SA.....	2,700	17,517
Alupar Investimento SA.....	20,424	125,816
Ambev SA, ADR.....	104,977	327,528
Ambipar Participacoes e Empreendimentos SA.....	10,100	44,939
* Anima Holding SA.....	75,700	77,001
Arezzo Industria e Comercio SA.....	6,027	105,022
Atacadao SA.....	71,300	206,870
Auren Energia SA.....	36,687	108,615
B3 SA - Brasil Bolsa Balcao.....	188,200	593,007
Banco Bradesco SA.....	48,230	151,460
Banco BTG Pactual SA.....	41,969	301,848
Banco do Brasil SA.....	91,787	935,388
Banco Santander Brasil SA.....	15,400	93,011
BB Seguridade Participacoes SA.....	39,673	261,089
Bemobi Mobile Tech SA.....	13,669	39,023
* Blau Farmaceutica SA.....	4,900	21,533
Boa Safra Sementes SA.....	13,300	32,682
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	9,800	53,697
* BRF SA.....	187,809	387,632
Brisanet Participacoes SA.....	24,408	15,588
* C&A Modas SA.....	36,200	43,635
Caixa Seguridade Participacoes SA.....	25,231	57,572
Camil Alimentos SA.....	25,900	39,874
CCR SA.....	116,780	328,206
Centrais Eletricas Brasileiras SA.....	69,089	564,693
Cia Brasileira de Aluminio.....	42,100	47,186
* Cia Brasileira de Distribuicao.....	35,579	155,746
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	28,600	351,395
Cia de Saneamento de Minas Gerais Copasa MG.....	30,000	128,406
Cia de Saneamento do Parana.....	42,900	190,153
Cia de Saneamento do Parana.....	28,200	24,271
Cia Energetica de Minas Gerais.....	24,949	97,290
Cia Paranaense de Energia.....	23,700	40,997
Cia Siderurgica Nacional SA, Sponsored ADR.....	28,507	84,096
Cia Siderurgica Nacional SA.....	148,472	434,545
Cielo SA.....	276,200	275,689
* Clear Sale SA.....	8,825	10,395
CM Hospitalar SA.....	8,000	35,866
* Cogna Educacao SA.....	423,658	300,133
* Construtora Tenda SA.....	18,700	47,415
Cosan SA.....	60,887	256,746
CPFL Energia SA.....	13,200	99,878
Cruzeiro do Sul Educacional SA.....	40,000	38,319
CSU Digital SA.....	7,400	24,835
Cury Construtora e Incorporadora SA.....	27,700	104,093
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	54,400	274,028
Ω Desktop - Sigmanet Comunicacao Multimidia SA.....	13,700	40,560
Dexco SA.....	79,563	140,828
Diagnosticos da America SA.....	30,479	86,691
Dimed SA Distribuidora da Medicamentos.....	14,800	41,345
Direcional Engenharia SA.....	15,292	68,234

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	34,700	\$ 60,246
*	154,500	604,768
	44,246	39,486
	32,200	94,991
	26,300	279,143
*	82,944	234,515
	13,900	129,454
	75,622	536,370
	16,800	38,085
	18,500	28,911
	25,900	119,018
	43,840	149,354
	14,100	40,075
	154,292	948,895
Ω	38,152	140,627
	53,500	85,080
	91,079	216,490
*	53,894	90,265
	16,000	44,697
	21,500	33,236
*Ω	496,260	503,737
*	81,463	68,564
	34,000	311,042
	4,300	21,615
*	38,000	21,295
	40,900	119,792
	24,000	51,768
*	10,462	90,973
	19,700	103,109
	35,233	66,089
	109,394	434,453
	73,700	87,902
	14,500	30,204
	25,500	50,636
	180,643	878,623
*	51,600	15,604
	9,422	16,817
	25,498	362,458
Ω	31,027	48,620
	5,900	26,700
*	5,900	62,584
*	41,800	59,048
	52,479	208,085
	5,521	48,721
*	144,670	102,489
	7,417	71,194
	32,400	28,229
*Ω	9,750	20,474
	23,645	62,203
	44,000	93,885
Ω	10,900	15,882
*	8,800	20,340
	39,543	95,413
*	44,400	15,117
	78,176	229,796
*	45,900	32,517
	38,575	215,441
*	94,882	366,586
	23,607	97,598

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Oceanpact Servicos Maritimos SA.....	19,500	\$ 22,062
Odontoprev SA.....	41,720	108,165
* Omega Energia SA.....	31,899	78,995
* Orizon Valorizacao de Residuos SA.....	4,856	39,505
Pet Center Comercio e Participacoes SA.....	38,496	56,986
Petroleo Brasileiro SA, Sponsored ADR.....	104,989	1,385,855
Petroleo Brasileiro SA, Sponsored ADR.....	74,958	1,100,383
Petroleo Brasileiro SA.....	333,802	2,457,234
Petroleoconcavo SA.....	26,839	130,484
Porto Seguro SA.....	35,200	213,117
Portobello SA.....	12,500	22,178
Positivo Tecnologia SA.....	23,400	40,825
* PRIO SA.....	83,892	809,337
Qualicorp Consultoria e Corretora de Seguros SA.....	38,100	34,565
Raia Drogasil SA.....	105,961	649,155
Ω Rede D'Or Sao Luiz SA.....	10,417	79,304
Restoque Comercio e Confeccoes de Roupas SA.....	6,410	26,094
Romi SA.....	12,670	38,261
Rumo SA.....	36,589	179,821
Santos Brasil Participacoes SA.....	80,949	164,509
Sao Martinho SA.....	34,500	244,190
Sendas Distribuidora SA, ADR.....	13,706	196,818
Sendas Distribuidora SA.....	63,128	179,822
SIMPAR SA.....	61,500	127,194
Singia SA.....	4,600	25,924
SLC Agricola SA.....	20,041	184,994
Suzano SA.....	97,599	992,140
Tegma Gestao Logistica SA.....	7,000	33,174
Telefonica Brasil SA.....	11,700	104,190
# Telefonica Brasil SA, ADR.....	12,669	113,768
TIM SA.....	134,480	407,812
TOTVS SA.....	26,715	167,055
Transmissora Alianca de Energia Eletrica SA.....	50,800	386,741
Tres Tentos Agroindustrial SA.....	12,730	34,054
Trisul SA.....	19,800	25,709
Tupy SA.....	19,900	114,339
Ultrapar Participacoes SA.....	90,051	359,728
Unifique Telecomunicacoes SA.....	26,600	23,063
Unipar Carbocloro SA.....	5,250	83,156
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	25,300	39,271
Vale SA, Sponsored ADR, Class B.....	251,652	3,681,669
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	16,600	53,218
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA.....	54,929	138,695
* Via SA.....	289,919	132,429
Vibra Energia SA.....	119,177	431,721
Vivara Participacoes SA.....	9,600	59,686
Vulcabras Azaleia SA.....	25,000	103,727
WEG SA.....	56,500	476,972
Wilson Sons Holdings Brasil SA.....	40,000	111,996
Wiz Co.....	13,900	18,519
* YDUQS Participacoes SA.....	28,784	135,071
* Zamp SA.....	49,800	46,548
TOTAL BRAZIL.....		34,818,587
CHILE — (0.7%)		
Aguas Andinas SA, Class A.....	420,500	147,360
Banco de Chile, ADR.....	11,010	246,074
Banco de Credito e Inversiones SA.....	5,392	161,963

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Banco Santander Chile.....	2,896,172	\$ 154,622
Besalco SA.....	1,195	709
CAP SA.....	13,773	105,069
Cencosud SA.....	139,290	299,352
Cencosud Shopping SA.....	36,191	66,002
Cia Cervecerias Unidas SA, Sponsored ADR.....	2,030	33,962
Cia Cervecerias Unidas SA.....	6,322	52,418
Cia Sud Americana de Vapores SA.....	1,402,968	106,191
Clinica Las Condes SA.....	317	9,257
Colbun SA.....	1,028,127	162,317
Embotelladora Andina SA, ADR, Class B.....	8,961	147,229
Empresa Nacional de Telecomunicaciones SA.....	40,310	162,019
Empresas CMPC SA.....	157,690	311,266
Empresas COPEC SA.....	22,694	174,071
* Enel Americas SA.....	404,824	54,720
Enel Chile SA.....	2,248,312	155,141
* Engie Energia Chile SA.....	52,971	54,237
Falabella SA.....	40,113	110,928
Grupo Security SA.....	419,258	120,688
Instituto de Diagnostico SA.....	5,352	9,250
Inversiones Aguas Metropolitanas SA.....	102,312	84,025
Inversiones La Construccion SA.....	9,209	64,764
Masisa SA.....	231,859	6,743
Multiexport Foods SA.....	50,860	12,361
Parque Arauco SA.....	80,705	129,387
Plaza SA.....	32,420	52,169
Ripley Corp. SA.....	202,243	43,995
Salfacorp SA.....	113,001	61,810
Sigdo Koppers SA.....	25,113	38,166
SMU SA.....	769,573	145,394
Sociedad Matriz SAAM SA.....	1,011,061	109,669
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	6,381	470,216
SONDA SA.....	116,568	62,109
Vina Concha y Toro SA.....	81,825	111,090
TOTAL CHILE.....		4,236,743
COLOMBIA — (0.2%)		
BAC Holding International Corp.....	65,347	3,692
Banco de Bogota SA.....	6,410	49,861
Bancolombia SA, Sponsored ADR.....	3,445	105,279
Bancolombia SA.....	8,678	73,877
Celsia SA ESP.....	42,996	28,949
Cementos Argos SA.....	60,623	54,732
Corp. Financiera Colombiana SA.....	36,650	143,572
Ecopetrol SA.....	201,144	117,578
Grupo Argos SA.....	49,535	122,227
Grupo de Inversiones Suramericana SA.....	1,777	16,768
Grupo Energia Bogota SA ESP.....	93,757	42,204
Interconexion Electrica SA ESP.....	19,518	85,469
Mineros SA.....	59,641	29,052
TOTAL COLOMBIA.....		873,260
CZECH REPUBLIC — (0.1%)		
CEZ AS.....	10,023	443,201
Komerčni Banka AS.....	5,489	179,766
Ω Moneta Money Bank AS.....	34,144	134,250
Philip Morris CR AS.....	55	42,870
TOTAL CZECH REPUBLIC.....		800,087

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.	131,836	\$ 158,730
GREECE — (0.7%)		
* Aegean Airlines SA.	7,691	110,419
* Alpha Services & Holdings SA.	121,677	219,129
Athens Water Supply & Sewage Co. SA.	5,637	42,873
Autohellas Tourist & Trading SA.	5,291	79,438
Bank of Greece.	4,230	79,549
* Ellaktor SA.	12,998	35,705
ElvalHalcor SA.	14,320	35,549
Entersoft SA Software Development & Related Services Co.	2,134	14,228
Epsilon Net SA.	2,874	30,873
* Eurobank Ergasias Services & Holdings SA, Class A.	229,190	400,370
Fourlis Holdings SA.	9,989	53,784
GEK Terna Holding Real Estate Construction SA.	11,484	181,048
Hellenic Exchanges - Athens Stock Exchange SA.	5,987	38,097
Hellenic Telecommunications Organization SA.	12,909	203,729
Helleniq Energy Holdings SA.	11,694	103,911
Holding Co. ADMIE IPTO SA.	13,658	35,873
Intracom Holdings SA.	14,733	33,852
JUMBO SA.	9,341	278,728
* LAMDA Development SA.	11,354	88,829
Motor Oil Hellas Corinth Refineries SA.	9,395	237,434
Mytilineos SA.	5,662	235,628
* National Bank of Greece SA.	36,395	250,642
OPAP SA.	12,588	221,392
* Piraeus Financial Holdings SA.	56,799	215,138
Piraeus Port Authority SA.	1,874	47,347
* Public Power Corp. SA.	14,548	172,131
Quest Holdings SA.	4,763	34,052
Sarantis SA.	3,315	27,739
Terna Energy SA.	5,735	110,087
Thrace Plastics Holding & Co.	4,369	25,085
Titan Cement International SA.	9,452	198,433
TOTAL GREECE.		<u>3,841,092</u>
HUNGARY — (0.2%)		
Magyar Telekom Telecommunications PLC.	62,017	73,741
MOL Hungarian Oil & Gas PLC.	68,395	539,958
* Opus Global Nyrt.	58,630	36,505
OTP Bank Nyrt.	12,466	453,340
Richter Gedeon Nyrt.	11,958	301,756
TOTAL HUNGARY.		<u>1,405,300</u>
INDIA — (21.8%)		
360 ONE WAM Ltd.	25,856	163,917
* 3i Infotech Ltd.	19,679	8,390
3M India Ltd.	150	52,453
Aarti Drugs Ltd.	8,519	61,641
Aarti Industries Ltd.	20,855	118,782
* Aarti Pharmed Labs Ltd.	5,214	22,190
* Aavas Financiers Ltd.	7,025	132,768
ABB India Ltd.	2,323	128,870
* ACC Ltd.	7,505	184,329
Action Construction Equipment Ltd.	6,419	56,604
Adani Enterprises Ltd.	1,184	35,886
* Adani Green Energy Ltd.	5,143	68,303
Adani Ports & Special Economic Zone Ltd.	27,506	259,795

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Adani Total Gas Ltd.....	9,549	\$ 77,218
* Adani Transmission Ltd.....	1,736	17,308
ADF Foods Ltd.....	1,236	16,526
* Aditya Birla Capital Ltd.....	100,767	239,672
Advanced Enzyme Technologies Ltd.....	10,985	43,980
Aegis Logistics Ltd.....	27,862	130,201
* Affle India Ltd.....	1,032	13,515
AGI Greenpac Ltd.....	6,740	51,300
Ahluwalia Contracts India Ltd.....	5,662	49,777
AIA Engineering Ltd.....	6,312	267,423
Ajanta Pharma Ltd.....	6,449	133,396
Akzo Nobel India Ltd.....	1,600	54,035
Alembic Ltd.....	7,426	7,499
Alembic Pharmaceuticals Ltd.....	12,635	118,949
Alkem Laboratories Ltd.....	2,030	98,370
Alkyl Amines Chemicals.....	1,783	53,055
Allcargo Logistics Ltd.....	17,001	64,755
Allcargo Terminals Ltd.....	17,001	12,688
* Alok Industries Ltd.....	148,339	26,521
Amara Raja Batteries Ltd.....	25,468	196,312
* Amber Enterprises India Ltd.....	2,330	68,645
Ambika Cotton Mills Ltd.....	566	10,697
* Ambuja Cements Ltd.....	27,088	152,527
Amrutanjan Health Care Ltd.....	1,487	11,934
Anant Raj Ltd.....	32,411	79,743
Andhra Paper Ltd.....	3,141	16,233
Andhra Sugars Ltd.....	11,068	14,737
Angel One Ltd.....	5,484	103,004
Apar Industries Ltd.....	3,546	161,966
Apcotex Industries Ltd.....	3,776	22,888
APL Apollo Tubes Ltd.....	18,990	365,169
Apollo Hospitals Enterprise Ltd.....	8,098	510,917
Apollo Pipes Ltd.....	1,408	12,355
Apollo Tyres Ltd.....	75,710	398,770
* Arvind Fashions Ltd.....	12,282	48,655
* Arvind Ltd.....	43,513	72,799
Asahi India Glass Ltd.....	10,809	75,886
Ashiana Housing Ltd.....	5,563	13,957
Ashok Leyland Ltd.....	112,507	251,779
* Ashoka Buildcon Ltd.....	32,176	39,134
Asian Paints Ltd.....	21,665	889,375
Astec Lifesciences Ltd.....	994	15,292
*Ω Aster DM Healthcare Ltd.....	26,724	101,444
Astra Microwave Products Ltd.....	11,415	51,940
Astral Ltd.....	9,252	222,495
Atul Ltd.....	2,202	182,068
Ω AU Small Finance Bank Ltd.....	17,200	153,392
Aurobindo Pharma Ltd.....	44,239	443,190
Automotive Axles Ltd.....	895	23,376
Avadh Sugar & Energy Ltd.....	1,874	13,336
Avanti Feeds Ltd.....	9,331	46,228
*Ω Avenue Supermarts Ltd.....	4,257	194,459
Axis Bank Ltd.....	178,821	2,078,198
Bajaj Auto Ltd.....	5,254	315,739
Bajaj Consumer Care Ltd.....	20,761	54,884
Bajaj Finance Ltd.....	14,412	1,280,119
Bajaj Finserv Ltd.....	11,205	217,611
* Bajaj Hindusthan Sugar Ltd.....	244,013	48,312
Bajaj Holdings & Investment Ltd.....	2,434	222,155

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Balaji Amines Ltd.....	1,826	\$ 48,686
Balkrishna Industries Ltd.....	8,600	265,862
Balmer Lawrie & Co. Ltd.....	14,152	26,269
Balrampur Chini Mills Ltd.....	26,840	131,995
Banco Products India Ltd.....	3,706	15,967
*Ω Bandhan Bank Ltd.....	51,937	141,642
Bank of Baroda.....	100,181	246,781
Bank of India.....	74,780	77,855
Bank of Maharashtra.....	145,543	59,571
Bannari Amman Sugars Ltd.....	618	21,275
BASF India Ltd.....	2,382	79,485
Bata India Ltd.....	7,260	153,654
Bayer CropScience Ltd.....	2,542	137,539
* BEML Land Assets Ltd.....	2,428	4,673
BEML Ltd.....	2,428	59,226
Berger Paints India Ltd.....	19,877	165,470
* BF Utilities Ltd.....	3,743	17,183
Bhansali Engineering Polymers Ltd.....	32,238	33,961
Bharat Bijlee Ltd.....	729	33,592
Bharat Dynamics Ltd.....	6,149	92,008
Bharat Electronics Ltd.....	372,598	592,856
Bharat Forge Ltd.....	29,171	330,110
Bharat Heavy Electricals Ltd.....	172,550	220,025
Bharat Petroleum Corp. Ltd.....	67,402	309,140
Bharat Rasayan Ltd.....	202	22,119
Bharti Airtel Ltd.....	215,193	2,328,177
Biocon Ltd.....	34,331	107,430
Birla Corp. Ltd.....	5,614	84,058
Birlasoft Ltd.....	40,721	211,416
Blue Dart Express Ltd.....	740	60,601
Blue Star Ltd.....	16,572	158,172
Bombay Burmah Trading Co.....	5,799	80,333
* Bombay Dyeing & Manufacturing Co. Ltd.....	21,410	29,538
* Borosil Ltd.....	2,575	14,514
* Borosil Renewables Ltd.....	9,173	56,251
Bosch Ltd.....	394	90,857
Brigade Enterprises Ltd.....	22,526	162,286
Brightcom Group Ltd.....	266,525	81,383
Britannia Industries Ltd.....	8,326	486,955
BSE Ltd.....	9,762	96,562
* Camlin Fine Sciences Ltd.....	20,902	39,851
Can Fin Homes Ltd.....	12,189	111,363
Canara Bank.....	53,234	223,199
* Capaci'e Infraprojects Ltd.....	8,407	22,523
Caplin Point Laboratories Ltd.....	3,693	40,916
Carborundum Universal Ltd.....	15,393	226,364
Care Ratings Ltd.....	6,032	53,355
Carysil Ltd.....	1,894	15,632
Castrol India Ltd.....	71,323	125,559
CCL Products India Ltd.....	12,865	96,076
Ceat Ltd.....	5,838	176,126
* Central Bank of India Ltd.....	149,492	55,164
Central Depository Services India Ltd.....	8,879	132,990
Century Enka Ltd.....	2,562	13,396
Century Plyboards India Ltd.....	10,927	87,680
Century Textiles & Industries Ltd.....	9,868	129,751
Cera Sanitaryware Ltd.....	896	82,764
CESC Ltd.....	82,348	78,073
CG Power & Industrial Solutions Ltd.....	70,093	341,922

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Chalet Hotels Ltd.....	8,285	\$ 49,539
Chambal Fertilisers & Chemicals Ltd.....	46,650	157,351
Chennai Petroleum Corp. Ltd.....	5,711	28,008
Cholamandalam Financial Holdings Ltd.....	24,929	295,336
Cholamandalam Investment & Finance Co. Ltd.....	39,258	541,590
CIE Automotive India Ltd.....	30,072	185,923
Cigniti Technologies Ltd.....	4,386	41,734
Cipla Ltd.....	42,148	604,350
City Union Bank Ltd.....	86,766	140,989
Coal India Ltd.....	85,086	237,582
Ω Cochin Shipyard Ltd.....	7,649	62,307
*Ω Coffee Day Enterprises Ltd.....	33,733	13,804
Coforge Ltd.....	5,338	305,829
Colgate-Palmolive India Ltd.....	12,990	318,497
Computer Age Management Services Ltd.....	4,377	125,366
Confidence Petroleum India Ltd.....	21,653	21,006
Container Corp. of India Ltd.....	28,378	239,789
Coromandel International Ltd.....	30,767	386,254
* Cosmo First Ltd.....	3,474	26,224
* CreditAccess Grameen Ltd.....	13,213	234,721
CRISIL Ltd.....	2,519	119,851
Crompton Greaves Consumer Electricals Ltd.....	95,717	342,490
* CSB Bank Ltd.....	14,029	50,895
Cummins India Ltd.....	8,882	212,556
Cyient Ltd.....	10,572	189,133
* D B Realty Ltd.....	29,471	30,816
Dabur India Ltd.....	33,722	236,409
Dalmia Bharat Ltd.....	8,158	193,902
Dalmia Bharat Sugar & Industries Ltd.....	2,751	12,685
Datamatics Global Services Ltd.....	2,902	19,706
DB Corp. Ltd.....	12,639	33,696
DCB Bank Ltd.....	65,892	98,476
DCM Shriram Ltd.....	8,634	88,181
DCW Ltd.....	52,366	28,547
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	13,982	92,859
Deepak Nitrite Ltd.....	10,986	268,308
Delta Corp. Ltd.....	30,113	73,297
* DEN Networks Ltd.....	40,999	20,955
Dhampur Bio Organics Ltd.....	7,837	15,968
Dhampur Sugar Mills Ltd.....	7,837	26,306
* Dhani Services Ltd.....	38,318	17,529
Dhanuka Agritech Ltd.....	2,606	23,940
Digidrive Distributors Ltd.....	287	471
Ω Dilip Buildcon Ltd.....	4,134	13,436
* Dish TV India Ltd.....	358,515	77,297
* Dishman Carbogen Amcis Ltd.....	7,756	15,006
Divi's Laboratories Ltd.....	9,812	441,909
Dixon Technologies India Ltd.....	4,919	246,777
DLF Ltd.....	37,038	233,194
Dollar Industries Ltd.....	2,778	14,668
Ω Dr Lal PathLabs Ltd.....	4,721	133,325
Dr Reddy's Laboratories Ltd., ADR.....	10,385	713,242
Dr Reddy's Laboratories Ltd.....	7,288	501,006
Dwarikesh Sugar Industries Ltd.....	45,532	50,876
Dynamatic Technologies Ltd.....	363	17,491
eClerx Services Ltd.....	6,173	129,777
Edelweiss Financial Services Ltd.....	113,523	65,863
Eicher Motors Ltd.....	9,945	407,532
EID Parry India Ltd.....	23,155	139,453

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* EIH Associated Hotels.....	1,285	\$ 7,799
* EIH Ltd.....	28,228	72,952
Electrosteel Castings Ltd.....	97,469	69,663
Elgi Equipments Ltd.....	24,207	158,231
Emami Ltd.....	30,628	171,807
Ω Endurance Technologies Ltd.....	4,830	98,912
Engineers India Ltd.....	70,927	136,282
EPL Ltd.....	33,082	91,340
*Ω Equitas Small Finance Bank Ltd.....	67,604	78,212
Ω Eris Lifesciences Ltd.....	7,581	73,306
ESAB India Ltd.....	817	48,046
Escorts Kubota Ltd.....	6,003	185,957
Everest Kanto Cylinder Ltd.....	10,371	14,920
Excel Industries Ltd.....	960	10,690
* Exide Industries Ltd.....	79,921	244,450
* FDC Ltd.....	11,464	48,015
Federal Bank Ltd.....	366,125	605,862
* Federal-Mogul Goetze India Ltd.....	2,297	10,062
FIEM Industries Ltd.....	1,410	33,016
Filatex India Ltd.....	31,384	14,729
Fine Organic Industries Ltd.....	1,323	72,707
Finolex Cables Ltd.....	11,599	149,435
Finolex Industries Ltd.....	43,107	104,906
Firstsource Solutions Ltd.....	87,519	154,394
Force Motors Ltd.....	588	18,258
* Fortis Healthcare Ltd.....	78,506	334,473
* FSN E-Commerce Ventures, Ltd.....	18,567	32,508
Gabriel India Ltd.....	18,367	50,334
GAIL India Ltd.....	403,400	587,021
Galaxy Surfactants Ltd.....	2,003	66,518
Garden Reach Shipbuilders & Engineers Ltd.....	7,102	53,701
Garware Technical Fibres Ltd.....	1,795	68,332
Gateway Distriparks Ltd.....	47,431	45,440
* Gati Ltd.....	4,856	8,474
* GE T&D India Ltd.....	6,995	21,537
Ω General Insurance Corp. of India.....	14,916	37,409
Genus Power Infrastructures Ltd.....	24,860	55,197
GHCL Ltd.....	15,673	101,748
GHCL Textiles Ltd.....	15,673	14,368
GIC Housing Finance Ltd.....	8,238	20,098
Gillette India Ltd.....	1,174	80,590
GlaxoSmithKline Pharmaceuticals Ltd.....	5,781	99,069
Glenmark Pharmaceuticals Ltd.....	33,826	325,985
GMM Pfaudler Ltd.....	3,423	61,308
* GMR Airports Infrastructure Ltd.....	296,263	186,242
Godawari Power & Ispat Ltd.....	7,085	49,005
Godfrey Phillips India Ltd.....	2,960	77,119
Ω Godrej Agrovet Ltd.....	7,519	44,399
* Godrej Consumer Products Ltd.....	20,701	261,690
* Godrej Industries Ltd.....	11,131	64,600
* Godrej Properties Ltd.....	7,378	156,608
Goodyear India Ltd.....	879	15,096
Granules India Ltd.....	33,073	130,054
Graphite India Ltd.....	13,416	70,791
Grasim Industries Ltd.....	15,688	352,908
Grauer & Weil India Ltd.....	9,458	13,345
* Gravita India Ltd.....	1,730	14,210
Great Eastern Shipping Co. Ltd.....	23,892	229,610
Greaves Cotton Ltd.....	12,195	20,197

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	4,322	\$ 25,456
	9,116	37,527
	9,817	20,203
	6,261	176,904
	4,897	39,287
	18,801	59,855
	2,790	92,465
	13,229	77,823
	24,183	53,405
	20,610	148,884
	64,083	97,554
	35,643	71,469
	80,576	283,941
	1,823	11,679
	9,215	103,803
*	80,086	15,529
	9,435	118,886
	12,775	207,575
	30,843	72,294
	82,790	1,124,221
Ω	9,684	298,638
	260,411	5,224,234
Ω	11,098	87,342
*	3,224	12,827
	3,443	75,596
	16,155	35,527
	14,554	43,702
	16,765	654,915
	141,548	109,803
	3,594	41,469
	7,828	26,985
	1,452	54,313
	46,780	79,998
	166,488	936,324
	1,622	20,779
	6,303	303,954
*	202,019	47,591
	36,485	62,908
*	8,756	24,312
	55,807	191,969
	26,030	810,470
*	4,115	31,859
	1,419	68,045
	660	5,167
	637	17,045
	73	37,999
	3,847	12,261
	3,275	17,285
	114,676	2,817,589
Ω	18,181	306,065
Ω	15,999	112,485
Ω	13,101	101,364
	321	21,893
*	484,662	514,930
	234,361	337,945
*	615	6,221
*	1,653	10,724
	38,160	274,390
	29,459	78,805

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
India Glycols Ltd.....	1,786	\$ 13,392
* Indiabulls Housing Finance Ltd.....	59,530	103,710
* Indiabulls Real Estate Ltd.....	57,904	48,695
Indian Bank.....	37,174	157,828
Ω Indian Energy Exchange Ltd.....	77,128	115,218
Indian Hotels Co. Ltd.....	40,744	195,607
Indian Oil Corp. Ltd.....	160,469	183,418
* Indian Overseas Bank.....	211,986	67,859
Indian Railway Catering & Tourism Corp. Ltd.....	21,943	170,884
Ω Indian Railway Finance Corp. Ltd.....	304,916	142,422
Indo Count Industries Ltd.....	13,941	37,078
Indoco Remedies Ltd.....	8,412	32,440
Indraprastha Gas Ltd.....	28,227	158,988
* Indus Towers Ltd.....	117,118	245,274
IndusInd Bank Ltd.....	33,820	583,899
* Infibeam Avenues Ltd.....	224,277	41,628
Info Edge India Ltd.....	5,250	292,505
Infosys Ltd., Sponsored ADR.....	37,090	617,919
Infosys Ltd.....	262,038	4,334,142
Ingersoll Rand India Ltd.....	1,214	42,631
* Inox Wind Ltd.....	16,746	43,070
Insecticides India Ltd.....	3,433	17,904
Intellect Design Arena Ltd.....	11,298	91,624
*Ω InterGlobe Aviation Ltd.....	6,382	201,249
IOL Chemicals & Pharmaceuticals Ltd.....	4,141	19,789
Ipca Laboratories Ltd.....	26,334	280,334
IRB Infrastructure Developers Ltd.....	181,040	58,432
Ω IRCON International Ltd.....	40,912	48,305
ISGEC Heavy Engineering Ltd.....	3,783	33,841
ITC Ltd.....	284,140	1,608,495
ITD Cementation India Ltd.....	8,693	19,624
* ITI Ltd.....	15,882	21,699
J Kumar Infraprojects Ltd.....	4,462	19,644
Jagran Prakashan Ltd.....	13,332	16,661
Jai Corp. Ltd.....	16,511	36,220
* Jaiprakash Power Ventures Ltd.....	357,706	26,793
* Jammu & Kashmir Bank Ltd.....	63,700	52,212
Jamna Auto Industries Ltd.....	29,725	40,528
JB Chemicals & Pharmaceuticals Ltd.....	6,603	201,862
JBM Auto Ltd.....	4,666	79,252
Jindal Saw Ltd.....	39,507	157,626
Jindal Stainless Ltd.....	77,437	379,085
Jindal Steel & Power Ltd.....	73,130	595,505
Jio Financial Services Ltd.....	37,849	120,497
JK Cement Ltd.....	6,434	257,311
JK Lakshmi Cement Ltd.....	14,617	108,204
JK Paper Ltd.....	23,603	95,020
JK Tyre & Industries Ltd.....	19,034	61,545
JM Financial Ltd.....	89,532	84,964
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	701	8,157
JSW Energy Ltd.....	80,655	282,766
JSW Steel Ltd.....	81,507	809,172
JTEKT India Ltd.....	15,736	29,852
Jubilant Foodworks Ltd.....	52,110	303,920
Jubilant Ingrevia Ltd.....	16,105	81,541
Jubilant Pharmova Ltd.....	12,229	56,259
* Just Dial Ltd.....	3,495	32,825
Jyothy Labs Ltd.....	22,760	85,833
Kajaria Ceramics Ltd.....	13,779	241,377

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	18,119	\$ 138,389
	7,935	41,046
	17,589	71,676
	73,287	185,247
	76,546	116,386
	5,031	35,672
	20,756	29,101
	20,518	158,530
	11,388	336,915
	1,194	40,702
*	54,788	48,029
	3,939	31,898
	5,193	48,455
	13,536	85,757
	16,888	92,699
	36,634	110,402
	5,002	26,303
	57,196	1,292,822
	1,289	42,221
	26,577	351,216
	13,819	107,515
	14,513	68,918
*Ω	573	13,341
	844	5,361
	2,359	64,646
	153,051	246,124
Ω	3,114	153,070
	7,381	42,310
	454	77,941
	58,872	1,921,384
Ω	69,632	298,069
	6,564	84,619
	62,932	319,646
*	908	55,272
	41,631	90,922
Ω	7,042	420,345
	10,473	47,593
	289	7,392
	19,953	238,812
*	1,244	24,179
	6,002	81,791
	629	42,838
	14,201	92,771
	134,465	488,137
	92,240	1,654,776
*	11,332	46,799
	14,006	87,989
Ω	6,315	27,633
	1,893	27,083
	18,171	28,578
	129,959	220,278
*	24,693	24,974
	55,236	377,891
	40,811	59,046
	1,631	194,756
Ω	3,870	37,069
	2,808	68,975
*	7,519	74,218
*	35,141	253,106

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	2,691	\$ 17,017
	5,615	129,058
	1,888	21,837
	23,249	23,102
Ω	4,711	78,620
	10,081	37,872
*	2,026	1,189
Ω	10,136	41,759
	2,922	38,074
	16,185	36,639
	2,815	29,658
*	100,720	37,992
	107,239	78,018
	8,198	83,695
	9,129	254,329
	187	233,461
	4,995	55,834
	12,701	68,340
	2,675	54,198
	19,090	315,452
	11,085	136,177
	15,612	158,421
	226,797	263,771
	25,107	21,811
	26,158	118,412
	2,497	130,063
	25,996	45,378
	112,474	63,669
	93,504	182,181
	960	9,310
	4,450	37,992
	2,737	746,904
	2,015	85,143
	5,153	53,489
	193,346	120,979
	15,882	60,488
*	15,882	15,858
	1,454	48,562
Ω	21,625	82,686
	31,103	44,297
	42,663	60,900
*††	42,663	25,008
	23,167	62,613
	1,627	14,316
	10,866	33,166
	227,322	602,196
	2,604	35,401
	1,261	37,516
	9,211	125,367
	145,106	312,849
	35,666	119,592
	10,917	106,430
	4,660	220,529
	37,931	67,831
	20,033	56,305
	20,996	11,242
	869	8,414
	657	303,628
	31,431	22,872

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
		\$
Panama Petrochem Ltd.....	3,528	12,327
*Ω Parag Milk Foods Ltd.....	10,789	22,682
* Patel Engineering Ltd.....	95,981	51,273
* PC Jeweller Ltd.....	40,835	14,562
PCBL Ltd.....	49,255	94,553
Persistent Systems Ltd.....	5,452	315,054
Petronet LNG Ltd.....	148,332	420,914
Pfizer Ltd.....	2,170	105,830
Phoenix Mills Ltd.....	15,846	333,473
PI Industries Ltd.....	5,458	240,170
Pidilite Industries Ltd.....	7,553	240,787
Piramal Enterprises Ltd.....	22,794	281,260
* Piramal Pharma Ltd.....	37,300	47,315
PNC Infratech Ltd.....	28,841	121,381
Poly Medicure Ltd.....	2,842	42,814
Polycab India Ltd.....	4,730	277,917
Polyplex Corp. Ltd.....	4,164	62,030
Poonawalla Fincorp Ltd.....	39,726	190,331
Power Finance Corp. Ltd.....	256,210	814,203
Power Grid Corp. of India Ltd.....	183,445	593,947
Power Mech Projects Ltd.....	639	36,121
Praj Industries Ltd.....	21,167	110,252
* Prakash Industries Ltd.....	12,111	13,561
Ω Prataap Snacks Ltd.....	811	8,279
Prestige Estates Projects Ltd.....	33,892	242,149
* Pricol Ltd.....	18,906	63,544
Prince Pipes & Fittings Ltd.....	6,579	52,663
* Prism Johnson Ltd.....	23,821	36,144
Privi Speciality Chemicals Ltd.....	1,549	20,676
Procter & Gamble Health Ltd.....	1,276	83,107
Procter & Gamble Hygiene & Health Care Ltd.....	893	171,576
PSP Projects Ltd.....	3,427	33,130
* PTC India Financial Services Ltd.....	56,427	16,063
PTC India Ltd.....	64,716	92,871
Punjab National Bank.....	163,804	123,288
* PVR Inox Ltd.....	5,841	110,579
Ω Quess Corp. Ltd.....	10,111	52,597
Radico Khaitan Ltd.....	13,568	238,580
Rain Industries Ltd.....	52,895	109,740
Rajesh Exports Ltd.....	12,610	79,969
Rallis India Ltd.....	17,088	45,433
Ramco Cements Ltd.....	21,115	227,172
Ramco Industries Ltd.....	2,424	5,458
Ramkrishna Forgings Ltd.....	16,995	116,489
Rashtriya Chemicals & Fertilizers Ltd.....	50,898	71,211
Ratnamani Metals & Tubes Ltd.....	5,206	168,560
Raymond Ltd.....	9,178	214,516
*Ω RBL Bank Ltd.....	92,862	257,462
REC Ltd.....	198,607	490,546
Redington Ltd.....	158,331	348,549
Redtape Ltd.....	8,586	22,950
Relaxo Footwears Ltd.....	5,149	59,293
Reliance Industrial Infrastructure Ltd.....	2,313	27,229
Reliance Industries Ltd.....	37,849	1,173,447
Ω Reliance Industries Ltd., GDR.....	44,787	2,799,188
* Reliance Infrastructure Ltd.....	42,098	95,712
* Reliance Power Ltd.....	448,743	89,648
Repco Home Finance Ltd.....	13,730	54,896
Rhi Magnesita India Ltd.....	7,341	57,845

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Rico Auto Industries Ltd.....	29,305	\$ 35,334
RITES Ltd.....	10,591	59,706
Rossari Biotech Ltd.....	1,550	15,842
RSWM Ltd.....	7,090	17,247
Rupa & Co. Ltd.....	6,647	24,189
Safari Industries India Ltd.....	486	17,020
Sagar Cements Ltd.....	6,033	15,519
Samvardhana Motherson International Ltd.....	336,054	402,007
* Sanghi Industries Ltd.....	12,254	13,612
Sanghvi Movers Ltd.....	4,125	31,649
Sanofi India Ltd.....	1,379	117,689
* Sarda Energy & Minerals Ltd.....	3,266	79,963
Saregama India Ltd.....	1,437	6,881
Sasken Technologies Ltd.....	1,618	18,150
* Satin Creditcare Network Ltd.....	2,801	6,962
Savita Oil Technologies Ltd.....	5,610	21,281
SBI Cards & Payment Services Ltd.....	25,102	261,512
Ω SBI Life Insurance Co. Ltd.....	14,291	222,771
Schaeffler India Ltd.....	3,708	141,071
* Schneider Electric Infrastructure Ltd.....	14,360	49,433
* SEPC Ltd.....	75,354	12,710
* Sequent Scientific Ltd.....	5,527	6,382
Seshasayee Paper & Boards Ltd.....	6,808	22,891
Ω SH Kelkar & Co. Ltd.....	5,169	7,455
Shankara Building Products Ltd.....	1,186	10,814
Sharda Cropchem Ltd.....	5,564	29,729
Sharda Motor Industries Ltd.....	1,027	10,628
* Sheela Foam Ltd.....	3,902	57,950
Shilpa Medicare Ltd.....	6,408	27,617
Shipping Corp. of India Ltd.....	31,983	40,461
Shipping Corp. of India Ltd.....	31,983	10,519
* Shoppers Stop Ltd.....	6,789	65,649
Shree Cement Ltd.....	617	181,149
* Shree Renuka Sugars Ltd.....	94,954	53,128
Shriram Finance Ltd.....	34,482	794,041
Siemens Ltd.....	868	42,021
* SIS Ltd.....	8,675	46,534
Siyaram Silk Mills Ltd.....	5,047	33,936
SKF India Ltd.....	3,723	243,764
Snowman Logistics Ltd.....	20,043	12,193
Sobha Ltd.....	7,672	57,920
Solar Industries India Ltd.....	3,191	147,228
* Solara Active Pharma Sciences Ltd.....	3,971	19,330
Somany Ceramics Ltd.....	5,457	49,460
Sonata Software Ltd.....	15,500	199,237
* South Indian Bank Ltd.....	540,306	128,688
* Spandana Sphoorty Financial Ltd.....	3,528	35,268
SRF Ltd.....	24,001	633,735
* Star Cement Ltd.....	18,024	31,913
State Bank of India.....	1,931	14,558
State Bank of India, GDR.....	14,169	1,065,509
Steel Authority of India Ltd.....	219,489	252,672
Sterlite Technologies Ltd.....	31,260	57,435
* Strides Pharma Science Ltd.....	12,495	71,654
Styrenix Performance Materials Ltd.....	1,875	27,081
* Subex Ltd.....	65,054	25,663
Subros Ltd.....	3,200	16,515
Sudarshan Chemical Industries Ltd.....	6,416	38,632
Sumitomo Chemical India Ltd.....	13,090	65,622

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	43,522	\$ 604,806
	22,685	149,594
	8,948	288,264
	1,504	92,973
	17,536	271,988
*	6,629	18,431
	10,075	44,477
	15,853	80,695
	8,849	381,604
	11,075	60,381
	5,055	50,113
	16,889	101,317
*	823,995	190,137
	3,878	10,351
	677	16,085
	1,691	17,878
Ω	24,137	234,066
	8,861	22,786
	10,198	148,620
	27,454	354,389
	12,417	37,742
	12,940	283,014
	52,184	2,169,833
	26,095	272,687
	3,576	311,587
*	190,196	1,492,361
	115,472	332,312
	1,088,156	1,628,564
*	43,502	41,847
	2,190	42,154
	10,875	34,477
	64,042	872,626
	12,817	76,434
*Ω	7,149	71,286
	58,399	75,684
	3,212	101,092
	17,168	42,354
*	23,094	23,602
Ω	1,222	8,850
	12,399	25,678
	38,252	63,907
	3,307	141,189
	5,334	24,258
*	10,409	82,897
	26,418	968,912
	13,643	333,817
	20,839	171,952
	11,644	12,502
	17,001	5,016
	6,236	57,217
	14,566	312,081
	274,533	107,790
	7,561	27,546
	12,353	59,882
	7,048	67,820
	11,545	434,953
	4,752	11,947
*	76,723	37,798
	24,844	416,525

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
TVS Srichakra Ltd.....	949	\$ 35,091
Uflex Ltd.....	9,118	48,333
Ujjivan Financial Services Ltd.....	19,472	117,256
Ω Ujjivan Small Finance Bank Ltd.....	151,740	89,167
UltraTech Cement Ltd.....	6,671	674,278
Unichem Laboratories Ltd.....	8,075	39,122
Union Bank of India Ltd.....	121,686	132,239
United Breweries Ltd.....	4,391	82,191
* United Spirits Ltd.....	21,400	264,130
UNO Minda Ltd.....	27,943	200,661
UPL Ltd.....	82,407	624,379
Usha Martin Ltd.....	31,694	129,714
UTI Asset Management Co. Ltd.....	7,753	75,783
* VA Tech Wabag Ltd.....	7,423	47,645
Vaibhav Global Ltd.....	6,758	28,379
Vakrangee Ltd.....	124,054	23,877
* Vardhman Textiles Ltd.....	29,055	131,573
*Ω Varroc Engineering Ltd.....	6,440	27,348
Varun Beverages Ltd.....	47,314	463,056
Vedanta Ltd.....	108,092	364,017
Venky's India Ltd.....	1,664	41,127
Vesuvius India Ltd.....	1,583	70,810
V-Guard Industries Ltd.....	32,201	110,829
Vimta Labs Ltd.....	2,204	12,251
Vinati Organics Ltd.....	3,323	74,209
Vindhya Telelinks Ltd.....	1,703	42,578
VIP Industries Ltd.....	9,802	71,566
Visaka Industries Ltd.....	4,275	4,475
VI E Governance Ord.....	12,405	3,394
V-Mart Retail Ltd.....	1,258	34,905
* Vodafone Idea Ltd.....	960,006	96,972
Voltamp Transformers Ltd.....	932	52,513
Voltas Ltd.....	2,710	25,682
* VRL Logistics Ltd.....	5,349	47,733
VST Industries Ltd.....	919	42,257
VST Tillers Tractors Ltd.....	669	24,885
Welspun Corp. Ltd.....	22,864	89,494
Welspun Enterprises Ltd.....	14,801	42,148
Welspun India Ltd.....	56,969	75,784
West Coast Paper Mills Ltd.....	14,157	83,457
* Westlife Foodworld Ltd.....	10,592	120,623
Whirlpool of India Ltd.....	1,857	32,729
Wipro Ltd.....	95,614	471,580
* Wockhardt Ltd.....	14,037	40,757
* Wonderla Holidays Ltd.....	2,852	21,589
Zee Entertainment Enterprises Ltd.....	179,869	532,772
Zensar Technologies Ltd.....	24,486	147,878
* Zomato Ltd.....	91,195	93,413
Zydus Lifesciences Ltd.....	26,779	205,376
Zydus Wellness Ltd.....	3,658	65,342
TOTAL INDIA.....		125,281,904
INDONESIA — (2.8%)		
ABM Investama Tbk PT.....	130,100	31,576
Ace Hardware Indonesia Tbk PT.....	1,481,400	70,764
* Adaro Energy Indonesia Tbk PT.....	2,461,700	393,800
* Adhi Karya Persero Tbk PT.....	823,500	25,993
* Adi Sarana Armada Tbk PT.....	388,400	33,092
AKR Corporindo Tbk PT.....	1,979,300	181,915

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Alam Sutera Realty Tbk PT.....	3,039,900	\$ 36,895
Aneka Tambang Tbk PT.....	646,000	85,149
Arwana Citramulia Tbk PT.....	640,500	35,897
Ashmore Asset Management Indonesia Tbk PT.....	149,400	10,844
Astra Agro Lestari Tbk PT.....	126,100	63,349
Astra International Tbk PT.....	1,903,800	865,171
Astra Otoparts Tbk PT.....	250,300	48,621
* Bank Amar Indonesia Tbk PT.....	830,585	16,526
Bank BTPN Syariah Tbk PT.....	528,300	74,705
* Bank Bukopin Tbk PT.....	6,045,077	41,689
Bank Central Asia Tbk PT.....	2,613,500	1,582,817
* Bank Jago Tbk PT.....	124,900	24,131
Bank Mandiri Persero Tbk PT.....	3,999,500	1,520,391
* Bank Mayapada International Tbk PT.....	562,800	19,228
Bank Maybank Indonesia Tbk PT.....	1,456,300	27,816
* Bank MNC Internasional Tbk PT.....	2,771,900	15,078
Bank Negara Indonesia Persero Tbk PT.....	437,000	257,263
* Bank Neo Commerce Tbk PT.....	544,900	16,414
Bank OCBC Nisp Tbk PT.....	817,200	65,578
Bank Pan Indonesia Tbk PT.....	983,200	83,463
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	1,053,790	83,155
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	809,600	35,423
Bank Rakyat Indonesia Persero Tbk PT.....	4,429,700	1,658,497
Bank Syariah Indonesia Tbk PT.....	1,479,649	162,413
Bank Tabungan Negara Persero Tbk PT.....	1,234,712	107,718
Barito Pacific Tbk PT.....	671,592	34,510
BFI Finance Indonesia Tbk PT.....	2,096,600	183,583
BISI International Tbk PT.....	429,800	43,010
Blue Bird Tbk PT.....	206,500	30,804
* Buana Lintas Lautan Tbk PT.....	2,303,800	14,960
* Bukalapak.com PT Tbk.....	5,658,300	81,128
Bukit Asam Tbk PT.....	1,044,200	192,011
* Bumi Resources Minerals Tbk PT.....	9,798,400	111,155
* Bumi Resources Tbk PT.....	6,286,300	53,330
* Bumi Serpong Damai Tbk PT.....	2,169,000	170,507
* Capital Financial Indonesia Tbk PT.....	800,300	35,302
* Cemindo Gemilang PT.....	358,600	21,522
Charoen Pokphand Indonesia Tbk PT.....	575,800	197,521
Ω Cikarang Listrindo Tbk PT.....	286,600	13,978
Ciputra Development Tbk PT.....	1,783,800	131,916
Delta Dunia Makmur Tbk PT.....	1,889,200	49,890
Dharma Satya Nusantara Tbk PT.....	824,300	31,991
Elang Mahkota Teknologi Tbk PT.....	1,668,100	71,968
Elnusa Tbk PT.....	655,800	16,965
Erajaya Swasembada Tbk PT.....	2,821,100	93,585
Garudafood Putra Putri Jaya Tbk PT.....	2,126,100	66,273
Gudang Garam Tbk PT.....	87,300	161,596
Harum Energy Tbk PT.....	864,800	95,239
Hexindo Adiperkasa Tbk PT.....	58,700	26,075
Impack Pratama Industri Tbk PT.....	1,477,300	32,911
Indah Kiat Pulp & Paper Tbk PT.....	405,000	245,851
Indika Energy Tbk PT.....	502,600	65,867
Indo Tambangraya Megah Tbk PT.....	106,100	191,490
Indocement Tunggal Prakarsa Tbk PT.....	121,800	84,217
Indofood CBP Sukses Makmur Tbk PT.....	104,500	77,651
Indofood Sukses Makmur Tbk PT.....	713,400	346,581
Indomobil Sukses Internasional Tbk PT.....	208,900	24,307
Indosat Tbk PT.....	122,700	74,847
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	1,012,300	42,974

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Japfa Comfeed Indonesia Tbk PT.....	1,351,000	\$119,624
Jasa Marga Persero Tbk PT.....	362,600	93,038
Kalbe Farma Tbk PT.....	1,190,500	151,208
* Kapuas Prima Coal Tbk PT.....	2,482,800	8,231
* Kawasan Industri Jababeka Tbk PT.....	1,924,500	19,777
* Lippo Karawaci Tbk PT.....	5,253,300	34,501
* M Cash Integrasi PT.....	13,600	7,352
* Map Aktif Adiperkasa PT.....	1,938,000	104,148
Matahari Department Store Tbk PT.....	220,800	44,241
Mayora Indah Tbk PT.....	506,900	81,317
* MD Pictures Tbk PT.....	355,800	94,327
Medco Energi Internasional Tbk PT.....	1,871,300	140,556
* Media Nusantara Citra Tbk PT.....	1,807,900	75,528
Medikaloka Hermina Tbk PT.....	959,100	95,037
* Mega Manunggal Property Tbk PT.....	134,200	3,742
* Merdeka Copper Gold Tbk PT.....	464,042	108,127
* Metro Healthcare Indonesia Tbk PT.....	808,900	27,626
Metrodata Electronics Tbk PT.....	1,584,300	54,112
Metropolitan Kentjana Tbk PT.....	9,800	17,419
* Mitra Adiperkasa Tbk PT.....	1,460,300	191,800
Mitra Keluarga Karyasehat Tbk PT.....	687,700	132,807
Mitra Pinasthika Mustika Tbk PT.....	391,100	26,854
* MNC Digital Entertainment Tbk PT.....	197,200	49,427
* MNC Land Tbk PT.....	7,912,200	36,186
Mulia Industrindo Tbk PT.....	437,000	13,039
Pabrik Kertas Tjiwi Kimia Tbk PT.....	295,900	132,473
* Pacific Strategic Financial Tbk PT.....	512,800	36,895
Pakuwon Jati Tbk PT.....	4,626,700	147,407
Panin Financial Tbk PT.....	3,083,600	62,614
* Paninvest Tbk PT.....	361,900	26,751
Perusahaan Gas Negara Tbk PT.....	1,473,100	133,372
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	736,200	50,789
Prodia Widyahusada Tbk PT.....	26,200	11,476
Puradelta Lestari Tbk PT.....	1,689,800	19,048
Ramayana Lestari Sentosa Tbk PT.....	393,000	14,986
Resource Alam Indonesia Tbk PT.....	352,200	11,680
Salim Ivomas Pratama Tbk PT.....	483,600	13,594
Samator Indo Gas Tbk PT.....	74,100	9,706
Samudera Indonesia Tbk PT.....	2,328,000	56,842
* Sarana Meditama Metropolitan Tbk PT.....	494,600	12,141
Sarana Menara Nusantara Tbk PT.....	3,098,900	208,560
Sariguna Primatirta Tbk PT.....	407,000	17,828
Sawit Sumbermas Sarana Tbk PT.....	1,038,400	82,268
Selamat Sempurna Tbk PT.....	416,800	55,273
Semen Baturaja Tbk PT.....	422,800	10,714
Semen Indonesia Persero Tbk PT.....	251,854	116,540
Siloam International Hospitals Tbk PT.....	599,400	77,507
Sumber Alfaria Trijaya Tbk PT.....	1,206,000	215,944
Summarecon Agung Tbk PT.....	2,240,800	98,126
Surya Citra Media Tbk PT.....	3,184,100	32,941
Surya Esa Perkasa Tbk PT.....	1,825,700	71,459
* Surya Semesta Internusa Tbk PT.....	786,800	24,427
Telkom Indonesia Persero Tbk PT.....	2,571,100	633,457
Temas Tbk PT.....	2,160,000	38,693
Tempo Scan Pacific Tbk PT.....	134,700	15,142
Timah Tbk PT.....	889,600	55,494
Tower Bersama Infrastructure Tbk PT.....	544,500	69,692
Transcoal Pacific Tbk PT.....	137,400	60,611
Triputra Agro Persada PT.....	2,304,600	87,098

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Tunas Baru Lampung Tbk PT.....	478,057	\$ 26,463
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	329,900	42,102
Unilever Indonesia Tbk PT.....	640,900	163,599
United Tractors Tbk PT.....	228,100	416,711
Vale Indonesia Tbk PT.....	169,300	77,258
*†† Waskita Beton Precast Tbk PT.....	1,218,000	4,035
* Waskita Karya Persero Tbk PT.....	2,217,700	29,707
XL Axiata Tbk PT.....	1,197,404	180,271
TOTAL INDONESIA.....		<u>16,172,604</u>
KUWAIT — (0.6%)		
A'ayan Leasing & Investment Co. KSCP.....	167,584	86,738
* Agility Public Warehousing Co. KSC.....	75,006	153,821
Al Ahli Bank of Kuwait KSCP.....	72,017	56,263
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	54,843	33,206
Al-Eid Food KSC.....	10,842	6,635
* Alimtiq Investment Group KSC.....	251,943	58,229
* Arabi Group Holding KSC.....	26,587	27,954
Arzan Financial Group for Financing & Investment KPSC.....	82,747	38,249
* Asiya Capital Investments Co. KSCP.....	132,737	24,543
Boubyan Bank KSCP.....	21,377	43,144
Boubyan Petrochemicals Co. KSCP.....	26,934	64,792
Boursa Kuwait Securities Co. KPSC.....	14,780	91,702
Burgan Bank SAK.....	60,995	41,299
Combined Group Contracting Co. SAK.....	16,659	20,986
Commercial Facilities Co. SAKP.....	60,359	34,384
Commercial Real Estate Co. KSC.....	149,135	52,430
Gulf Bank KSCP.....	86,075	73,971
Gulf Cables & Electrical Industries Group Co. KSCP.....	12,272	49,136
Heavy Engineering & Ship Building Co. KSCP, Class B.....	35,728	81,179
Humansoft Holding Co. KSC.....	7,893	92,496
Integrated Holding Co. KCSC.....	27,786	36,632
Jazeera Airways Co. KSCP.....	7,191	46,816
Kuwait Finance House KSCP.....	219,219	563,033
Kuwait Insurance Co. SAK.....	11,843	18,582
Kuwait International Bank KSCP.....	116,498	63,331
Kuwait Real Estate Co. KSC.....	128,676	59,060
Kuwait Telecommunications Co.....	26,143	49,784
Mabaneer Co. KPSC.....	26,336	75,699
Mezzan Holding Co. KSCC.....	21,855	38,061
Mobile Telecommunications Co. KSCP.....	296,337	502,577
National Bank of Kuwait SAKP.....	245,480	768,723
National Industries Group Holding SAK.....	126,339	95,412
National Investments Co. KSCP.....	77,820	61,304
Salhia Real Estate Co. KSCP.....	58,247	90,063
Shamal Az-Zour Al-Oula for the First Phase of Az-Zour Power Plant KSC....	53,336	53,071
Sultan Center Food Products Co. KSC.....	27,711	11,907
Warba Bank KSCP.....	90,987	62,494
TOTAL KUWAIT.....		<u>3,709,706</u>
MALAYSIA — (2.1%)		
Aeon Co. M Bhd.....	103,300	27,957
# AEON Credit Service M Bhd.....	31,200	83,318
AFFIN Bank Bhd.....	177,806	76,915
Alliance Bank Malaysia Bhd.....	183,600	143,753
Allianz Malaysia Bhd.....	10,900	35,254
AMMB Holdings Bhd.....	220,100	188,476
* Ancom Nylex Bhd.....	98,400	22,485

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	19,500	\$ 10,645
#	154,300	18,309
	354,900	210,190
	17,800	83,924
*	666,700	43,625
	95,300	14,361
*	153,700	69,908
	141,800	69,217
#	223,900	52,619
#	27,500	61,726
*	815,800	94,188
	108,100	160,889
	62,400	8,923
	170,800	40,168
	16,700	77,788
	173,300	169,888
	486,212	598,940
*	48,000	23,441
	79,500	24,687
	76,800	67,005
#*	563,800	59,406
	240,800	25,378
	142,800	44,391
	171,100	87,340
	256,800	84,304
	61,800	26,075
#	97,044	28,003
	107,000	22,308
*	224,500	22,169
	92,800	29,442
	33,000	18,956
	13,700	75,964
	161,900	116,445
	151,987	144,926
	14,200	9,482
*	43,700	23,648
	138,000	131,943
	170,700	98,464
	66,000	89,435
	52,400	16,742
*	39,300	40,112
	59,400	29,028
	64,200	48,428
	78,500	34,473
	202,300	98,782
	16,700	96,806
#	37,400	28,812
	236,600	40,154
	200,700	15,360
#	303,000	62,620
	11,700	50,832
	10,700	14,687
	16,300	66,184
	10,000	19,962
	64,200	84,792
	440,700	149,563
	182,600	122,330
	177,800	164,499
	271,000	82,379

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
* JAKS Resources Bhd.	248,000	\$ 10,732
Jaya Tiasa Holdings Bhd.	80,700	12,979
Kenanga Investment Bank Bhd.	111,800	22,686
Kim Loong Resources Bhd.	27,400	11,244
Kossan Rubber Industries Bhd.	306,600	97,251
# KPJ Healthcare Bhd.	381,500	97,378
Kuala Lumpur Kepong Bhd.	44,400	229,648
LBS Bina Group Bhd.	84,900	9,140
Ω Lotte Chemical Titan Holding Bhd.	122,400	30,985
LPI Capital Bhd.	34,600	91,343
Magnum Bhd.	186,600	45,543
Mah Sing Group Bhd.	278,300	41,367
Malakoff Corp. Bhd.	245,900	35,189
Malayan Banking Bhd.	201,100	402,344
* Malayan Cement Bhd.	19,800	14,232
Malayan Flour Mills Bhd.	89,300	12,570
Malaysia Airports Holdings Bhd.	51,410	78,673
Malaysia Building Society Bhd.	612,400	105,903
Malaysia Smelting Corp. Bhd.	63,100	33,618
Malaysian Pacific Industries Bhd.	11,500	74,749
Malaysian Resources Corp. Bhd.	536,400	45,227
Matrix Concepts Holdings Bhd.	186,650	58,773
Maxis Bhd.	107,600	96,421
MBM Resources Bhd.	15,600	11,977
Mega First Corp. Bhd.	122,900	90,189
MISC Bhd.	49,200	78,443
MKH Bhd.	32,700	9,359
Ω MR DIY Group M Bhd.	214,600	69,974
* Muhibbah Engineering M Bhd.	69,150	10,436
My EG Services Bhd.	830,769	141,066
Nestle Malaysia Bhd.	3,600	106,945
* Nylex Malaysia Bhd.	1,640	175
Oriental Holdings Bhd.	45,800	65,193
OSK Holdings Bhd.	140,700	34,342
# PA Resources Bhd.	116,900	7,129
Padini Holdings Bhd.	77,600	68,517
Pantech Group Holdings Bhd.	133,700	23,142
Perak Transit Bhd.	128,600	30,823
Petron Malaysia Refining & Marketing Bhd.	9,400	9,824
# Petronas Chemicals Group Bhd.	198,800	306,671
Petronas Dagangan Bhd.	28,000	142,610
Petronas Gas Bhd.	29,300	111,008
PIE Industrial Bhd.	4,400	2,732
* PMB Technology Bhd.	25,100	21,989
PPB Group Bhd.	33,500	124,018
Press Metal Aluminium Holdings Bhd.	190,000	212,461
Public Bank Bhd.	842,300	779,135
QL Resources Bhd.	103,200	125,476
RCE Capital Bhd.	48,600	24,251
RHB Bank Bhd.	143,439	181,088
Sam Engineering & Equipment M Bhd.	16,000	17,751
Sarawak Oil Palms Bhd.	85,000	49,185
Scientex Bhd.	145,600	115,007
Sime Darby Bhd.	244,900	118,518
Sime Darby Plantation Bhd.	209,000	211,270
Sime Darby Property Bhd.	603,500	81,675
SKP Resources Bhd.	181,200	38,176
SP Setia Bhd Group.	442,500	61,830
# Sports Toto Bhd.	157,121	50,908

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
Sunway Bhd.	334,800	\$ 132,922
Sunway Construction Group Bhd.	48,800	19,491
Supermax Corp. Bhd.	329,800	61,823
Syarikat Takaful Malaysia Keluarga Bhd.	80,500	62,154
Ta Ann Holdings Bhd.	52,100	43,016
TASCO Bhd.	49,700	8,824
Telekom Malaysia Bhd.	70,246	79,314
Tenaga Nasional Bhd.	88,900	189,310
Thong Guan Industries Bhd.	32,000	14,620
TIME dotCom Bhd.	143,000	170,275
#* Top Glove Corp. Bhd.	435,400	88,883
* Tropicana Corp. Bhd.	139,700	36,839
TSH Resources Bhd.	183,900	42,425
Uchi Technologies Bhd.	45,800	34,939
UEM Sunrise Bhd.	81,300	8,660
UMW Holdings Bhd.	72,600	66,531
Unisem M Bhd.	114,600	79,863
United Plantations Bhd.	18,000	63,769
UOA Development Bhd.	28,500	11,822
UWC Bhd.	62,100	46,306
* Veleso Energy Bhd.	797,000	40,732
ViTrox Corp. Bhd.	40,200	70,022
VS Industry Bhd.	442,000	87,762
* Wasco Bhd.	97,700	21,445
WCT Holdings Bhd.	117,700	11,746
Wellcall Holdings Bhd.	44,800	11,823
Westports Holdings Bhd.	89,900	69,833
Yinson Holdings Bhd.	126,040	71,282
YTL Corp. Bhd.	601,900	156,172
YTL Power International Bhd.	230,200	69,465
TOTAL MALAYSIA.		11,946,579
MEXICO — (3.3%)		
# Alpek SAB de CV.	103,368	106,609
* Asea SAB de CV.	82,082	285,682
* America Movil SAB de CV, ADR.	100,860	2,109,991
America Movil SAB de CV, Class B.	1,099,652	1,153,173
Arca Continental SAB de CV.	26,269	263,569
* Axtel SAB de CV.	59,792	2,500
Ω Banco del Bajío SA.	163,494	495,901
Becle SAB de CV.	22,151	57,914
Bolsa Mexicana de Valores SAB de CV.	70,641	149,761
* Cemex SAB de CV.	35,600	27,128
* Cemex SAB de CV, Sponsored ADR.	80,791	615,627
Cia Minera Autlan SAB de CV, Class B.	74,569	57,714
Coca-Cola Femsa SAB de CV.	28,232	237,877
Consortio ARA SAB de CV.	105,588	25,916
* Controladora Vuela Cia de Aviacion SAB de CV, Class A.	95,295	114,559
Corp. Inmobiliaria Vesta SAB de CV.	85,756	310,913
El Puerto de Liverpool SAB de CV, Class C1.	26,497	165,786
Fomento Economico Mexicano SAB de CV.	65,723	744,638
GCC SAB de CV.	26,936	260,706
Genomma Lab Internacional SAB de CV, Class B.	171,830	154,026
Gentera SAB de CV.	248,530	323,260
Gruma SAB de CV, Class B.	25,633	457,858
Grupo Aeroportuario del Centro Norte SAB de CV.	47,697	537,670
Grupo Aeroportuario del Pacifico SAB de CV, ADR.	3,491	664,547
Grupo Aeroportuario del Pacifico SAB de CV, Class B.	1,441	27,417
Grupo Aeroportuario del Sureste SAB de CV, ADR.	1,013	286,669

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
Grupo Aeroportuario del Sureste SAB de CV, Class B.....	3,811	\$ 108,124
Grupo Bimbo SAB de CV, Class A.....	83,785	435,462
Grupo Carso SAB de CV.....	36,564	290,831
Grupo Comercial Chedraui SA de CV.....	40,434	236,857
Grupo Elektra SAB de CV.....	1,861	140,132
Grupo Financiero Banorte SAB de CV, Class O.....	236,960	2,246,910
* Grupo Financiero Inbursa SAB de CV, Class O.....	115,809	282,036
Grupo Herdez SAB de CV.....	22,450	66,003
Grupo Industrial Saltillo SAB de CV.....	47,090	85,772
Grupo Mexico SAB de CV, Class B.....	217,528	1,131,613
Grupo Rotoplas SAB de CV.....	42,789	68,278
Grupo Televisa SAB, Sponsored ADR.....	25,711	136,525
Grupo Televisa SAB.....	262,795	278,410
#*Ω Grupo Traxion SAB de CV.....	66,398	142,313
* Hoteles City Express SAB de CV.....	68,246	27,877
#* Industrias Penoles SAB de CV.....	17,888	256,147
Kimberly-Clark de Mexico SAB de CV, Class A.....	154,311	363,914
# La Comer SAB de CV.....	92,356	230,490
# Megacable Holdings SAB de CV.....	187,919	476,503
*Ω Nemak SAB de CV.....	442,664	105,742
Operadora de Sites Mexicanos SA de CV, Class A.....	75,450	76,509
Orbia Advance Corp. SAB de CV.....	209,010	474,688
Promotora y Operadora de Infraestructura SAB de CV.....	41,894	435,778
Qualitas Controladora SAB de CV.....	18,936	139,569
* Vista Energy SAB de CV, ADR.....	12,243	319,542
Wal-Mart de Mexico SAB de CV.....	148,352	617,949
TOTAL MEXICO.....		<u>18,811,385</u>
PERU — (0.1%)		
Cementos Pacasmayo SAA, ADR.....	1,995	10,663
Credicorp Ltd.....	1,646	258,504
Intercorp Financial Services, Inc.....	1,040	25,522
TOTAL PERU.....		<u>294,689</u>
PHILIPPINES — (0.9%)		
* 8990 Holdings, Inc.....	186,300	31,392
Aboitiz Equity Ventures, Inc.....	97,600	95,531
Aboitiz Power Corp.....	103,200	67,777
* ACEN Corp.....	377,050	35,842
Alliance Global Group, Inc.....	406,800	92,152
* Atlas Consolidated Mining & Development Corp.....	193,200	13,106
Ayala Corp.....	8,790	98,521
Ayala Land, Inc.....	123,400	61,620
* AyalaLand Logistics Holdings Corp.....	199,500	11,046
Bank of the Philippine Islands.....	131,781	274,783
BDO Unibank, Inc.....	169,716	448,823
* Bloomberry Resorts Corp.....	726,700	156,920
* Cebu Air, Inc.....	26,100	17,828
Century Pacific Food, Inc.....	168,300	79,759
China Banking Corp.....	59,500	33,591
* Converge Information & Communications Technology Solutions, Inc.....	342,900	63,095
Cosco Capital, Inc.....	304,100	29,571
D&L Industries, Inc.....	414,100	54,508
* DITO CME Holdings Corp.....	460,000	19,520
DMCI Holdings, Inc.....	555,800	97,219
DoubleDragon Corp.....	74,100	10,170
Emperador, Inc.....	70,100	26,724
Filinvest Land, Inc.....	820,000	10,302

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
First Gen Corp.....	64,400	\$ 23,811
First Philippine Holdings Corp.....	7,400	8,421
Ginebra San Miguel, Inc.....	10,750	31,147
Global Ferronickel Holdings, Inc.....	454,000	20,182
Globe Telecom, Inc.....	4,439	155,235
GT Capital Holdings, Inc.....	17,030	169,070
* Integrated Micro-Electronics, Inc.....	101,500	8,632
International Container Terminal Services, Inc.....	65,650	259,449
JG Summit Holdings, Inc.....	141,120	110,726
Jollibee Foods Corp.....	46,940	218,024
Keepers Holdings, Inc.....	406,000	12,869
LT Group, Inc.....	446,600	78,091
MacroAsia Corp.....	129,600	10,261
Manila Electric Co.....	14,500	94,049
Megaworld Corp.....	2,427,000	90,641
Metro Pacific Investments Corp.....	1,137,000	100,824
Metropolitan Bank & Trust Co.....	262,600	287,062
Ω Monde Nissin Corp.....	139,400	20,766
Nickel Asia Corp.....	895,200	103,594
Petron Corp.....	604,000	40,688
Philex Mining Corp.....	244,200	13,138
* Philippine National Bank.....	25,400	8,549
PLDT, Inc., Sponsored ADR.....	6,960	162,655
PLDT, Inc.....	4,210	100,463
Puregold Price Club, Inc.....	228,900	120,894
Robinsons Land Corp.....	375,400	102,595
Robinsons Retail Holdings, Inc.....	103,990	103,310
San Miguel Corp.....	78,500	155,600
San Miguel Food & Beverage, Inc.....	101,180	93,991
Security Bank Corp.....	88,370	133,636
Semirara Mining & Power Corp.....	161,100	84,650
Shell Pilipinas Corp.....	73,700	19,298
SM Investments Corp.....	6,560	109,000
SM Prime Holdings, Inc.....	267,400	162,700
Synergy Grid & Development Phils, Inc.....	172,000	28,193
Union Bank of the Philippines.....	73,294	101,444
Universal Robina Corp.....	39,300	87,887
Vista Land & Lifescapes, Inc.....	439,000	12,552
Wilcon Depot, Inc.....	166,300	69,209
TOTAL PHILIPPINES.....		5,343,106
POLAND — (1.5%)		
* 11 bit studios SA.....	100	17,448
AB SA.....	2,183	31,505
Action SA.....	2,386	10,801
* Alior Bank SA.....	27,038	391,652
*Ω Allegro.eu SA.....	9,641	85,000
Amica SA.....	943	19,496
* AmRest Holdings SE.....	14,814	103,281
Arctic Paper SA.....	6,617	29,522
ASBISc Enterprises PLC.....	10,011	79,600
Asseco Poland SA.....	12,187	242,795
Asseco South Eastern Europe SA.....	1,022	12,798
Auto Partner SA.....	13,593	75,527
Bank Handlowy w Warszawie SA.....	5,621	126,203
* Bank Millennium SA.....	125,340	204,932
* Bank Ochrony Srodowiska SA.....	4,752	11,377
* Bank Polska Kasa Opieki SA.....	10,875	321,116
* Benefit Systems SA.....	360	156,455

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* BNPP Bank Polska SA.....	242	\$ 3,927
Boryszew SA.....	16,052	26,277
Budimex SA.....	1,891	194,362
* CCC SA.....	7,134	92,544
CD Projekt SA.....	4,894	199,670
Celon Pharma SA.....	1,503	6,276
* CI Games SA.....	33,347	53,211
Cognor Holding SA.....	53,555	104,524
ComArch SA.....	700	26,182
Creepy Jar SA.....	50	9,420
Cyfrowy Polsat SA.....	28,997	116,847
Develia SA.....	46,707	57,049
*Ω Dino Polska SA.....	2,560	285,082
Dom Development SA.....	1,357	50,181
Echo Investment SA.....	14,488	15,809
* Enea SA.....	50,413	110,804
Eurocash SA.....	14,818	64,051
* Grenevia SA.....	89,097	81,475
* Grupa Azoty SA.....	13,363	89,886
Grupa Kety SA.....	1,569	271,409
* ING Bank Slaski SA.....	2,636	131,261
Inter Cars SA.....	1,448	231,385
* Jastrzebska Spolka Weglowa SA.....	12,924	132,036
KGHM Polska Miedz SA.....	12,767	394,839
* KRUK SA.....	2,048	223,579
LiveChat Software SA.....	2,478	91,408
LPP SA.....	103	354,314
Lubelski Wegiel Bogdanka SA.....	3,626	35,384
* mBank SA.....	860	102,658
Mirbud SA.....	16,852	33,450
Mo-BRUK SA.....	463	33,022
Neuca SA.....	374	71,842
Orange Polska SA.....	60,301	111,000
ORLEN SA.....	58,331	1,039,666
* Pepco Group NV.....	17,615	151,793
* PGE Polska Grupa Energetyczna SA.....	82,249	174,941
* PKP Cargo SA.....	10,488	44,132
PlayWay SA.....	109	11,508
* Polimex-Mostostal SA.....	22,675	26,522
Powszechna Kasa Oszczednosci Bank Polski SA.....	36,657	371,923
Powszechny Zaklad Ubezpieczen SA.....	38,314	387,467
* Santander Bank Polska SA.....	1,649	163,600
* Selvita SA.....	2,243	41,218
Stalexport Autostrady SA.....	14,168	9,626
* Tauron Polska Energia SA.....	211,944	197,030
TEN Square Games SA.....	581	11,620
Tim SA.....	1,511	18,822
Torpol SA.....	2,839	12,730
Unimot SA.....	419	10,563
Votum SA.....	1,901	24,460
Warsaw Stock Exchange.....	4,922	46,703
Wirtualna Polska Holding SA.....	3,330	96,457
Ω XTB SA.....	6,984	68,280
* Zespol Elektrowni Patnow Adamow Konin SA.....	2,547	13,006
TOTAL POLAND.....		<u>8,646,739</u>
QATAR — (1.2%)		
Aamal Co.....	324,925	78,702
Al Khaleej Takaful Group QSC.....	35,655	27,775

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
Al Meera Consumer Goods Co. QSC.....	21,215	\$ 83,396
Alijarah Holding Co. QPSC.....	53,449	12,989
* Baladna.....	169,124	70,688
Barwa Real Estate Co.....	357,350	275,824
Commercial Bank PSQC.....	299,683	514,777
Doha Bank QPSC.....	464,068	220,517
Doha Insurance Co. QSC.....	19,125	11,989
* Estithmar Holding QPSC.....	53,496	32,073
Gulf International Services QSC.....	259,210	147,481
Gulf Warehousing Co.....	86,700	81,903
Industries Qatar QSC.....	88,532	324,236
* Lesha Bank LLC.....	238,857	104,934
Mannai Corp. QSC.....	43,427	68,115
Masraf Al Rayan QSC.....	436,212	300,831
* Mazaya Real Estate Development QPSC.....	171,488	39,439
Medicare Group.....	31,233	54,068
Mesaieed Petrochemical Holding Co.....	217,248	116,493
Ooredoo QPSC.....	108,091	339,478
Qatar Aluminum Manufacturing Co.....	453,518	168,374
Qatar Electricity & Water Co. QSC.....	32,939	164,104
Qatar Fuel QSC.....	49,965	230,619
Qatar Gas Transport Co. Ltd.....	354,599	410,603
Qatar Industrial Manufacturing Co. QSC.....	43,663	36,251
* Qatar Insurance Co. SAQ.....	344,087	210,719
Qatar International Islamic Bank QSC.....	72,190	205,837
Qatar Islamic Bank SAQ.....	49,599	288,221
Qatar Islamic Insurance Group.....	6,853	16,294
Qatar National Bank QPSC.....	357,229	1,666,541
Qatar National Cement Co. QSC.....	77,708	84,847
Qatar Navigation QSC.....	104,997	302,831
* Salam International Investment Ltd. QSC.....	162,465	34,328
United Development Co. QSC.....	450,616	150,992
Vodafone Qatar QSC.....	495,323	263,665
Zad Holding Co.....	9,043	33,809
TOTAL QATAR.....		7,173,743
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
*†† Ros Agro PLC, GDR.....	909	0
*†† Rosneft Oil Co. PJSC, GDR.....	21,620	0
*†† Rostelecom PJSC, Sponsored ADR.....	1,387	0
*†† RusHydro PJSC, ADR.....	12,112	0
*†† Sberbank of Russia PJSC, Sponsored ADR.....	96,975	0
*†† Severstal PAO, GDR.....	4,377	0
*†† Tatneft PJSC, Sponsored ADR.....	7,288	0
*†† VTB Bank PJSC, GDR.....	49,902	0
SAUDI ARABIA — (4.9%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	30,950	19,081
Abdullah Al Othaim Markets Co.....	71,640	282,176

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	1,404	\$ 12,032
ACWA Power Co.....	3,765	185,070
Advanced Petrochemical Co.....	13,348	162,034
* Al Alamiya for Cooperative Insurance Co.....	3,797	17,442
Al Babtain Power & Telecommunication Co.....	3,832	32,591
* Al Gassim Investment Holding Co.....	2,452	14,918
Al Hammadi Holding.....	7,232	113,309
* Al Hassan Ghazi Ibrahim Shaker Co.....	7,417	50,257
Al Jouf Agricultural Development Co.....	2,202	30,779
* Al Jouf Cement Co.....	10,046	32,814
* Al Khaleej Training & Education Co.....	7,024	37,632
Al Moammar Information Systems Co.....	1,584	71,393
Al Rajhi Bank.....	105,354	2,094,180
* Al Rajhi Co. for Co-operative Insurance.....	2,012	76,932
Al Yamamah Steel Industries Co.....	6,531	46,945
* AlAbdullatif Industrial Investment Co.....	6,507	31,418
Alamar Foods.....	1,310	43,996
Alandalus Property Co.....	6,804	42,856
Alaseel Co.....	33,900	49,311
Aldrees Petroleum & Transport Services Co.....	6,668	212,335
* Al-Etihad Cooperative Insurance Co.....	5,951	27,377
Alinma Bank.....	68,116	671,594
* AlJazira Takaful Ta'awuni Co.....	5,911	29,403
AlKhorayef Water & Power Technologies Co.....	1,178	50,049
* Allianz Saudi Fransi Cooperative Insurance Co.....	9,029	41,474
Almarai Co. JSC.....	19,247	353,450
Almunajem Foods Co.....	3,009	56,237
Alujain Corp.....	3,994	49,263
Amlak International Finance Co.....	4,412	17,942
Arab National Bank.....	58,038	412,066
Arabian Cement Co.....	11,248	117,222
Arabian Centres Co. Ltd.....	14,099	86,014
Arabian Contracting Services Co.....	2,480	130,776
Arabian Internet & Communications Services Co.....	2,581	250,903
Arriyadh Development Co.....	18,711	99,955
Astra Industrial Group.....	7,112	168,553
Ataa Educational Co.....	72	1,448
Bank AlBilad.....	38,515	448,957
Bank Al-Jazira.....	78,055	382,304
Banque Saudi Fransi.....	42,633	483,977
Basic Chemical Industries Ltd.....	1,463	14,013
Bawan Co.....	6,695	64,356
BinDawood Holding Co.....	29,120	53,223
Bupa Arabia for Cooperative Insurance Co.....	5,453	250,808
* Buruj Cooperative Insurance Co.....	1,991	10,215
City Cement Co.....	10,592	64,352
Co. for Cooperative Insurance.....	12,112	460,991
Dallah Healthcare Co.....	5,276	248,067
* Dar Al Arkan Real Estate Development Co.....	102,804	463,900
Dr Sulaiman Al Habib Medical Services Group Co.....	7,026	541,261
* Dur Hospitality Co.....	12,590	93,694
Eastern Province Cement Co.....	8,714	105,080
* Electrical Industries Co.....	5,015	48,296
* Emaar Economic City.....	90,999	218,376
Etihad Etisalat Co.....	65,561	818,642
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	6,499	26,793
Fitaihi Holding Group.....	2,815	27,958
Gulf Insurance Group.....	4,890	41,650
* Gulf Union Cooperative Insurance Co.....	7,214	21,759

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
	12,394	\$ 41,745
*	2,106	36,646
	6,415	63,531
	65,810	271,939
*	4,153	16,276
	3,842	14,760
	4,485	176,452
	3,895	66,308
*	4,401	28,190
*	11,110	39,676
*	10,354	67,595
*	2,963	50,952
	7,554	72,009
*	129,860	464,557
	4,042	270,269
	1,270	58,850
	15,582	55,000
*	4,507	39,912
*	12,798	170,421
	4,519	45,780
	1,736	47,600
	4,796	85,610
*	2,758	18,604
*	67,157	252,641
	2,106	76,253
*	2,983	16,140
	9,836	42,092
	13,960	42,406
	5,090	93,583
*	49,066	136,093
	93,832	795,467
	25,683	987,110
	59,882	604,258
	7,526	248,759
*	93,342	1,105,201
Ω	149,992	1,296,198
	4,424	69,980
	56,477	572,895
	47,222	1,079,232
	14,999	229,531
	9,878	80,015
	105,570	130,864
*	3,117	28,265
	49,191	294,274
*	10,706	90,216
	29,140	194,143
	8,371	62,202
	48,111	229,532
*	97,374	318,132
	4,184	29,275
	116,307	1,195,149
*	2,732	23,687
*	10,857	114,634
*	3,811	18,708
*	11,177	52,872
*	20,491	73,408
*	11,247	53,791
*	5,754	287,184
*	3,936	27,352

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Saudi Tadawul Group Holding Co.....	1,024	\$ 54,960
Saudi Telecom Co.....	143,347	1,620,918
* Saudi Vitrified Clay Pipe Co. Ltd.....	1,786	22,347
Saudia Dairy & Foodstuff Co.....	2,242	211,979
Savola Group	37,759	425,612
* Seera Group Holding.....	31,441	241,248
SHL Finance Co.....	2,223	11,187
* Sinad Holding Co.....	12,657	42,697
Southern Province Cement Co.....	14,563	191,682
* Tabuk Cement Co.....	9,287	39,062
* Takween Advanced Industries Co.....	1,580	7,212
Tanmiah Food Co.....	737	23,562
Theeb Rent A Car Co.....	1,577	35,701
* Umm Al-Qura Cement Co.....	6,178	30,125
United Electronics Co.....	7,284	158,250
United International Transportation Co.....	8,624	158,921
United Wire Factories Co.....	3,177	22,116
* Walaa Cooperative Insurance Co.....	10,988	54,354
Yamama Cement Co.....	21,521	206,228
Yanbu Cement Co.....	12,846	136,925
Yanbu National Petrochemical Co.....	27,149	331,702
Zahrat Al Waha For Trading Co., Class C.....	678	6,735
* Zamil Industrial Investment Co.....	6,599	42,508
TOTAL SAUDI ARABIA.....		28,342,154
SOUTH AFRICA — (4.5%)		
Absa Group Ltd.....	94,104	997,355
Adcock Ingram Holdings Ltd.....	14,986	46,367
Advtech Ltd.....	124,530	129,470
AECI Ltd.....	26,998	142,443
African Rainbow Minerals Ltd.....	24,575	277,382
Afrimat Ltd.....	14,643	47,177
Alexander Forbes Group Holdings Ltd.....	90,998	26,488
Altron Ltd., Class A.....	16,149	6,795
Anglo American Platinum Ltd.....	5,380	268,888
AngloGold Ashanti Ltd., Sponsored ADR.....	21,352	474,014
Aspen Pharmacare Holdings Ltd.....	40,956	439,507
Astral Foods Ltd.....	11,016	100,511
* Aveng Ltd.....	15,616	6,997
AVI Ltd.....	62,438	248,724
Barloworld Ltd.....	40,646	190,561
Bid Corp. Ltd.....	25,109	594,298
Bidvest Group Ltd.....	34,663	537,344
* Blue Label Telecoms Ltd.....	144,432	26,973
Capitec Bank Holdings Ltd.....	4,614	462,840
Cashbuild Ltd.....	3,765	34,100
Caxton & CTP Publishers & Printers Ltd.....	20,139	11,168
City Lodge Hotels Ltd.....	120,852	32,960
Clicks Group Ltd.....	28,328	444,263
Coronation Fund Managers Ltd.....	45,339	83,347
Curro Holdings Ltd.....	25,363	12,238
DataTec Ltd.....	48,467	95,485
Ω Dis-Chem Pharmacies Ltd.....	72,853	104,803
* Discovery Ltd.....	40,775	360,902
DRDGOLD Ltd.....	99,134	108,964
Exxaro Resources Ltd.....	36,998	335,546
Famous Brands Ltd.....	13,697	45,466
FirstRand Ltd.....	428,942	1,744,881
Foschini Group Ltd.....	83,477	505,837

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
	92,937	\$1,437,735
	136,747	73,001
	14,484	62,540
#	91,449	392,316
	5,877	53,271
	112,743	814,352
	29,726	185,668
	5,930	9,253
	91,479	63,578
	16,533	84,753
	794,852	119,761
	7,550	207,105
	6,515	14,048
	329,754	385,244
	305,519	21,670
*	44,283	47,464
	365,605	387,394
	46,242	272,908
	18,342	27,235
	49,944	439,723
	191,668	1,501,854
	66,967	331,090
	2,148	422,054
	59,895	787,028
	43,901	264,020
	239,861	187,800
	35,212	76,733
	21,975	85,869
	511,886	372,859
	48,159	158,784
	6,400	13,814
Ω	304,593	296,377
	55,904	120,656
*	257,427	38,158
	161,130	129,479
	27,079	39,444
	41,494	139,715
	133,947	493,911
	7,345	121,855
	157,205	338,585
	64,243	896,968
	44,002	635,588
	193,474	367,680
	52,104	402,764
*	157,268	38,642
	40,309	243,182
	45,933	11,713
	103,922	1,108,925
	42,558	84,265
	102,813	197,374
*	88,061	144,987
	29,079	217,920
	34,675	309,936
	112,146	42,462
	69,449	279,099
	79,163	55,484
	34,763	229,541
*	11,382	68,977
	111,463	497,794

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* Zeda Ltd.....	43,140	\$ 26,610
TOTAL SOUTH AFRICA.....		<u>25,823,109</u>
SOUTH KOREA — (17.4%)		
* ABLBio, Inc.....	5,250	78,849
* ADTechnology Co. Ltd.....	1,694	33,852
Advanced Nano Products Co. Ltd.....	189	24,397
Advanced Process Systems Corp.....	2,207	34,885
Aekyung Chemical Co. Ltd.....	2,611	40,585
Aekyung Industrial Co. Ltd.....	582	11,107
AfreecaTV Co. Ltd.....	1,517	86,917
* Agabang&Company.....	2,509	6,021
Ahnlab, Inc.....	490	24,152
AJ Networks Co. Ltd.....	4,633	15,510
* Ajin Industrial Co. Ltd.....	6,722	34,691
AK Holdings, Inc.....	670	10,380
* Alteogen, Inc.....	1,275	44,636
* ALUKO Co. Ltd.....	6,645	20,904
* Amicogen, Inc.....	830	11,701
* Aminologics Co. Ltd.....	6,820	7,769
* Amo Greentech Co. Ltd.....	1,794	21,836
Amorepacific Corp.....	1,241	109,613
Amorepacific Group.....	3,225	69,213
* Amotech Co. Ltd.....	1,617	12,473
* Anam Electronics Co. Ltd.....	6,817	10,751
* Ananti, Inc.....	14,100	74,287
* Anterogen Co. Ltd.....	349	3,946
* Aprogen Biologics.....	96,635	27,907
* Aprogen, Inc.....	28,431	33,376
* APS, Inc.....	1,545	10,340
* APTC Co. Ltd.....	2,186	29,732
Asia Cement Co. Ltd.....	4,821	36,857
ASIA Holdings Co. Ltd.....	108	13,621
Asia Pacific Satellite, Inc.....	1,665	15,862
Asia Paper Manufacturing Co. Ltd.....	937	28,529
Atinum Investment Co. Ltd.....	13,565	23,304
AUK Corp.....	4,205	8,609
Avaco Co. Ltd.....	1,340	18,654
Baiksan Co. Ltd.....	3,564	21,966
BGF Co. Ltd.....	7,049	19,892
BGF retail Co. Ltd.....	883	115,855
BH Co. Ltd.....	4,862	91,446
* Binex Co. Ltd.....	4,432	34,876
Binggrae Co. Ltd.....	1,197	43,250
Bioneer Corp.....	1,227	44,762
* BNC Korea Co. Ltd.....	14,348	39,750
BNK Financial Group, Inc.....	38,983	206,749
Boditech Med, Inc.....	2,266	25,799
BoKwang Industry Co. Ltd.....	3,237	14,765
Boryung.....	8,452	54,472
* Bukwang Pharmaceutical Co. Ltd.....	2,964	15,522
BYC Co. Ltd.....	61	20,015
Byucksan Corp.....	7,190	13,158
* Cafe24 Corp.....	703	6,996
* CammSys Corp.....	13,155	15,343
Caregen Co. Ltd.....	273	46,817
Celltrion Healthcare Co. Ltd.....	1,485	76,718
* Celltrion Pharm, Inc.....	1,332	92,745
Celltrion, Inc.....	7,959	915,661

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Chabiotech Co. Ltd.....	3,774	\$ 37,190
Cheil Worldwide, Inc.....	11,186	159,196
Chemtronics Co. Ltd.....	2,042	39,014
Cheryong Electric Co. Ltd.....	1,466	24,095
* ChinHung International, Inc.....	25,556	23,725
Chinyang Holdings Corp.....	6,415	16,308
Chips&Media, Inc.....	1,531	47,650
* Choil Aluminum Co. Ltd.....	12,480	33,344
Chong Kun Dang Pharmaceutical Corp.....	1,171	70,826
Chongkundang Holdings Corp.....	376	14,502
* Chorokbaem Media Co. Ltd.....	3,355	14,213
Chosun Refractories Co. Ltd.....	492	15,053
Chunbo Co. Ltd.....	228	34,087
* CJ CGV Co. Ltd.....	3,034	22,142
CJ CheilJedang Corp.....	1,542	338,500
CJ Corp.....	2,747	139,651
* CJ ENM Co. Ltd.....	3,191	161,021
CJ Freshway Corp.....	2,553	49,978
CJ Logistics Corp.....	1,842	104,065
* CJ Seafood Corp.....	3,549	8,600
Classys, Inc.....	2,663	63,990
* CMG Pharmaceutical Co. Ltd.....	3,550	6,423
CoAsia Corp.....	1,334	10,062
* Com2uS Holdings Corp.....	603	15,417
Com2uSCorp.....	2,002	85,604
* ContentreeJoongAng Corp.....	386	4,945
* Coreana Cosmetics Co. Ltd.....	3,128	6,159
* Corentec Co. Ltd.....	1,315	12,620
* Cosmax, Inc.....	1,405	113,016
* Cosmecca Korea Co. Ltd.....	1,005	22,290
* CosmoAM&T Co. Ltd.....	1,063	151,574
* Cosmochemical Co. Ltd.....	2,246	97,933
Coway Co. Ltd.....	9,590	308,186
Cowell Fashion Co. Ltd.....	5,701	19,682
Cowintech Co. Ltd.....	849	25,110
CR Holdings Co. Ltd.....	1,168	13,080
* Creative & Innovative System.....	1,792	17,511
Creverse, Inc.....	731	9,104
* CrystalGenomics, Inc.....	8,327	23,928
CS Wind Corp.....	473	27,523
* CTC BIO, Inc.....	2,105	15,250
* CTR Mobility Co. Ltd.....	965	10,695
Cuckoo Holdings Co. Ltd.....	1,504	17,909
Cuckoo Homesys Co. Ltd.....	2,287	38,657
* Curexo, Inc.....	1,919	26,492
Cymechs, Inc.....	857	9,894
D.I Corp.....	1,543	9,478
Dae Won Kang Up Co. Ltd.....	3,957	23,988
* Daea TI Co. Ltd.....	4,923	12,334
* Daebo Magnetic Co. Ltd.....	791	30,094
* Daechang Co. Ltd.....	11,506	12,329
Daechang Forging Co. Ltd.....	1,916	11,608
Daedong Corp.....	6,323	53,491
Daeduck Co. Ltd.....	7,633	41,628
Daeduck Electronics Co. Ltd.....	7,260	206,531
Daehan Flour Mill Co. Ltd.....	235	23,680
Daehan New Pharm Co. Ltd.....	1,459	9,901
Daehan Steel Co. Ltd.....	4,106	40,837
* Dae-II Corp.....	2,682	12,252

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Daejoo Electronic Materials Co. Ltd.....	890	\$ 70,348
Daejung Chemicals & Metals Co. Ltd., Class C.....	664	9,014
Daesang Corp.....	5,902	78,726
Daesang Holdings Co. Ltd.....	1,402	7,484
Daesung Energy Co. Ltd.....	2,796	15,809
Daesung Holdings Co. Ltd.....	1,490	16,076
* Daesung Industrial Co. Ltd.....	3,351	10,376
Daewon Media Co. Ltd.....	1,970	21,018
Daewon Pharmaceutical Co. Ltd.....	5,307	63,817
* Daewoo Engineering & Construction Co. Ltd.....	38,916	138,049
Daewoong Co. Ltd.....	4,748	48,398
Daewoong Pharmaceutical Co. Ltd.....	789	63,094
Daihan Pharmaceutical Co. Ltd.....	1,266	26,580
Daishin Securities Co. Ltd.....	4,824	51,006
* Danal Co. Ltd.....	10,018	28,996
Daol Investment & Securities Co. Ltd.....	6,517	17,385
Daou Data Corp.....	4,396	45,192
Daou Technology, Inc.....	6,328	87,343
* Dasan Networks, Inc.....	6,308	23,947
* Dawonsys Co. Ltd.....	2,202	24,253
DB Financial Investment Co. Ltd.....	5,036	15,784
DB HiTek Co. Ltd.....	6,566	304,234
DB Insurance Co. Ltd.....	8,327	492,379
* DB, Inc.....	20,648	32,989
Dentium Co. Ltd.....	979	110,408
Deutsch Motors, Inc.....	5,727	22,443
* Development Advance Solution Co. Ltd.....	3,212	11,167
Device ENG Co. Ltd.....	430	5,034
* Devsisters Co. Ltd.....	803	23,715
DGB Financial Group, Inc.....	39,132	224,413
DI Dong Il Corp.....	4,211	74,132
Digital Daesung Co. Ltd.....	3,688	17,054
* DIO Corp.....	1,064	27,070
Display Tech Co. Ltd.....	1,563	8,357
DL Construction Co. Ltd.....	2,405	23,143
DL Holdings Co. Ltd.....	2,985	91,886
DMS Co. Ltd.....	7,061	30,322
DN Automotive Corp.....	622	45,030
DNF Co. Ltd.....	899	18,082
Dohwa Engineering Co. Ltd.....	3,144	20,606
Dong A Eltek Co. Ltd.....	1,462	8,262
Dong-A Hwasung Co. Ltd.....	2,008	13,220
Dong-A Socio Holdings Co. Ltd.....	876	56,665
Dong-A ST Co. Ltd.....	1,270	52,411
Dong-Ah Geological Engineering Co. Ltd.....	1,286	12,432
* Dongbang Transport Logistics Co. Ltd.....	11,025	17,271
Dongbu Corp.....	1,817	8,972
# Dongjin Semichem Co. Ltd.....	4,462	148,378
Dongkoo Bio & Pharma Co. Ltd.....	2,187	9,027
DongKook Pharmaceutical Co. Ltd.....	4,201	44,996
* Dongkuk CM Co. Ltd.....	6,382	50,415
Dongkuk Holdings Co. Ltd.....	3,399	40,020
Dongkuk Industries Co. Ltd.....	9,973	51,703
* Dongkuk Steel Mill Co. Ltd.....	10,588	107,324
* Dongkuk Structures & Construction Co. Ltd.....	2,952	8,147
Dongsuh Cos., Inc.....	2,254	31,999
Dongsung Chemical Co. Ltd.....	7,931	29,696
Dongsung Finetec Co. Ltd.....	3,745	43,405
* Dongsung Pharmaceutical Co. Ltd.....	2,125	9,596

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Dongwha Enterprise Co. Ltd.....	1,018	\$ 32,538
Dongwha Pharm Co. Ltd.....	5,228	40,863
Dongwon Development Co. Ltd.....	5,702	14,907
Dongwon F&B Co. Ltd.....	2,160	44,453
Dongwon Industries Co. Ltd.....	2,148	66,545
Dongwon Metal Co. Ltd.....	10,641	24,198
Dongwon Systems Corp.....	444	14,669
Dongyang E&P, Inc.....	917	15,861
* Dongyang Steel Pipe Co. Ltd.....	12,368	9,049
* Doosan Bobcat, Inc.....	8,575	393,348
Doosan Co. Ltd.....	1,277	106,720
* Doosan Enerbility Co. Ltd.....	23,572	323,549
* Doosan Fuel Cell Co. Ltd.....	1,508	32,184
Doosan Tesna, Inc.....	1,089	42,038
DoubleUGames Co. Ltd.....	1,548	48,689
Douzone Bizon Co. Ltd.....	2,595	55,824
* Dream Security Co. Ltd.....	3,419	8,408
Dreamtech Co. Ltd.....	5,926	62,958
* DSK Co. Ltd.....	1,675	6,502
* Duck Yang Industry Co. Ltd.....	3,747	20,891
Duckshin Housing Co. Ltd.....	12,812	23,030
* Duk San Neolux Co. Ltd.....	1,056	33,370
* Duksan Hi-Metal Co. Ltd.....	4,008	28,601
DY Corp.....	2,172	10,201
DY POWER Corp.....	1,713	20,748
* E Investment&Development Co. Ltd.....	12,639	13,803
* E& Corp. Co. Ltd.....	3,431	9,881
E1 Corp.....	269	11,611
Easy Holdings Co. Ltd.....	8,326	18,745
Echo Marketing, Inc.....	2,360	18,890
* Eco&Dream Co. Ltd.....	660	19,033
Ecoplastic Corp.....	7,448	35,880
# Ecopro BM Co. Ltd.....	3,510	1,154,541
# Ecopro Co. Ltd.....	1,658	1,571,042
# Ecopro HN Co. Ltd.....	2,161	154,193
Elentec Co. Ltd.....	4,594	50,373
E-MART, Inc.....	2,095	124,354
EM-Tech Co. Ltd.....	2,605	76,645
ENF Technology Co. Ltd.....	3,819	72,427
* Enzychem Lifesciences Corp.....	11,358	13,383
Eo Technics Co. Ltd.....	889	111,669
Estechpharma Co. Ltd.....	1,259	6,448
* ESTsoft Corp.....	1,446	15,627
* Eubiologics Co. Ltd.....	1,567	8,610
Eugene Corp.....	11,560	30,315
Eugene Investment & Securities Co. Ltd.....	11,264	39,027
Eugene Technology Co. Ltd.....	1,704	49,020
Eusu Holdings Co. Ltd.....	1,834	8,088
Exicon Co. Ltd.....	875	10,692
F&F Co. Ltd.....	1,855	150,604
F&F Holdings Co. Ltd.....	1,075	14,467
FarmStory Co. Ltd.....	9,682	15,084
Fila Holdings Corp.....	4,618	143,647
* Fine M-Tec Co. Ltd.....	2,190	13,524
Fine Semitech Corp.....	1,154	25,101
* Fine Technix Co. Ltd.....	1	2
* Flask Co. Ltd.....	16,391	13,051
Foosung Co. Ltd.....	5,347	56,837
Fursys, Inc.....	253	5,993

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,031	\$ 9,764
*	3,256	20,602
*	11,618	37,228
	957	28,212
*	1,307	13,378
	9,824	8,121
*	4,449	15,019
*	6,181	47,092
*	4,275	11,904
*	2,468	8,513
	1,796	9,680
	926	21,839
	1,683	37,698
	707	53,590
	3,368	11,621
	2,575	30,072
*	4,204	45,579
	1,569	10,284
	1,155	100,726
	4,228	45,458
	9,407	107,919
*	13,382	29,227
	9,015	266,388
	7,627	127,063
	360	9,178
	2,562	154,780
	3,320	22,482
	3,712	41,916
	31,142	959,656
	1,268	47,917
#	7,375	124,141
	1,119	12,148
*	2,206	41,454
#*	3,601	37,298
	1,224	12,642
	3,159	51,354
	3,710	35,541
	2,139	19,007
	1,730	23,221
	1,080	35,851
	1,464	22,807
	110	18,991
	11,632	352,813
	734	153,366
	412	10,280
	5,606	213,329
	1,255	26,122
	1,442	20,100
	31,741	212,310
	4,405	61,984
	5,550	21,203
	1,109	170,454
	4,690	10,748
*	11,054	8,611
*	2,896	20,359
	5,114	42,455
	7,244	39,377
	686	24,952
	2,868	275,155

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	6,841	\$165,585
*	32,339	33,423
*	13,453	39,915
*	21,918	42,661
*	68,734	127,496
*	1,437	52,775
*	7,256	215,352
	2,706	32,279
*	1,331	14,487
	1,705	22,265
	11,925	26,048
	14,949	87,715
	17,460	34,783
	7,223	348,807
	2,471	158,433
	2,087	121,644
	1,693	45,772
#	21,898	211,797
*	3,218	311,493
	7,163	32,853
	8,691	70,685
*	5,432	24,943
*	1,239	20,079
	6,294	100,198
*	4,568	10,915
*	4,472	14,358
	1,423	41,892
	6,401	231,817
*	2,130	5,440
*	2,778	19,807
*	4,468	13,136
*	2,369	61,091
	41,583	570,768
	14,834	13,854
*	5,233	20,151
	3,671	216,867
	6,323	17,004
*	3,339	31,246
*	870	73,606
*	12,853	23,745
*	5,784	15,974
	624	17,588
*	1,119	28,405
	967	15,178
	11,607	56,756
*	1,760	5,539
	1,378	25,128
	4,260	60,722
*	4,900	7,715
	3,346	21,938
	3,556	23,840
*	147	30,273
	2,085	45,088
	366	136,329
*	284	19,992
	1,764	83,370
*	1,537	210,360
	275	73,176
*	11,409	14,422

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Hyundai Autoever Corp.....	366	\$ 43,943
Hyundai Bioland Co. Ltd.....	680	5,519
Hyundai BNG Steel Co. Ltd.....	2,374	26,340
Hyundai Corp.....	2,016	41,925
Hyundai Corp. Holdings, Inc.....	1,349	12,073
Hyundai Department Store Co. Ltd.....	2,976	129,346
Hyundai Elevator Co. Ltd.....	1,925	63,094
Hyundai Engineering & Construction Co. Ltd.....	7,545	221,441
Hyundai Ezwel Co. Ltd.....	2,078	10,894
Hyundai Futurenet Co. Ltd.....	3,560	7,464
Hyundai GF Holdings.....	8,663	21,739
Hyundai Glovis Co. Ltd.....	2,686	367,278
Hyundai Green Food.....	4,599	41,784
Hyundai Home Shopping Network Corp.....	1,355	45,135
* Hyundai Livart Furniture Co. Ltd.....	1,211	6,824
Hyundai Marine & Fire Insurance Co. Ltd.....	10,692	240,055
* Hyundai Mipo Dockyard Co. Ltd.....	1,303	95,487
Hyundai Mobis Co. Ltd.....	3,286	600,406
Hyundai Motor Co.....	11,053	1,699,436
Hyundai Motor Securities Co. Ltd.....	4,693	30,271
Hyundai Pharmaceutical Co. Ltd.....	2,220	7,245
* Hyundai Rotem Co. Ltd.....	1,938	47,666
Hyundai Steel Co.....	14,566	412,933
Hyundai Wia Corp.....	3,179	157,502
HyVision System, Inc.....	1,274	20,891
* iA, Inc.....	22,285	9,457
ICD Co. Ltd.....	1,365	10,322
* Il Dong Pharmaceutical Co. Ltd.....	725	9,313
Iljin Diamond Co. Ltd.....	863	11,528
Iljin Electric Co. Ltd.....	3,946	31,221
Iljin Holdings Co. Ltd.....	4,268	14,229
Iljin Power Co. Ltd.....	1,355	13,262
Ilshin Spinning Co. Ltd.....	3,170	24,179
Ilsung Pharmaceuticals Co. Ltd.....	1,470	27,889
Ilyang Pharmaceutical Co. Ltd.....	2,281	28,794
iMarketKorea, Inc.....	4,358	30,772
InBody Co. Ltd.....	2,313	50,917
Incross Co. Ltd.....	423	4,062
Industrial Bank of Korea.....	29,597	241,292
* Infinit HealthCare Co. Ltd.....	1,736	7,493
Innocean Worldwide, Inc.....	2,033	63,334
InnoWireless Co. Ltd.....	1,143	20,116
Innox Advanced Materials Co. Ltd.....	2,999	105,822
* Innox Corp.....	795	22,521
* Insun ENT Co. Ltd.....	4,769	31,689
* Insung Information Co. Ltd.....	8,932	22,440
Intekplus Co. Ltd.....	1,263	44,405
Intellian Technologies, Inc.....	442	26,955
Intelligent Digital Integrated Security Co. Ltd.....	1,117	16,045
* Interflex Co. Ltd.....	1,840	15,691
Interjojo Co. Ltd.....	1,357	36,712
INTOPS Co. Ltd.....	4,045	95,540
* iNtRON Biotechnology, Inc.....	2,094	9,581
Inzi Controls Co. Ltd.....	1,220	7,857
* IS Dongseo Co. Ltd.....	4,458	118,521
ISC Co. Ltd.....	1,367	110,444
i-SENS, Inc.....	1,230	31,434
ISU Chemical Co. Ltd.....	2,477	45,037
ISU Specialty Chemical.....	608	135,665

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
IsuPetasys Co. Ltd.....	8,553	\$ 258,166
* ITEK, Inc.....	1,394	11,382
* ITM Semiconductor Co. Ltd.....	834	14,392
It's Hanbul Co. Ltd.....	890	8,774
* Jahwa Electronics Co. Ltd.....	1,347	30,574
JASTECH Ltd.....	2,216	15,447
JB Financial Group Co. Ltd.....	16,185	108,597
JC Chemical Co. Ltd.....	5,916	37,977
* Jeisys Medical, Inc.....	7,809	68,496
* Jeju Air Co. Ltd.....	5,586	57,234
* Jeju Semiconductor Corp.....	8,553	30,390
* Jin Air Co. Ltd.....	4,207	48,995
Jinsung T.E.C.....	4,760	56,439
JNK Heaters Co. Ltd.....	2,133	10,298
* JoyCity Corp.....	3,436	9,036
JS Corp.....	1,365	14,252
# Jusung Engineering Co. Ltd.....	8,449	184,309
JVM Co. Ltd.....	868	22,646
JW Holdings Corp.....	8,202	25,775
JW Life Science Corp.....	1,063	11,592
JW Pharmaceutical Corp.....	2,201	73,421
JYP Entertainment Corp.....	3,436	367,868
Kakao Corp.....	3,652	147,018
* Kakao Games Corp.....	1,695	41,946
KakaoBank Corp.....	3,545	72,314
* Kangstem Biotech Co. Ltd.....	4,617	10,256
Kangwon Land, Inc.....	7,803	95,505
KAON Group Co. Ltd.....	1,786	8,080
* KB Financial Group, Inc.....	34,720	1,390,584
KC Co. Ltd.....	1,613	23,753
KC Tech Co. Ltd.....	2,107	38,869
KCC Corp.....	543	90,361
KCC Glass Corp.....	2,670	90,526
KCTC.....	5,481	17,219
KEC Corp.....	29,068	41,836
KEPCO Engineering & Construction Co., Inc.....	468	27,766
KEPCO Plant Service & Engineering Co. Ltd.....	3,458	91,716
KG Chemical Corp.....	3,398	122,251
# KG Dongbusteel.....	7,580	50,903
KG Eco Technology Service Co. Ltd.....	6,031	55,832
Kginicis Co. Ltd.....	4,372	37,798
KGMobilians Co. Ltd.....	4,218	19,590
# KH Vatec Co. Ltd.....	1,793	26,404
Kia Corp.....	33,121	2,149,530
* Kib Plug Energy.....	23,309	18,995
KidariStudio, Inc.....	1,825	8,344
KINX, Inc.....	512	26,588
KISCO Corp.....	1,751	8,422
KISCO Holdings Co. Ltd.....	1,500	20,645
KISWIRE Ltd.....	3,062	49,966
KIWOOM Securities Co. Ltd.....	2,676	204,034
* KMW Co. Ltd.....	1,263	11,722
Koentec Co. Ltd.....	4,885	27,049
Koh Young Technology, Inc.....	6,080	65,970
Kolmar BNH Co. Ltd.....	2,314	31,066
Kolmar Korea Co. Ltd.....	1,212	45,945
Kolmar Korea Holdings Co. Ltd.....	1,156	12,282
Kolon Corp.....	2,058	29,135
Kolon Global Corp.....	1,245	12,364

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	4,589	\$186,182
* Kolon Industries, Inc.....	4,131	12,199
* Kolon Mobility Group Corp.....	1,796	11,924
Kolon Plastic, Inc.....	973	46,447
* KoMiCo Ltd.....	1,584	19,374
KONA I Co. Ltd.....	4,341	167,600
Korea Aerospace Industries Ltd.....	2,015	20,265
Korea Alcohol Industrial Co. Ltd.....	12,366	28,379
Korea Asset In Trust Co. Ltd.....	2,807	15,139
* Korea Cast Iron Pipe Industries Co. Ltd.....	2,773	39,789
* Korea Circuit Co. Ltd.....	22,118	168,097
* Korea Electric Power Corp., Sponsored ADR.....	4,526	68,196
Korea Electric Power Corp.....	1,597	72,455
Korea Electric Terminal Co. Ltd.....	1,697	5,846
Korea Electronic Certification Authority, Inc.....	1,696	10,150
* Korea Electronic Power Industrial Development Co. Ltd.....	2,838	55,231
Korea Gas Corp.....	4,833	185,196
* Korea Investment Holdings Co. Ltd.....	31,712	46,670
Korea Line Corp.....	5,386	24,556
Korea Movenex Co. Ltd.....	2,318	9,321
Korea Parts & Fasteners Co. Ltd.....	859	90,343
Korea Petrochemical Ind Co. Ltd.....	27,760	27,232
Korea Real Estate Investment & Trust Co. Ltd.....	2,448	52,245
Korea United Pharm, Inc.....	502	194,466
Korea Zinc Co. Ltd.....	24,055	464,315
Korean Air Lines Co. Ltd.....	17,795	96,539
Korean Reinsurance Co.....	1,475	9,284
* Kortek Corp.....	1,922	19,177
* KOSES Co. Ltd.....	267	9,250
* KPX Chemical Co. Ltd.....	1,588	214,060
Krafton, Inc.....	9,317	10,758
* KSIGN Co. Ltd.....	3,929	26,079
KSS LINE Ltd.....	1,760	7,949
* KT Alpha Co. Ltd.....	5,625	26,838
KT Skylife Co. Ltd.....	5,735	371,100
KT&G Corp.....	4,968	12,375
KTCS Corp.....	3,971	9,194
Ktis Corp.....	314	12,617
Kukdo Chemical Co. Ltd.....	7,190	22,712
* Kukdong Oil & Chemicals Co. Ltd.....	654	81,844
* Kum Yang Co. Ltd.....	28,694	18,972
* Kumho HT, Inc.....	3,508	330,344
* Kumho Petrochemical Co. Ltd.....	26,698	94,865
Kumho Tire Co., Inc.....	4,642	19,998
KUMHOE&C Co. Ltd.....	2,884	14,140
Kumkang Kind Co. Ltd.....	7,860	39,717
Kwang Dong Pharmaceutical Co. Ltd.....	2,344	28,259
Kyeryong Construction Industrial Co. Ltd.....	3,015	12,116
Kyobo Securities Co. Ltd.....	1,496	8,510
Kyongbo Pharmaceutical Co. Ltd.....	1,437	65,396
Kyung Dong Navien Co. Ltd.....	863	6,516
* Kyungbang Co. Ltd.....	5,172	12,694
Kyungchang Industrial Co. Ltd.....	2,400	12,770
Kyungdong Pharm Co. Ltd.....	5,621	18,451
Kyung-In Synthetic Corp.....	1,035	30,791
L&C Bio Co. Ltd.....	1,515	306,190
* L&F Co. Ltd.....	10,675	74,658
* LabGenomics Co. Ltd.....	8,272	131,061
*# Lake Materials Co. Ltd.....	6,794	43,939
* LB Semicon, Inc.....		

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
LEADCORP, Inc.	2,656	\$ 12,286
Lee Ku Industrial Co. Ltd.	6,694	26,698
LEENO Industrial, Inc.	1,349	178,451
LF Corp.	4,409	48,037
LG Chem Ltd.	1,565	796,125
LG Corp.	5,933	388,400
* LG Display Co. Ltd.	27,466	290,402
LG Electronics, Inc.	14,583	1,241,325
LG H&H Co. Ltd.	510	171,116
LG HelloVision Co. Ltd.	10,052	31,482
LG Innotek Co. Ltd.	1,783	369,713
LG Uplus Corp.	41,476	325,543
LIG Nex1 Co. Ltd.	1,889	113,664
Lion Chemtech Co. Ltd.	3,258	12,387
LOT Vacuum Co. Ltd.	1,947	37,404
Lotte Chemical Corp.	1,422	168,024
Lotte Chilsung Beverage Co. Ltd.	1,081	103,783
Lotte Corp.	3,236	64,606
* Lotte Data Communication Co.	676	13,954
Lotte Energy Materials Corp.	1,380	59,370
LOTTE Fine Chemical Co. Ltd.	3,984	202,541
LOTTE Himart Co. Ltd.	1,442	11,262
* Lotte Non-Life Insurance Co. Ltd.	14,588	18,647
Lotte Rental Co. Ltd.	3,520	72,083
Lotte Shopping Co. Ltd.	1,409	77,378
Lotte Wellfood Co. Ltd.	688	51,255
LS Cable & System Asia Ltd.	2,162	13,751
LS Corp.	1,751	166,054
LS Electric Co. Ltd.	2,291	189,889
* LVMC Holdings.	30,546	66,381
LX Hausys Ltd.	1,624	70,882
LX Holdings Corp.	11,895	77,462
LX International Corp.	4,573	137,948
LX Semicon Co. Ltd.	2,036	163,521
M.I.Tech Co. Ltd.	2,143	17,568
Macquarie Korea Infrastructure Fund.	35,492	337,753
Macrogen, Inc.	1,286	21,192
Maeil Dairies Co. Ltd.	726	23,236
MAKUS, Inc.	3,327	34,090
Manho Rope & Wire Ltd.	286	8,380
* Mcnex Co. Ltd.	2,443	52,185
* ME2ON Co. Ltd.	4,221	10,073
* Medipost Co. Ltd.	1,236	8,683
Medy-Tox, Inc.	454	77,389
Meerecompany, Inc.	533	20,262
MegaStudy Co. Ltd.	1,099	8,868
MegaStudyEdu Co. Ltd.	1,663	64,096
Meritz Financial Group, Inc.	7,987	308,370
* Mgame Corp.	2,503	13,829
* MiCo Ltd.	4,582	43,500
* Mirae Asset Life Insurance Co. Ltd.	25,981	75,573
Mirae Asset Securities Co. Ltd.	33,553	182,401
* Mirae Asset Venture Investment Co. Ltd.	2,643	10,196
Miwon Commercial Co. Ltd.	251	33,186
Miwon Specialty Chemical Co. Ltd.	221	24,626
MK Electron Co. Ltd.	5,111	61,582
# MNTech Co. Ltd.	1,556	30,458
Mobase Electronics Co. Ltd.	12,447	24,437
Moorim P&P Co. Ltd.	2,932	7,884

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Motonic Corp.....	1,465	\$ 10,218
Motrex Co. Ltd.....	3,195	46,205
MS Autotech Co. Ltd.....	5,794	23,328
Muhak Co. Ltd.....	1,568	6,619
Multicampus Co. Ltd.....	345	8,598
* Myoung Shin Industrial Co. Ltd.....	4,063	64,909
Namhae Chemical Corp.....	7,627	47,658
* Namsun Aluminum Co. Ltd.....	13,115	24,879
Namyang Dairy Products Co. Ltd.....	86	28,827
* NanoenTek, Inc.....	3,549	12,263
Nasmedia Co. Ltd.....	595	8,878
* Nature & Environment Co. Ltd.....	15,071	14,634
Nature Holdings Co. Ltd.....	2,830	45,614
NAVER Corp.....	1,783	317,672
NCSOFT Corp.....	1,047	227,143
NeoPharm Co. Ltd.....	876	16,291
* Neowiz.....	832	22,544
* Neowiz Holdings Corp.....	558	10,746
* Nepes Ark Corp.....	1,403	31,118
* NEPES Corp.....	4,192	73,785
* Neptune Co.....	1,679	9,396
*Ω Netmarble Corp.....	2,030	78,390
New Power Plasma Co. Ltd.....	3,857	16,413
Nexen Tire Corp.....	8,985	60,521
* Next Entertainment World Co. Ltd.....	1,627	9,587
NEXTIN, Inc.....	1,287	86,498
NH Investment & Securities Co. Ltd., Class C.....	14,248	110,649
* NHN Corp.....	3,595	70,822
NHN KCP Corp.....	5,041	35,955
NI Steel Co. Ltd.....	4,723	24,454
NICE Holdings Co. Ltd.....	5,885	50,118
Nice Information & Telecommunication, Inc.....	1,579	28,712
NICE Information Service Co. Ltd.....	7,223	53,159
NICE Total Cash Management Co. Ltd., Class C.....	2,475	11,669
Nong Shim Holdings Co. Ltd.....	301	15,759
Nong Woo Bio Co. Ltd.....	1,680	11,126
NongShim Co. Ltd.....	274	85,252
NOROO Paint & Coatings Co. Ltd.....	2,120	13,145
NOVAREX Co. Ltd.....	2,787	17,763
NPC.....	4,067	20,379
Oceanbridge Co. Ltd.....	923	11,015
#* OCI Co. Ltd.....	1,125	120,209
# OCI Holdings Co. Ltd.....	2,483	213,103
OptoElectronics Solutions Co. Ltd.....	883	8,789
Orion Corp.....	3,676	327,183
Orion Holdings Corp.....	5,958	65,032
*†† Osung Advanced Materials Co. Ltd.....	9,664	10,767
Ottogi Corp.....	361	100,897
Paik Kwang Industrial Co. Ltd.....	4,701	28,730
* Pan Entertainment Co. Ltd.....	3,948	13,094
Pan Ocean Co. Ltd.....	51,115	191,670
Pang Rim Co. Ltd.....	5,498	10,093
* Paradise Co. Ltd.....	7,424	83,657
Park Systems Corp.....	687	108,882
Partron Co. Ltd.....	13,406	86,495
Paseco Co. Ltd.....	1,000	9,059
* Pearl Abyss Corp.....	692	30,419
People & Technology, Inc.....	2,687	165,680
PHA Co. Ltd.....	2,750	22,826

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,064	\$ 111,147
*	1,673	7,764
*	4,555	24,395
	2,005	17,163
*††	24,311	6,218
	1,884	45,425
	3,961	116,539
	1,388	40,075
#	5,440	148,233
	217	89,775
	5,748	2,896,309
	7,456	527,609
#	1,400	40,242
	421	24,836
*	3,293	15,406
	642	27,852
	2,904	51,274
	2,957	23,001
	987	10,486
*	777	24,097
	1,013	8,243
	821	11,813
*	6,418	20,008
	1,341	57,024
*	6,706	22,527
	2,992	120,077
	304	9,461
	737	14,757
*	12,597	10,100
*	861	43,080
	2,072	14,522
	3,091	30,582
	4,739	23,736
*	15,885	47,054
	401	32,378
	1,542	7,442
	1,032	9,846
	1,143	6,796
	955	16,873
*	7,045	14,108
	925	11,440
	3,599	9,494
*Ω	316	189,748
	5,058	409,802
	4,000	89,394
	6,628	756,115
	287,600	15,746,856
	4,189	5,701,229
*	25,213	731,354
	4,319	825,562
*	38,811	275,078
	4,896	267,851
*	6,144	14,109
	858	12,267
	1,042	543,929
	2,464	248,059
	8,947	251,954
	16,817	37,555
	795	24,415

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Samyang Corp.....	586	\$ 18,814
Samyang Foods Co. Ltd.....	812	76,961
Samyang Holdings Corp.....	830	47,151
Samyang Packaging Corp.....	1,489	18,833
Samyang Tongsang Co. Ltd.....	397	15,703
Sang-A Frontec Co. Ltd.....	805	16,536
* Sangbo Corp.....	5,925	7,853
Sangsangin Co. Ltd.....	8,599	28,002
Sangsin Energy Display Precision Co. Ltd.....	1,390	21,819
Saramin Co. Ltd.....	1,511	22,516
Satrec Initiative Co. Ltd.....	279	6,251
* SBI Investment Korea Co. Ltd.....	14,785	10,129
SD Biosensor, Inc.....	7,812	79,378
* SDN Co. Ltd.....	8,700	11,154
SeAH Besteel Holdings Corp.....	2,792	61,587
SeAH Steel Corp.....	468	57,729
SeAH Steel Holdings Corp.....	609	98,039
Sebang Co. Ltd.....	1,898	17,343
Sebang Global Battery Co. Ltd.....	1,270	47,311
Seegene, Inc.....	7,463	136,430
* Segyung Hitech Co. Ltd.....	1,125	15,019
Sejin Heavy Industries Co. Ltd.....	2,142	10,702
Sejong Industrial Co. Ltd.....	5,980	38,392
* Sekonix Co. Ltd.....	2,674	16,594
Seobu T&D.....	7,754	48,526
Seohan Co. Ltd.....	16,327	12,819
Seohee Construction Co. Ltd.....	27,909	29,388
* Seojin System Co. Ltd.....	4,761	64,958
Seoul Auction Co. Ltd.....	840	7,850
Seoul City Gas Co. Ltd.....	119	6,138
Seoul Semiconductor Co. Ltd.....	9,459	86,855
Seoulin Bioscience Co. Ltd.....	1,105	8,974
Seoyon Co. Ltd.....	3,783	25,121
Seoyon E-Hwa Co. Ltd.....	4,918	93,329
* Sewon E&C Co. Ltd.....	22,962	4,576
SFA Engineering Corp.....	3,554	102,647
#* SFA Semicon Co. Ltd.....	12,986	62,495
* S-Fuelcell Co. Ltd.....	447	6,243
* SG Corp.....	24,663	9,348
SGC Energy Co. Ltd.....	2,154	42,011
SH Energy & Chemical Co. Ltd.....	13,146	6,907
Shin Heung Energy & Electronics Co. Ltd.....	572	22,736
Shinhan Financial Group Co. Ltd.....	48,133	1,324,779
Shinsegae Food Co. Ltd.....	207	6,583
Shinsegae Information & Communication Co. Ltd.....	640	6,766
Shinsegae International, Inc.....	3,478	44,916
Shinsegae, Inc.....	1,178	176,585
Shinsung Delta Tech Co. Ltd.....	4,282	51,081
* Shinsung E&G Co. Ltd.....	20,702	47,281
* Shinsung Tongsang Co. Ltd.....	11,918	16,958
Shinwon Corp.....	11,704	11,952
Shinyoung Securities Co. Ltd.....	1,094	47,878
* Showbox Corp.....	3,873	10,312
Simmtech Co. Ltd.....	4,262	123,158
Simmtech Holdings Co. Ltd.....	7,337	17,897
SIMPAC, Inc.....	3,447	12,849
Sindoh Co. Ltd.....	945	24,464
Sinil Pharm Co. Ltd.....	1,180	6,775
* SK Biopharmaceuticals Co. Ltd.....	627	40,038

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* SK Bioscience Co. Ltd.....	771	\$ 44,398
* SK Chemicals Co. Ltd.....	1,501	74,721
SK D&D Co. Ltd.....	2,497	40,373
SK Discovery Co. Ltd.....	2,784	78,316
SK Gas Ltd.....	725	69,324
SK Hynix, Inc.....	63,592	6,158,565
*Ω SK IE Technology Co., Ltd.....	507	42,722
* SK Innovation Co. Ltd.....	8,238	1,397,322
SK Networks Co. Ltd.....	31,572	148,415
* SK oceanplant Co. Ltd.....	2,458	43,898
SK Rent A Car Co. Ltd.....	1,180	9,887
SK Securities Co. Ltd.....	75,436	37,594
SK Telecom Co. Ltd.....	8,156	294,929
SK, Inc.....	4,466	535,313
SKC Co. Ltd.....	515	40,091
SL Corp.....	4,049	119,382
SM Entertainment Co. Ltd.....	1,135	116,471
*†† S-MAC Co. Ltd.....	3,420	3,247
SMCore, Inc.....	1,819	8,328
SNT Dynamics Co. Ltd.....	2,938	23,186
SNT Holdings Co. Ltd.....	838	10,403
SNT Motiv Co. Ltd.....	2,270	85,981
* SNU Precision Co. Ltd.....	3,552	9,400
S-Oil Corp.....	6,812	400,438
* Solborn, Inc.....	2,404	8,108
Solid, Inc.....	11,862	46,955
* SOLUM Co. Ltd.....	6,920	150,660
Solus Advanced Materials Co. Ltd.....	1,291	36,329
Songwon Industrial Co. Ltd.....	4,658	65,104
Soosan Heavy Industries Co. Ltd.....	15,166	30,359
Soulbrain Co. Ltd.....	515	110,181
Soulbrain Holdings Co. Ltd.....	894	18,987
SPC Samlip Co. Ltd.....	416	21,548
SPG Co. Ltd.....	1,223	30,682
Spigen Korea Co. Ltd.....	410	10,841
Ssangyong C&E Co. Ltd.....	23,914	99,237
ST Pharm Co. Ltd.....	587	34,795
STIC Investments, Inc.....	6,924	34,523
* Studio Dragon Corp.....	1,999	79,273
* STX Heavy Industries Co. Ltd.....	3,750	26,398
Sugentech, Inc.....	6,240	38,354
Suheung Co. Ltd.....	1,349	28,700
Sung Kwang Bend Co. Ltd.....	5,171	65,107
* Sungchang Enterprise Holdings Ltd.....	5,726	9,372
Sungshin Cement Co. Ltd.....	4,045	29,156
Sungwoo Hitech Co. Ltd.....	11,721	115,235
Sunjin Co. Ltd.....	3,521	22,590
* Suprema, Inc.....	928	15,787
* Synopex, Inc.....	18,817	45,213
Systems Technology, Inc.....	3,300	73,939
T Scientific Co. Ltd.....	6,460	18,288
T&L Co. Ltd.....	615	23,702
Tae Kyung Industrial Co. Ltd.....	2,222	12,476
Taekwang Industrial Co. Ltd.....	88	41,206
Taekyung BK Co. Ltd.....	4,661	29,596
* Taihan Electric Wire Co. Ltd.....	3,026	30,908
* Taihan Fiberoptics Co. Ltd.....	5,487	9,211
TCC Steel.....	1,417	71,571
TechWing, Inc.....	9,961	67,237

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Telechips, Inc.....	1,750	\$ 29,148
TES Co. Ltd.....	2,745	48,919
* Theragen Etex Co. Ltd.....	3,017	9,915
TK Corp.....	2,440	40,416
TKG Huchems Co. Ltd.....	4,526	78,901
Tokai Carbon Korea Co. Ltd.....	924	71,889
* Tongyang Life Insurance Co. Ltd.....	15,134	41,948
Tongyang, Inc.....	32,625	24,536
Toptec Co. Ltd.....	2,631	15,153
Tovis Co. Ltd.....	2,381	24,642
Tplex Co. Ltd.....	5,328	15,074
TS Corp.....	5,517	13,087
TSE Co. Ltd.....	504	20,885
TY Holdings Co. Ltd.....	5,448	29,883
TYM Corp.....	8,599	44,348
UBCare Co. Ltd.....	1,821	7,039
Ubiquoss Holdings, Inc.....	774	8,183
Ubiquoss, Inc.....	1,157	11,924
* Ubivelox, Inc.....	872	9,757
Uju Electronics Co. Ltd.....	590	6,939
Unick Corp.....	2,433	10,306
* Unid Btplus Co. Ltd.....	1,313	9,575
Unid Co. Ltd.....	1,268	59,876
Union Semiconductor Equipment & Materials Co. Ltd.....	4,859	37,421
Uniquet Corp.....	2,292	30,243
* UniTest, Inc.....	1,170	12,790
Value Added Technology Co. Ltd.....	1,943	54,322
Viatron Technologies, Inc.....	2,136	16,561
*†† Vidente Co. Ltd.....	14,607	28,534
Vieworks Co. Ltd.....	1,460	36,968
* Vina Tech Co. Ltd.....	320	15,994
Vitzro Tech Co. Ltd.....	1,284	7,143
Vitzrocell Co. Ltd.....	1,877	29,476
* VT Co. Ltd.....	4,643	31,340
* Webcash Corp.....	621	6,050
Webzen, Inc.....	4,151	47,824
Whanin Pharmaceutical Co. Ltd.....	1,569	16,799
Wiable Corp.....	4,391	7,194
Winix, Inc.....	843	6,549
Wins Co. Ltd.....	1,231	12,011
WiSoL Co. Ltd.....	3,466	17,845
* Won Tech Co. Ltd.....	6,614	56,662
* Wonik Holdings Co. Ltd.....	7,724	21,090
WONIK IPS Co. Ltd.....	3,462	102,574
Wonik Materials Co. Ltd.....	2,408	54,361
Wonik QnC Corp.....	3,416	79,427
Woojin, Inc.....	2,507	18,957
* Woongjin Co. Ltd.....	9,328	8,969
Woongjin Thinkbig Co. Ltd.....	16,826	31,421
* Wooree Bio Co. Ltd.....	6,049	9,921
Woori Financial Group, Inc.....	75,993	694,513
Woori Investment Bank Co. Ltd.....	94,833	54,054
* Woori Technology Investment Co. Ltd.....	17,795	49,378
Woorison F&G Co. Ltd.....	5,749	8,000
* Woosu AMS Co. Ltd.....	3,141	7,199
Worldex Industry & Trading Co. Ltd., Class C.....	2,799	57,334
* Wysiwyg Studios Co. Ltd.....	6,324	14,599
Y G-1 Co. Ltd.....	5,037	23,121
* YAS Co. Ltd.....	886	7,075

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Y-entec Co. Ltd.....	2,199	\$ 18,057
YG Entertainment, Inc.....	407	24,320
* YG PLUS.....	3,007	12,637
* YIK Corp.....	4,133	14,214
YMC Co. Ltd.....	1,463	8,096
Youlchon Chemical Co. Ltd.....	1,117	31,621
Young Poong Corp.....	94	42,358
Young Poong Paper Manufacturing Co. Ltd.....	1,209	40,199
Young Poong Precision Corp.....	1,259	15,074
Youngone Corp.....	4,220	191,214
Youngone Holdings Co. Ltd.....	1,387	83,866
Yuanta Securities Korea Co. Ltd.....	19,822	40,788
Yuhan Corp.....	1,565	89,514
* Yungjin Pharmaceutical Co. Ltd.....	2,649	5,148
Zeus Co. Ltd.....	1,299	56,916
Zinus, Inc.....	3,030	59,412
TOTAL SOUTH KOREA.....		<u>100,009,336</u>
TAIWAN — (23.1%)		
91APP, Inc.....	6,000	21,213
ABC Taiwan Electronics Corp.....	17,000	14,955
Abico Avy Co. Ltd.....	18,000	14,020
Ability Enterprise Co. Ltd.....	59,000	37,019
* Ability Opto-Electronics Technology Co. Ltd.....	13,000	60,567
AcBel Polytech, Inc.....	68,890	122,049
Accton Technology Corp.....	33,000	402,612
Acer, Inc.....	388,000	433,295
ACES Electronic Co. Ltd.....	27,882	26,697
* Acon Holding, Inc.....	60,000	20,271
Acter Group Corp. Ltd.....	22,000	106,234
Action Electronics Co. Ltd.....	31,000	17,773
Actron Technology Corp.....	6,000	34,997
ADATA Technology Co. Ltd.....	58,000	151,459
Addcn Technology Co. Ltd.....	3,549	23,172
Adlink Technology, Inc.....	16,000	36,774
Advanced Ceramic X Corp.....	7,000	45,414
Advanced Energy Solution Holding Co. Ltd.....	2,000	44,179
Advanced International Multitech Co. Ltd.....	29,000	72,555
Advanced Optoelectronic Technology, Inc.....	18,000	10,469
Advanced Power Electronics Corp.....	11,000	33,109
* Advanced Wireless Semiconductor Co.....	27,000	79,519
Advantech Enterprise Co. Ltd.....	55,000	63,056
Advantech Co. Ltd.....	16,498	206,023
AEON Motor Co. Ltd.....	9,000	10,589
Aerospace Industrial Development Corp.....	79,000	139,703
AGV Products Corp.....	104,000	46,083
Airtac International Group.....	5,000	148,714
Alchip Technologies Ltd.....	5,000	318,254
Alcor Micro Corp.....	18,000	19,863
Alexander Marine Co. Ltd.....	5,000	90,786
* ALI Corp.....	44,000	26,617
All Ring Tech Co. Ltd.....	15,000	67,897
Allied Circuit Co. Ltd.....	10,000	49,483
Allied Supreme Corp.....	9,000	92,529
Allis Electric Co. Ltd.....	42,000	83,234
Alltek Technology Corp.....	49,480	62,887
Alltop Technology Co. Ltd.....	8,000	40,670
Alpha Networks, Inc.....	35,000	49,016
Altek Corp.....	54,000	61,410

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	14,564	\$ 55,786
*	53,000	86,894
	14,000	25,009
	18,000	23,034
	18,000	36,826
	166,450	72,886
	15,299	22,251
	9,000	41,902
	17,000	31,793
	26,000	45,542
	19,000	10,626
	25,000	20,929
	37,000	73,139
	7,000	15,482
	35,000	161,807
	86,000	169,142
	13,000	56,382
	343,000	1,255,407
	233,000	298,924
	52,000	106,129
*	351,000	72,125
	102,000	84,211
	9,000	19,291
	68,331	702,204
	7,000	25,799
	1,000	31,377
	9,000	27,088
	4,200	310,771
	43,000	499,415
	19,000	51,451
	14,000	25,465
	635,200	419,030
	12,000	110,400
	9,000	21,831
	11,000	36,395
	9,000	10,681
	22,000	14,613
	9,000	31,721
*	19,000	20,250
	9,000	47,365
	99,500	40,247
	38,000	50,031
	55,000	73,366
	227,000	72,620
	17,000	13,397
	5,000	11,860
	12,000	43,193
	20,183	194,589
	4,000	114,932
	3,000	14,536
	86,000	90,880
	3,000	15,256
	12,000	37,588
	27,600	43,127
*	21,000	28,728
*	36,000	13,649
	12,000	16,616
	365,000	185,547
*	102,000	79,961

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Carnival Industrial Corp.....	28,000	\$ 11,779
Castles Technology Co. Ltd.....	15,261	64,063
Caswell, Inc.....	12,000	34,046
Catcher Technology Co. Ltd.....	64,000	353,902
Cathay Financial Holding Co. Ltd.....	533,358	777,409
Cathay Real Estate Development Co. Ltd.....	117,000	58,635
Cayman Engley Industrial Co. Ltd.....	7,000	15,472
CCP Contact Probes Co. Ltd.....	12,834	20,077
Celxpert Energy Corp.....	11,000	10,845
Center Laboratories, Inc.....	100,779	191,135
* Central Reinsurance Co. Ltd.....	80,105	61,240
Chailease Holding Co. Ltd.....	106,750	706,834
Chain Chon Industrial Co. Ltd.....	23,032	10,555
Champion Building Materials Co. Ltd.....	34,200	11,051
Champion Microelectronic Corp.....	10,000	27,811
Chang Hwa Commercial Bank Ltd.....	435,970	261,751
Chang Wah Electromaterials, Inc.....	87,000	85,216
Chang Wah Technology Co. Ltd.....	51,000	60,229
Channel Well Technology Co. Ltd.....	34,000	85,196
Chant Sincere Co. Ltd.....	19,000	37,137
Charoen Pokphand Enterprise.....	33,800	100,656
CHC Healthcare Group.....	29,000	57,064
CHC Resources Corp.....	7,000	11,556
Chen Full International Co. Ltd.....	25,000	30,887
Chenbro Micom Co. Ltd.....	12,000	77,818
Cheng Loong Corp.....	199,000	218,898
Cheng Mei Materials Technology Corp.....	152,962	60,654
Cheng Shin Rubber Industry Co. Ltd.....	326,000	399,588
Cheng Uei Precision Industry Co. Ltd.....	96,000	119,113
* Chenming Electronic Technology Corp.....	25,000	36,765
Chia Chang Co. Ltd.....	24,000	29,845
Chia Hsin Cement Corp.....	113,220	75,257
Chicony Electronics Co. Ltd.....	100,000	333,126
Chicony Power Technology Co. Ltd.....	34,000	112,654
Chief Telecom, Inc.....	3,000	37,704
Chieftek Precision Co. Ltd.....	12,100	26,324
China Airlines Ltd.....	514,000	408,744
China Bills Finance Corp.....	173,000	81,216
China Chemical & Pharmaceutical Co. Ltd.....	50,000	38,553
* China Development Financial Holding Corp.....	1,649,000	659,313
China Electric Manufacturing Corp.....	60,000	34,524
China General Plastics Corp.....	65,000	50,320
* China Man-Made Fiber Corp.....	234,000	60,007
China Metal Products.....	59,000	72,812
China Motor Corp.....	31,000	87,313
* China Petrochemical Development Corp.....	813,490	243,383
China Steel Chemical Corp.....	30,000	103,719
China Steel Corp.....	1,260,000	1,120,985
China Steel Structure Co. Ltd.....	15,000	26,667
China Wire & Cable Co. Ltd.....	12,000	13,700
Chinese Maritime Transport Ltd.....	18,000	23,636
Ching Feng Home Fashions Co. Ltd.....	20,000	12,228
Chin-Poon Industrial Co. Ltd.....	71,000	77,138
Chipbond Technology Corp.....	133,000	294,019
ChipMOS Technologies, Inc.....	169,000	192,611
Chlitina Holding Ltd.....	8,000	48,282
Chong Hong Construction Co. Ltd.....	47,000	118,911
Chroma ATE, Inc.....	28,000	246,639
Chun YU Works & Co. Ltd.....	23,750	19,283

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Chun Yuan Steel Industry Co. Ltd.....	109,000	\$ 60,963
Chung Hsin Electric & Machinery Manufacturing Corp.....	64,000	238,713
Chung Hung Steel Corp.....	173,000	133,128
Chung Hwa Food Industrial Co. Ltd.....	3,000	9,976
Chung Hwa Pulp Corp.....	88,000	90,072
Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	7,000	16,412
Chunghwa Precision Test Tech Co. Ltd.....	4,000	65,724
Chunghwa Telecom Co. Ltd., Sponsored ADR.....	11,282	414,049
Chunghwa Telecom Co. Ltd.....	35,000	129,113
Cleanaway Co. Ltd.....	18,000	110,407
Clevo Co.....	90,000	95,013
CMC Magnetics Corp.....	179,800	75,665
C-Media Electronics, Inc.....	13,000	16,322
Collins Co. Ltd.....	38,000	22,179
Compal Electronics, Inc.....	389,000	377,652
Compeq Manufacturing Co. Ltd.....	236,000	342,596
Compucase Enterprise.....	11,000	23,345
Concord International Securities Co. Ltd.....	22,440	20,738
* Concord Securities Co. Ltd.....	98,000	49,326
Continental Holdings Corp.....	84,000	71,684
Control Technology Co. Ltd.....	22,000	12,439
Coremax Corp.....	17,000	45,647
Coretronic Corp.....	76,000	170,959
Co-Tech Development Corp.....	35,000	71,924
Crowell Development Corp.....	28,000	23,885
* CSBC Corp. Taiwan.....	94,000	69,866
CTBC Financial Holding Co. Ltd.....	1,883,000	1,575,257
CTCI Corp.....	121,000	155,401
CviLux Corp.....	10,000	12,827
CyberPower Systems, Inc.....	12,000	90,967
CyberTAN Technology, Inc.....	40,000	26,804
Cypress Technology Co. Ltd.....	10,000	14,215
DA CIN Construction Co. Ltd.....	71,000	72,392
Dadi Early-Childhood Education Group Ltd.....	3,000	9,504
Da-Li Development Co. Ltd.....	74,000	74,803
Darfon Electronics Corp.....	64,000	89,565
* Darwin Precisions Corp.....	111,000	59,015
Daxin Materials Corp.....	11,000	46,541
De Licacy Industrial Co. Ltd.....	54,000	26,395
Delpha Construction Co. Ltd.....	99,000	77,176
Delta Electronics, Inc.....	64,000	747,117
Depo Auto Parts Ind Co. Ltd.....	22,000	77,514
DFI, Inc.....	10,000	25,315
Dimerco Data System Corp.....	12,600	40,510
Dimerco Express Corp.....	43,052	101,742
D-Link Corp.....	112,000	72,073
Draytek Corp.....	16,000	15,022
Drewloong Precision, Inc.....	4,000	25,094
Dyaco International, Inc.....	19,273	22,189
Dynamic Holding Co. Ltd.....	55,000	55,272
Dynapack International Technology Corp.....	32,000	81,894
E & R Engineering Corp.....	20,000	43,602
E Ink Holdings, Inc.....	36,000	258,186
E.Sun Financial Holding Co. Ltd.....	809,778	666,962
Eastern Media International Corp.....	86,700	47,256
Eclat Textile Co. Ltd.....	15,000	259,493
ECOVE Environment Corp.....	5,000	50,610
* Edimax Technology Co. Ltd.....	40,000	21,244
Edison Opto Corp.....	22,084	19,247

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Edom Technology Co. Ltd.....	42,000	\$ 34,208
eGalax_eMPIA Technology, Inc.....	14,560	28,410
Egis Technology, Inc.....	13,000	42,663
Elan Microelectronics Corp.....	47,000	174,625
* E-Lead Electronic Co. Ltd.....	8,202	18,206
E-LIFE MALL Corp.....	17,000	45,814
Elite Advanced Laser Corp.....	36,000	54,765
Elite Material Co. Ltd.....	28,000	370,534
Elite Semiconductor Microelectronics Technology, Inc.....	14,000	34,876
Elitegroup Computer Systems Co. Ltd.....	68,000	64,131
eMemory Technology, Inc.....	8,000	474,067
Emerging Display Technologies Corp.....	24,000	28,767
Ennoconn Corp.....	15,272	147,478
Ennostar, Inc.....	115,000	181,314
Episil Technologies, Inc.....	21,000	53,113
Episil-Precision, Inc.....	18,086	37,944
Eris Technology Corp.....	3,000	25,249
Eson Precision Ind Co. Ltd.....	20,000	45,524
Eternal Materials Co. Ltd.....	179,950	177,981
Eurocharm Holdings Co. Ltd.....	8,000	45,749
Eva Airways Corp.....	429,000	503,022
* Everest Textile Co. Ltd.....	98,000	27,741
Evergreen Aviation Technologies Corp.....	12,000	41,328
Evergreen International Storage & Transport Corp.....	123,000	111,215
Evergreen Marine Corp. Taiwan Ltd.....	162,400	538,554
Evergreen Steel Corp.....	31,000	59,786
Everlight Chemical Industrial Corp.....	84,000	56,597
Everlight Electronics Co. Ltd.....	90,000	148,863
Everspring Industry Co. Ltd.....	18,900	7,709
Excel Cell Electronic Co. Ltd.....	19,000	15,370
Excelliance Mos Corp.....	6,000	23,350
Excelsior Medical Co. Ltd.....	22,800	66,359
Far Eastern Department Stores Ltd.....	158,000	109,936
Far Eastern International Bank.....	469,648	177,373
Far Eastern New Century Corp.....	476,000	450,190
Far EasTone Telecommunications Co. Ltd.....	113,000	255,139
Faraday Technology Corp.....	28,000	291,651
Farglory F T Z Investment Holding Co. Ltd.....	28,600	57,179
Farglory Land Development Co. Ltd.....	65,000	118,815
* Federal Corp.....	48,000	27,059
Feedback Technology Corp.....	7,000	19,790
Feng Hsin Steel Co. Ltd.....	73,000	160,451
Feng TAY Enterprise Co. Ltd.....	49,000	331,416
First Financial Holding Co. Ltd.....	506,020	468,112
First Hi-Tec Enterprise Co. Ltd.....	18,000	62,225
First Hotel.....	30,000	15,183
First Insurance Co. Ltd.....	46,000	23,865
* First Steamship Co. Ltd.....	207,000	57,064
FIT Holding Co. Ltd.....	41,000	43,635
Fitipower Integrated Technology, Inc.....	24,000	108,020
Fittech Co. Ltd.....	11,000	24,418
FLEXium Interconnect, Inc.....	79,000	234,120
Flytech Technology Co. Ltd.....	23,000	49,320
FOCI Fiber Optic Communications, Inc.....	14,000	31,183
Forcecon Tech Co. Ltd.....	16,000	75,772
Formosa Advanced Technologies Co. Ltd.....	47,000	60,586
Formosa Chemicals & Fibre Corp.....	225,000	468,392
Formosa International Hotels Corp.....	12,000	94,830
Formosa Laboratories, Inc.....	22,000	71,187

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Formosa Oilseed Processing Co. Ltd.....	10,000	\$ 17,956
Formosa Optical Technology Co. Ltd.....	4,000	11,291
Formosa Petrochemical Corp.....	22,000	56,149
Formosa Plastics Corp.....	152,000	402,449
Formosa Sumco Technology Corp.....	13,000	66,203
Formosa Taffeta Co. Ltd.....	170,000	139,383
Formosan Rubber Group, Inc.....	53,000	35,960
Formosan Union Chemical.....	75,000	60,579
Fortune Electric Co. Ltd.....	6,000	45,771
Forward Electronics Co. Ltd.....	1	1
Founding Construction & Development Co. Ltd.....	34,000	19,861
Foxconn Technology Co. Ltd.....	96,000	170,537
Foxsemicon Integrated Technology, Inc.....	17,000	100,040
Franbo Lines Corp.....	54,240	28,424
Froch Enterprise Co. Ltd.....	56,000	36,582
FSP Technology, Inc.....	31,000	48,976
Fu Chun Shin Machinery Manufacture Co. Ltd.....	26,520	13,693
Fu Hua Innovation Co. Ltd.....	62,334	113,229
Fubon Financial Holding Co. Ltd.....	405,150	845,635
Fulgent Sun International Holding Co. Ltd.....	35,000	139,519
Fulltech Fiber Glass Corp.....	65,919	32,348
Fusheng Precision Co. Ltd.....	23,000	146,457
Fwusow Industry Co. Ltd.....	51,500	33,072
G Shank Enterprise Co. Ltd.....	33,000	52,433
Gallant Precision Machining Co. Ltd.....	13,000	14,510
Gamania Digital Entertainment Co. Ltd.....	32,000	71,990
* GCS Holdings, Inc.....	9,000	9,762
GEM Services, Inc.....	16,000	36,458
Gemtek Technology Corp.....	77,000	78,852
General Interface Solution Holding Ltd.....	61,000	131,376
General Plastic Industrial Co. Ltd.....	10,000	10,636
Generalplus Technology, Inc.....	7,000	11,087
GeneReach Biotechnology Corp.....	8,250	10,510
Genius Electronic Optical Co. Ltd.....	16,000	200,301
GeoVision, Inc.....	14,000	23,123
Getac Holdings Corp.....	101,000	218,272
GFC Ltd.....	7,000	17,888
Giant Manufacturing Co. Ltd.....	36,015	267,160
* Giantplus Technology Co. Ltd.....	83,000	42,996
Gigabyte Technology Co. Ltd.....	50,000	501,200
* Gigasolar Materials Corp.....	11,474	31,826
* Gigastorage Corp.....	51,000	27,338
Global Brands Manufacture Ltd.....	75,000	122,683
Global Lighting Technologies, Inc.....	18,000	29,377
Global Mixed Mode Technology, Inc.....	17,000	110,438
Global PMX Co. Ltd.....	7,000	31,037
Global Unichip Corp.....	9,000	470,741
Globaltek Fabrication Co. Ltd.....	12,000	22,243
Globalwafers Co. Ltd.....	29,000	475,259
* Globe Union Industrial Corp.....	25,566	10,987
Gloria Material Technology Corp.....	86,000	146,515
GMI Technology, Inc.....	20,452	14,887
Gold Circuit Electronics Ltd.....	49,800	269,931
Goldsun Building Materials Co. Ltd., Class C.....	228,000	191,359
Good Will Instrument Co. Ltd.....	15,000	16,472
Gordon Auto Body Parts.....	26,000	18,296
Gourmet Master Co. Ltd.....	19,000	74,784
Grand Fortune Securities Co. Ltd.....	34,990	15,039
Grand Pacific Petrochemical.....	168,000	98,468

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Grand Process Technology Corp.....	5,000	\$ 105,709
GrandTech CG Systems, Inc.....	7,437	16,206
Grape King Bio Ltd.....	25,000	144,912
Great China Metal Industry.....	13,000	10,265
Great Taipei Gas Co. Ltd.....	46,000	48,118
Great Tree Pharmacy Co. Ltd.....	10,542	140,382
* Great Wall Enterprise Co. Ltd.....	121,100	230,838
Greatek Electronics, Inc.....	82,000	159,219
Group Up Industrial Co. Ltd.....	9,000	39,155
GTM Holdings Corp.....	25,000	22,420
Gudeng Precision Industrial Co. Ltd.....	5,000	57,785
Hannstar Board Corp.....	62,000	98,203
* HannStar Display Corp.....	444,000	196,714
HannsTouch Holdings Co.....	104,000	35,955
Hanpin Electron Co. Ltd.....	10,000	11,015
Harvatek Corp.....	22,000	16,115
Heran Co. Ltd.....	4,000	14,528
Hey Song Corp.....	61,000	77,688
Hi-Clearance, Inc.....	7,518	33,978
Highlight Tech Corp.....	19,000	31,291
Highwealth Construction Corp.....	80,311	108,206
Hiroca Holdings Ltd.....	9,000	11,038
Hitron Technology, Inc.....	19,000	27,733
Hiwin Mikrosystem Corp.....	7,000	15,676
Hiwin Technologies Corp.....	27,701	186,464
Hiyes International Co. Ltd.....	16,000	33,584
Ho Tung Chemical Corp.....	220,000	59,622
Hocheng Corp.....	58,960	40,075
Hold-Key Electric Wire & Cable Co. Ltd.....	28,000	24,930
Holiday Entertainment Co. Ltd.....	5,950	16,749
Holtek Semiconductor, Inc.....	35,000	77,327
Holy Stone Enterprise Co. Ltd.....	32,550	101,091
Hon Hai Precision Industry Co. Ltd.....	952,000	3,294,235
* Hong Pu Real Estate Development Co. Ltd.....	42,000	35,291
Hong TAI Electric Industrial.....	52,000	43,655
Hong YI Fiber Industry Co.....	13,000	6,909
* Horizon Securities Co. Ltd.....	57,240	24,238
Hota Industrial Manufacturing Co. Ltd.....	29,000	61,760
Hotai Finance Co. Ltd.....	19,800	89,515
Hotai Motor Co. Ltd.....	5,000	120,726
* Hotron Precision Electronic Industrial Co. Ltd.....	18,368	24,820
Hsin Kuang Steel Co. Ltd.....	42,000	65,167
Hsin Yung Chien Co. Ltd.....	6,000	19,611
Hsing TA Cement Co.....	21,000	11,437
* HTC Corp.....	102,000	181,669
Hu Lane Associate, Inc.....	16,000	80,749
HUA ENG Wire & Cable Co. Ltd.....	78,000	51,250
Hua Jung Components Co. Ltd.....	30,000	14,625
Hua Nan Financial Holdings Co. Ltd., Class C.....	825,384	584,714
Hua Yu Lien Development Co. Ltd.....	7,000	14,139
Huaku Development Co. Ltd.....	58,000	167,214
Huang Hsiang Construction Corp.....	34,000	43,268
Huikwang Corp.....	14,000	15,779
Hung Ching Development & Construction Co. Ltd.....	21,000	15,980
Hung Sheng Construction Ltd.....	80,000	51,836
Hwa Fong Rubber Industrial Co. Ltd.....	40,000	18,137
Hwacom Systems, Inc.....	32,000	19,405
Ibase Technology, Inc.....	24,000	74,054
* IBF Financial Holdings Co. Ltd.....	482,032	184,255

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Ichia Technologies, Inc.....	69,000	\$ 77,812
I-Chiun Precision Industry Co. Ltd.....	31,000	45,875
* Ideal Bike Corp.....	29,000	9,297
IEI Integration Corp.....	28,000	73,454
Infotrend Technology, Inc.....	51,000	39,641
Info-Tek Corp.....	21,000	34,310
Innodisk Corp.....	13,354	133,971
Innolux Corp.....	868,550	461,222
Inpaq Technology Co. Ltd.....	24,000	38,340
Insyde Software Corp.....	5,000	27,634
Intai Technology Corp.....	7,000	28,083
Integrated Service Technology, Inc.....	11,000	39,464
IntelliEPI, Inc.....	6,000	10,993
International CSRC Investment Holdings Co.....	155,000	102,618
International Games System Co. Ltd., Class C.....	12,000	234,308
Inventec Corp.....	207,000	421,078
Iron Force Industrial Co. Ltd.....	7,000	21,252
I-Sheng Electric Wire & Cable Co. Ltd.....	19,000	27,410
ITE Technology, Inc.....	21,000	103,537
ITEQ Corp.....	50,000	126,383
J&V Energy Technology Co., Ltd.....	12,000	35,596
Jarlytec Co. Ltd.....	9,000	19,684
Jean Co. Ltd.....	23,000	13,309
Jentech Precision Industrial Co. Ltd.....	5,299	89,833
Jess-Link Products Co. Ltd.....	18,000	38,758
Jetwell Computer Co. Ltd.....	9,000	22,410
Jia Wei Lifestyle, Inc.....	8,000	14,716
Jih Lin Technology Co. Ltd.....	9,000	22,966
Jiin Yeeh Ding Enterprise Co. Ltd.....	12,000	18,824
Jinan Acetate Chemical Co. Ltd.....	5,000	149,854
Johnson Health Tech Co. Ltd.....	11,000	27,256
Jourdeness Group Ltd.....	6,000	14,837
K Laser Technology, Inc.....	20,000	16,850
Kaimei Electronic Corp.....	14,400	29,517
Kaori Heat Treatment Co. Ltd.....	4,000	43,489
Kedge Construction Co. Ltd.....	12,523	28,603
* Keding Enterprises Co. Ltd.....	6,000	23,492
KEE TAI Properties Co. Ltd.....	93,000	36,138
Kenda Rubber Industrial Co. Ltd.....	127,051	118,740
Kent Industrial Co. Ltd.....	12,000	9,989
* Kerry TJ Logistics Co. Ltd.....	56,000	64,402
* Key Ware Electronics Co. Ltd.....	30,000	11,467
Keystone Microtech Corp.....	3,000	22,567
KHGEARS International Ltd.....	5,000	11,555
Kindom Development Co. Ltd.....	90,000	87,628
King Chou Marine Technology Co. Ltd.....	10,000	12,671
King Slide Works Co. Ltd.....	11,000	318,709
King Yuan Electronics Co. Ltd.....	235,000	472,219
* King's Town Bank Co. Ltd.....	175,000	200,552
* King's Town Construction Co. Ltd.....	9,000	8,909
Kinik Co.....	10,000	44,265
Kinko Optical Co. Ltd.....	31,000	27,804
Kinpo Electronics.....	269,000	148,497
Kinsus Interconnect Technology Corp.....	63,000	208,036
KMC Kuei Meng International, Inc.....	14,000	68,927
KNH Enterprise Co. Ltd.....	40,000	24,278
Ko Ja Cayman Co. Ltd.....	6,000	8,897
KS Terminals, Inc.....	26,000	65,216
Kung Long Batteries Industrial Co. Ltd.....	13,000	59,584

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Kung Sing Engineering Corp.....	50,000	\$ 11,457
Kuo Toong International Co. Ltd.....	41,000	48,113
* Kuo Yang Construction Co. Ltd.....	46,000	28,279
Kwong Lung Enterprise Co. Ltd.....	28,000	49,628
KYE Systems Corp.....	27,000	9,892
L&K Engineering Co. Ltd.....	47,000	118,602
La Kafa International Co. Ltd.....	5,000	22,425
Land Mark Optoelectronics Corp.....	19,000	70,888
Lanner Electronics, Inc.....	17,000	62,912
Largan Precision Co. Ltd.....	8,000	554,893
Laser Tek Taiwan Co. Ltd.....	13,300	14,249
Laster Tech Corp. Ltd.....	21,000	35,221
Leadtrend Technology Corp.....	4,409	8,084
Lealea Enterprise Co. Ltd.....	171,600	57,935
LEE CHI Enterprises Co. Ltd.....	39,000	21,060
Lelon Electronics Corp.....	21,000	40,497
Lemtech Holdings Co. Ltd.....	10,000	27,132
* Leofoo Development Co. Ltd.....	34,000	21,378
* Li Cheng Enterprise Co. Ltd.....	15,000	10,093
* Li Peng Enterprise Co. Ltd.....	138,000	34,472
Lian HWA Food Corp.....	18,931	54,584
* Lien Hwa Industrial Holdings Corp.....	78,538	159,951
Lingsen Precision Industries Ltd.....	86,000	51,354
Lite-On Technology Corp.....	183,000	879,918
Liton Technology Corp.....	8,000	9,693
* Long Bon International Co. Ltd.....	23,000	12,115
Long Da Construction & Development Corp.....	40,000	28,025
Longchen Paper & Packaging Co. Ltd.....	184,515	99,972
Longwell Co.....	27,000	52,980
Lotes Co. Ltd.....	11,207	267,031
Lotus Pharmaceutical Co. Ltd.....	11,000	100,515
Lucky Cement Corp.....	65,000	36,758
Lumax International Corp. Ltd.....	21,600	55,558
* Lung Yen Life Service Corp.....	42,000	49,586
Lungteh Shipbuilding Co. Ltd.....	6,000	22,734
* LuxNet Corp.....	12,000	68,620
M31 Technology Corp.....	2,200	62,016
Macauto Industrial Co. Ltd.....	13,000	33,216
Machvision, Inc.....	7,000	49,437
Macroblock, Inc.....	10,000	30,645
Macronix International Co. Ltd.....	307,000	305,532
Makalot Industrial Co. Ltd.....	24,000	238,437
Marketch International Corp.....	22,000	100,170
* Materials Analysis Technology, Inc.....	12,622	109,598
Mayer Steel Pipe Corp.....	14,000	11,953
Mechema Chemicals International Corp.....	9,000	25,641
Medeon Biodesign, Inc.....	10,800	19,564
MediaTek, Inc.....	128,000	2,816,629
* Medigen Biotechnology Corp.....	11,000	11,236
Mega Financial Holding Co. Ltd.....	446,050	571,974
Meiloon Industrial Co.....	16,800	11,073
Mercuries & Associates Holding Ltd.....	67,670	31,572
* Mercuries Life Insurance Co. Ltd.....	600,738	100,417
Merida Industry Co. Ltd.....	31,000	214,173
Merry Electronics Co. Ltd.....	41,000	119,133
METAAGE Corp.....	8,000	18,422
Micro-Star International Co. Ltd.....	94,000	583,039
Mildef Crete, Inc.....	7,000	14,233
MIN AIK Technology Co. Ltd.....	17,000	10,993

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Mirle Automation Corp.....	35,000	\$ 43,473
Mitac Holdings Corp.....	190,000	285,010
Mobiletron Electronics Co. Ltd.....	11,000	21,255
momo.com, Inc.....	8,000	152,794
MOSA Industrial Corp.....	25,969	21,722
Mosel Vitelic, Inc.....	18,000	23,318
Motech Industries, Inc.....	46,000	44,028
MPI Corp.....	17,000	111,047
MSSCORPS Co. Ltd.....	7,000	42,068
Nak Sealing Technologies Corp.....	13,000	61,626
Namchow Holdings Co. Ltd.....	41,000	63,766
Nan Liu Enterprise Co. Ltd.....	4,000	9,805
Nan Pao Resins Chemical Co. Ltd.....	10,000	57,364
* Nan Ren Lake Leisure Amusement Co. Ltd.....	36,333	14,520
Nan Ya Plastics Corp.....	174,000	387,745
Nan Ya Printed Circuit Board Corp.....	22,000	174,199
Nang Kuang Pharmaceutical Co. Ltd.....	12,000	23,461
Nantex Industry Co. Ltd.....	57,000	66,012
Nanya Technology Corp.....	170,000	392,287
National Aerospace Fasteners Corp.....	7,000	21,437
National Petroleum Co. Ltd.....	16,000	35,595
Netronix, Inc.....	9,000	21,794
* New Best Wire Industrial Co. Ltd.....	8,000	8,688
Newmax Technology Co. Ltd.....	11,000	10,902
Nexcom International Co. Ltd.....	25,000	50,703
Nichidenbo Corp.....	37,000	62,814
Nien Hsing Textile Co. Ltd.....	18,000	11,318
Nien Made Enterprise Co. Ltd.....	24,000	248,783
Niko Semiconductor Co. Ltd.....	13,000	21,599
Nishoku Technology, Inc.....	5,000	13,133
Nova Technology Corp.....	6,000	20,736
Novatek Microelectronics Corp.....	56,000	757,318
Nuvoton Technology Corp.....	37,000	165,535
O-Bank Co. Ltd.....	276,000	87,798
Ocean Plastics Co. Ltd.....	45,000	49,732
OFEO Industrial Corp.....	23,000	16,677
OK Biotech Co. Ltd.....	20,000	20,894
Oneness Biotech Co. Ltd.....	9,102	56,316
* Optimax Technology Corp.....	21,946	17,412
Orient Semiconductor Electronics Ltd.....	98,000	140,831
Oriental Union Chemical Corp.....	99,000	69,077
O-TA Precision Industry Co. Ltd.....	14,000	40,863
Pacific Construction Co.....	43,000	12,561
Pacific Hospital Supply Co. Ltd.....	16,000	44,596
Paiho Shih Holdings Corp.....	26,250	17,623
Pan German Universal Motors Ltd.....	4,000	40,140
Pan Jit International, Inc.....	59,000	137,004
Pan-International Industrial Corp.....	83,000	110,074
Panion & BF Biotech, Inc.....	5,000	17,941
Parade Technologies Ltd.....	8,000	234,862
Parpro Corp.....	14,000	18,869
* PChome Online, Inc.....	32,000	46,038
PCL Technologies, Inc.....	12,281	35,456
P-Duke Technology Co. Ltd.....	10,000	34,226
Pegatron Corp.....	272,000	662,349
Pegavision Corp.....	6,000	72,663
* PharmaEssentia Corp.....	5,219	56,938
Phison Electronics Corp.....	16,000	208,613
Phoenix Silicon International Corp.....	23,780	46,338

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Phytohealth Corp.....	20,000	\$ 14,321
Pixart Imaging, Inc.....	28,000	103,007
Planet Technology Corp.....	8,000	34,922
Plastron Precision Co. Ltd.....	27,000	15,877
* Polaris Group.....	6,000	16,429
Polytronics Technology Corp.....	14,000	25,873
Posiflex Technology, Inc.....	6,000	21,544
Pou Chen Corp.....	240,000	238,818
Power Wind Health Industry, Inc.....	5,000	24,291
Powerchip Semiconductor Manufacturing Corp.....	515,000	492,271
Powertech Technology, Inc.....	122,000	429,990
Poya International Co. Ltd.....	6,161	100,351
President Chain Store Corp.....	48,000	426,438
President Securities Corp.....	171,000	110,960
Primax Electronics Ltd.....	86,000	176,796
Prince Housing & Development Corp.....	202,000	73,616
Princeton Technology Corp.....	23,000	22,453
Pro Hawk Corp.....	2,000	9,354
Promate Electronic Co. Ltd.....	42,000	60,586
Prosperity Dielectrics Co. Ltd.....	23,000	29,686
Qisda Corp.....	165,000	262,046
QST International Corp.....	12,000	23,374
Qualipoly Chemical Corp.....	16,000	18,616
Quang Viet Enterprise Co. Ltd.....	12,000	47,222
Quanta Computer, Inc.....	168,000	1,278,120
Quanta Storage, Inc.....	51,000	174,767
Quintain Steel Co. Ltd.....	34,980	18,991
Radiant Opto-Electronics Corp.....	84,000	322,580
Radium Life Tech Co. Ltd.....	163,000	46,898
Rafael Microelectronics, Inc.....	5,000	22,396
Raydium Semiconductor Corp.....	14,000	147,484
Realtek Semiconductor Corp.....	44,000	604,301
Rechi Precision Co. Ltd.....	65,000	49,209
* Rexon Industrial Corp. Ltd.....	30,000	34,059
Rich Development Co. Ltd.....	109,000	33,338
Right WAY Industrial Co. Ltd.....	19,000	10,599
* Ritek Corp.....	177,000	51,593
Rodex Fasteners Corp.....	12,000	16,505
*†† Roo Hsing Co. Ltd.....	63,000	7,838
Ruentex Development Co. Ltd.....	167,000	189,498
Ruentex Engineering & Construction Co.....	11,000	36,057
Ruentex Industries Ltd.....	77,619	153,322
Run Long Construction Co. Ltd.....	17,000	44,157
Sakura Development Co. Ltd.....	42,000	66,056
Sampo Corp.....	83,000	73,351
San Fang Chemical Industry Co. Ltd.....	40,000	30,183
San Far Property Ltd.....	22,000	9,943
San Fu Chemical Co. Ltd.....	11,000	54,023
San Shing Fastech Corp.....	16,000	29,177
Sanitar Co. Ltd.....	8,000	9,498
Sanyang Motor Co. Ltd.....	68,000	171,083
* Savior Lifetec Corp.....	42,000	23,084
ScinoPharm Taiwan Ltd.....	36,000	36,557
SDI Corp.....	18,000	61,230
Sea Sonic Electronics Co. Ltd.....	6,000	19,704
Senao International Co. Ltd.....	18,000	20,346
Senao Networks, Inc.....	5,000	50,976
Sensortek Technology Corp.....	5,000	48,514
Sercomm Corp.....	54,000	210,382

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Sesoda Corp.....	54,000	\$ 58,715
Shanghai Commercial & Savings Bank Ltd.....	249,881	350,271
Shan-Loong Transportation Co. Ltd.....	9,000	9,421
Sharehope Medicine Co. Ltd.....	20,999	25,537
Sheng Yu Steel Co. Ltd.....	37,000	28,945
ShenMao Technology, Inc.....	30,000	65,289
Shih Her Technologies, Inc.....	7,000	15,607
Shih Wei Navigation Co. Ltd.....	93,165	58,157
Shihlin Electric & Engineering Corp.....	25,000	118,058
* Shin Kong Financial Holding Co. Ltd.....	1,291,000	396,257
Shin Ruenn Development Co. Ltd.....	17,260	25,790
Shin Zu Shing Co. Ltd.....	34,000	91,904
Shinfox Energy Co. Ltd.....	12,000	39,983
* Shining Building Business Co. Ltd.....	85,000	27,888
Shinkong Insurance Co. Ltd.....	53,000	91,245
Shinkong Synthetic Fibers Corp.....	259,000	141,417
Shinkong Textile Co. Ltd.....	36,000	51,912
Shiny Chemical Industrial Co. Ltd.....	15,500	68,686
ShunSin Technology Holding Ltd.....	11,000	35,594
* Shuttle, Inc.....	88,000	43,929
Sigurd Microelectronics Corp.....	121,000	204,047
Silergy Corp.....	34,000	359,631
Silicon Integrated Systems Corp.....	97,900	63,140
* Silicon Optronics, Inc.....	4,000	10,246
Simplo Technology Co. Ltd.....	15,000	146,821
Sinbon Electronics Co. Ltd.....	14,000	150,141
Sincere Navigation Corp.....	75,000	45,062
Singatron Enterprise Co. Ltd.....	16,000	16,706
Sinher Technology, Inc.....	9,000	10,030
Sinmag Equipment Corp.....	12,000	50,451
Sino-American Silicon Products, Inc.....	78,000	426,502
Sinon Corp.....	82,000	94,805
SinoPac Financial Holdings Co. Ltd.....	1,189,375	706,300
Sinphar Pharmaceutical Co. Ltd.....	32,000	32,985
Sinyi Realty, Inc.....	54,000	49,883
Sirtec International Co. Ltd.....	24,000	22,558
Sitronix Technology Corp.....	23,000	161,549
Siward Crystal Technology Co. Ltd.....	34,000	37,672
Soft-World International Corp.....	10,000	32,153
Solar Applied Materials Technology Corp.....	94,000	112,555
Solomon Technology Corp.....	21,000	26,690
Solteam, Inc.....	16,465	22,046
Sonix Technology Co. Ltd.....	34,000	50,017
Southeast Cement Co. Ltd.....	21,000	13,440
Speed Tech Corp.....	33,000	54,951
Spirox Corp.....	11,000	15,169
Sporton International, Inc.....	13,650	104,541
Sports Gear Co. Ltd.....	32,000	65,178
St Shine Optical Co. Ltd.....	12,000	82,624
Standard Chemical & Pharmaceutical Co. Ltd.....	18,000	36,920
Standard Foods Corp.....	77,000	97,321
Stark Technology, Inc.....	15,000	59,298
* STL Technology Co. Ltd.....	15,000	18,718
* Sun Yad Construction Co. Ltd.....	22,139	8,290
Sunjuice Holdings Co. Ltd.....	1,000	9,546
* Sunko INK Co. Ltd.....	30,000	13,769
SunMax Biotechnology Co. Ltd.....	8,000	50,876
Sunny Friend Environmental Technology Co. Ltd.....	15,119	64,968
Sunonwealth Electric Machine Industry Co. Ltd.....	35,000	147,508

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Sunplus Innovation Technology, Inc.....	4,000	\$ 16,080
Sunplus Technology Co. Ltd.....	93,000	91,291
Sunrex Technology Corp.....	40,000	54,012
Sunspring Metal Corp.....	17,000	12,042
Superior Plating Technology Co. Ltd.....	7,000	13,975
Supreme Electronics Co. Ltd.....	87,000	133,828
Swancor Holding Co. Ltd.....	14,000	39,353
Sweeten Real Estate Development Co. Ltd.....	25,000	20,701
Symtek Automation Asia Co. Ltd.....	11,000	39,435
Syncmold Enterprise Corp.....	28,000	51,531
Synmosa Biopharma Corp.....	31,000	42,738
Synnex Technology International Corp.....	137,000	258,208
* Sysgration.....	31,000	38,306
System Corp.....	34,000	127,469
T3EX Global Holdings Corp.....	34,000	78,300
TA Chen Stainless Pipe.....	304,116	382,676
Ta Liang Technology Co. Ltd.....	5,000	6,416
Ta Ya Electric Wire & Cable.....	116,044	139,506
Tah Hsin Industrial Corp.....	5,720	12,901
TA-I Technology Co. Ltd.....	21,000	30,373
* Tai Tung Communication Co. Ltd.....	12,000	6,644
Taichung Commercial Bank Co. Ltd.....	384,146	182,356
TaiDoc Technology Corp.....	9,000	52,966
Taiflex Scientific Co. Ltd.....	39,000	52,253
Taimide Tech, Inc.....	26,000	40,874
Tainan Spinning Co. Ltd.....	222,000	109,952
Tai-Saw Technology Co. Ltd.....	16,000	14,215
Taishin Financial Holding Co. Ltd.....	980,766	570,571
TaiSol Electronics Co. Ltd.....	13,000	28,204
Taisun Enterprise Co. Ltd.....	34,000	28,348
Taita Chemical Co. Ltd.....	34,000	21,730
TAI-TECH Advanced Electronics Co. Ltd.....	18,000	66,859
Taiwan Business Bank.....	953,948	437,975
Taiwan Cement Corp.....	398,076	472,998
Taiwan Chinsan Electronic Industrial Co. Ltd.....	13,000	14,893
Taiwan Cogeneration Corp.....	96,301	157,774
Taiwan Cooperative Financial Holding Co. Ltd.....	462,150	432,616
Taiwan Environment Scientific Co. Ltd.....	11,000	24,433
Taiwan FamilyMart Co. Ltd.....	7,000	47,873
Taiwan Fertilizer Co. Ltd.....	108,000	220,757
* Taiwan Fire & Marine Insurance Co. Ltd.....	59,000	43,184
Taiwan FU Hsing Industrial Co. Ltd.....	33,000	44,921
* Taiwan Glass Industry Corp.....	117,000	80,462
Taiwan High Speed Rail Corp.....	177,000	169,990
Taiwan Hon Chuan Enterprise Co. Ltd.....	59,000	202,327
Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	36,000	46,248
Taiwan Line Tek Electronic.....	14,000	14,682
Taiwan Mask Corp.....	43,000	104,330
Taiwan Mobile Co. Ltd.....	93,000	279,449
Taiwan Navigation Co. Ltd.....	48,000	42,187
Taiwan Paiho Ltd.....	74,000	136,472
Taiwan PCB Techvest Co. Ltd.....	72,000	99,565
Taiwan Pelican Express Co. Ltd.....	7,000	9,246
Taiwan Sakura Corp.....	40,000	80,331
Taiwan Sanyo Electric Co. Ltd.....	19,000	23,410
Taiwan Secom Co. Ltd.....	44,000	153,369
Taiwan Semiconductor Co. Ltd.....	43,000	121,335
Taiwan Semiconductor Manufacturing Co. Ltd.....	1,583,000	28,585,179
Taiwan Shin Kong Security Co. Ltd.....	61,000	78,041

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Taiwan Styrene Monomer.....	120,000	\$ 62,661
Taiwan Surface Mounting Technology Corp.....	77,000	221,959
Taiwan Taxi Co. Ltd.....	6,000	22,184
* Taiwan TEA Corp.....	119,000	109,751
Taiwan Union Technology Corp.....	65,000	258,891
Taiwan-Asia Semiconductor Corp.....	68,000	116,977
Taiyen Biotech Co. Ltd.....	27,000	30,040
* Tang Eng Iron Works Co. Ltd.....	20,000	19,136
* Tatung Co. Ltd.....	170,000	268,246
TBI Motion Technology Co. Ltd.....	13,000	16,137
TCI Co. Ltd.....	15,000	82,080
Te Chang Construction Co. Ltd.....	13,000	35,389
Teco Electric & Machinery Co. Ltd.....	163,000	279,466
Tehmag Foods Corp.....	5,000	45,669
Test Research, Inc.....	36,000	70,007
Test Rite International Co. Ltd.....	31,000	19,786
* Tex-Ray Industrial Co. Ltd.....	32,000	12,680
Thermaltake Technology Co. Ltd.....	12,000	19,440
Thinking Electronic Industrial Co. Ltd.....	11,000	56,136
Thye Ming Industrial Co. Ltd.....	24,000	40,881
Tofu Restaurant Co. Ltd.....	2,000	16,373
Ton Yi Industrial Corp.....	205,000	116,284
Tong Hsing Electronic Industries Ltd.....	31,900	160,458
Tong Ming Enterprise Co. Ltd.....	9,000	9,980
Tong Yang Industry Co. Ltd.....	92,000	177,975
Tong-Tai Machine & Tool Co. Ltd.....	19,000	12,344
Top Union Electronics Corp.....	14,815	16,944
Topco Scientific Co. Ltd.....	27,780	159,148
Topco Technologies Corp.....	10,000	21,942
Topkey Corp.....	18,000	98,056
Topoint Technology Co. Ltd.....	35,000	37,659
TPK Holding Co. Ltd.....	96,000	119,782
Trade-Van Information Services Co.....	6,000	12,517
Transcend Information, Inc.....	42,000	95,243
Transcom, Inc.....	5,000	28,657
Tripod Technology Corp.....	94,000	505,987
Trusval Technology Co. Ltd.....	5,000	11,740
Tsann Kuen Enterprise Co. Ltd.....	8,419	11,528
TSC Auto ID Technology Co. Ltd.....	5,000	45,394
TSEC Corp.....	74,000	73,648
TSRC Corp.....	142,000	113,522
Ttet Union Corp.....	7,000	32,408
TTFB Co. Ltd.....	3,945	37,760
TTY Biopharm Co. Ltd.....	38,000	92,576
* Tul Corp.....	9,000	26,163
Tung Ho Steel Enterprise Corp.....	132,000	235,031
Tung Thih Electronic Co. Ltd.....	15,000	66,036
Turvo International Co. Ltd.....	11,000	39,434
TXC Corp.....	52,000	146,526
TYC Brother Industrial Co. Ltd.....	42,000	44,593
* Tycoons Group Enterprise.....	77,000	22,157
Tyntek Corp.....	44,000	30,308
UDE Corp.....	11,000	23,018
Ultra Chip, Inc.....	9,000	29,626
U-Ming Marine Transport Corp.....	100,000	135,636
Unic Technology Corp.....	21,000	15,514
Unimicron Technology Corp.....	183,000	1,080,397
Union Bank Of Taiwan.....	280,007	138,653
Uni-President Enterprises Corp.....	340,000	815,683

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	13,000	\$ 14,365
*	141,841	79,871
	32,000	225,101
#	33,330	250,308
	882,000	1,325,380
*	12,000	27,946
	17,000	10,585
	9,000	23,668
*	155,000	87,943
	17,000	13,953
	90,640	84,295
*	18,000	18,926
*	8,300	103,566
	135,000	72,117
*	9,000	70,770
	6,300	15,490
	173,000	128,425
	25,000	12,176
	12,000	31,078
	9,000	15,846
	8,000	25,476
	146,000	359,971
	13,000	34,416
	4,000	29,212
	11,000	18,371
	4,000	23,232
	10,000	73,574
	12,000	50,772
	8,000	446,404
	122,000	165,271
	11,907	44,097
	21,000	20,557
	42,000	108,267
	245,442	313,314
	61,000	184,395
	69,000	32,092
	147,400	236,919
*	14,000	10,845
	99,000	62,474
	78,000	85,867
	25,000	39,183
	11,000	16,498
	34,000	177,548
	463,000	433,983
	6,000	26,668
	14,000	37,640
	4,000	100,063
	98,000	142,380
	255,000	1,151,001
	10,659	53,422
	58,000	206,317
	6,000	340,735
	36,000	44,138
*	13,000	122,143
	252,000	405,029
	80,000	174,832
	33,000	47,222
	29,000	115,792
	38,500	86,823

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Yageo Corp.....	24,836	\$ 364,104
Yang Ming Marine Transport Corp.....	293,000	434,638
Yankey Engineering Co. Ltd.....	10,431	93,124
YC INOX Co. Ltd.....	86,000	75,058
Yea Shin International Development Co. Ltd.....	34,543	27,261
Yem Chio Co. Ltd.....	102,000	48,214
Yen Sun Technology Corp.....	14,000	20,594
Yeong Guan Energy Technology Group Co. Ltd.....	20,000	36,882
YFC-Boneagle Electric Co. Ltd.....	23,000	18,405
YFY, Inc.....	148,000	173,728
Yi Jinn Industrial Co. Ltd.....	31,000	17,166
Yieh Phui Enterprise Co. Ltd.....	206,600	98,508
Yonyu Plastics Co. Ltd.....	12,000	12,168
Young Fast Optoelectronics Co. Ltd.....	15,000	16,839
Youngtek Electronics Corp.....	32,000	69,330
Yuanta Financial Holding Co. Ltd.....	630,840	490,559
Yuanta Futures Co. Ltd.....	14,000	24,075
Yuen Chang Stainless Steel Co. Ltd., Class C.....	18,000	10,355
Yuen Foong Yu Consumer Products Co. Ltd.....	33,000	40,156
Yulon Finance Corp.....	45,308	273,858
Yulon Motor Co. Ltd.....	72,864	190,571
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	6,000	14,420
Yungshin Construction & Development Co. Ltd.....	24,000	57,917
YungShin Global Holding Corp.....	53,000	73,731
Yusin Holding Corp.....	4,000	13,131
Zeng Hsing Industrial Co. Ltd.....	14,669	49,537
Zenitron Corp.....	47,000	46,793
Zero One Technology Co. Ltd.....	35,579	77,308
Zhen Ding Technology Holding Ltd.....	111,000	371,965
Zhen Yu Hardware Co. Ltd.....	4,000	11,319
* Zhong Yang Technology Co. Ltd.....	10,000	11,887
Zig Sheng Industrial Co. Ltd.....	75,000	23,794
* Zinwell Corp.....	57,000	38,458
Zippy Technology Corp.....	20,000	33,522
Zyxel Group Corp.....	34,895	60,195
TOTAL TAIWAN.....		132,672,208
THAILAND — (2.8%)		
AAPICO Hitech PCL.....	46,400	45,073
* Absolute Clean Energy PCL.....	547,400	29,906
Advanced Info Service PCL.....	61,400	405,402
Advanced Information Technology PCL, Class F.....	185,950	27,163
AEON Thana Sinsap Thailand PCL.....	17,500	79,757
* Airports of Thailand PCL.....	147,500	308,111
Allianz Ayudhya Capital PCL.....	9,200	10,415
Amata Corp. PCL.....	141,700	97,285
AP Thailand PCL.....	471,100	167,912
Asia Green Energy PCL.....	110,990	8,755
Asia Plus Group Holdings PCL.....	335,500	28,033
Asia Sermkij Leasing PCL, NVDR.....	30,000	21,473
Asian Insulators PCL.....	64,800	8,936
Asian Sea Corp. PCL, Class F.....	44,200	10,330
Asphere Innovations PCL.....	23,900	8,169
Asset World Corp. PCL.....	277,700	36,346
Assetwise PCL.....	38,500	9,673
B Grimm Power PCL.....	59,100	66,906
Bangchak Corp. PCL.....	210,900	235,677
* Bangkok Airways PCL.....	167,000	75,136
Bangkok Bank PCL.....	66,200	331,689

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Bangkok Chain Hospital PCL.....	243,700	\$126,731
Bangkok Commercial Asset Management PCL.....	132,200	42,485
Bangkok Dusit Medical Services PCL, Class F.....	463,000	388,891
Bangkok Expressway & Metro PCL.....	387,100	102,914
Bangkok Insurance PCL.....	17,500	157,470
Bangkok Land PCL.....	2,949,300	69,793
Bangkok Life Assurance PCL, NVDR.....	48,900	34,573
Banpu PCL.....	1,118,600	318,631
Banpu Power PCL.....	65,300	27,662
BCPG PCL.....	149,800	42,233
BEC World PCL.....	169,900	40,454
Berli Jucker PCL.....	83,700	85,586
* Better World Green PCL.....	857,700	16,288
BG Container Glass PCL.....	65,500	17,988
* Bound & Beyond PCL.....	54,600	21,375
BTS Group Holdings PCL.....	391,700	92,693
Bumrungrad Hospital PCL.....	39,000	246,109
Business Online PCL.....	31,100	9,177
Cal-Comp Electronics Thailand PCL, Class F.....	708,987	41,012
Carabao Group PCL, Class F.....	18,200	38,682
Central Pattana PCL.....	73,300	145,620
* Central Plaza Hotel PCL.....	38,100	52,594
Central Retail Corp. PCL.....	146,600	176,672
CH Karnchang PCL.....	82,300	51,695
Charoen Pokphand Foods PCL.....	384,300	227,916
Chayo Group PCL.....	93,000	20,106
Chularat Hospital PCL, Class F.....	817,500	69,262
CK Power PCL.....	278,900	28,192
Com7 PCL, Class F.....	122,600	100,290
* Country Group Development PCL.....	1,753,500	18,955
* Country Group Holdings PCL, Class F.....	655,000	14,352
CP ALL PCL.....	135,100	250,633
Delta Electronics Thailand PCL.....	118,000	389,556
* Demco PCL.....	163,000	14,667
* Demco PCL.....	32,600	0
Diamond Building Products PCL.....	45,400	10,810
# Dohome PCL.....	132,936	37,478
Don Muang Tollway PCL.....	61,000	22,455
Dynasty Ceramic PCL.....	609,100	36,658
Eastern Polymer Group PCL, Class F.....	202,900	39,123
* Eastern Power Group PCL.....	102,900	8,959
Eastern Water Resources Development & Management PCL, Class F.....	110,200	15,003
Ekachai Medical Care PCL.....	84,000	18,896
Electricity Generating PCL.....	16,000	62,404
Energy Absolute PCL.....	113,100	204,863
Esso Thailand PCL.....	130,100	35,918
Forth Corp. PCL.....	31,800	28,336
Forth Smart Service PCL.....	23,400	6,289
Fortune Parts Industry PCL, Class F.....	107,900	7,818
Frasers Property Thailand PCL.....	68,900	29,791
GFPT PCL.....	128,100	45,284
Global Green Chemicals PCL, Class F.....	58,600	20,202
Global Power Synergy PCL, Class F.....	43,200	72,886
* Green Tech Ventures PCL, Class F.....	3,513,400	20,529
Gulf Energy Development PCL.....	94,000	136,625
Gunkul Engineering PCL.....	595,800	60,226
Hana Microelectronics PCL.....	90,400	134,033
Home Product Center PCL.....	462,300	191,788
Ichitan Group PCL.....	96,100	41,271

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Index Livingmall PCL.....	11,500	\$ 7,694
Indorama Ventures PCL.....	206,800	206,928
Interlink Telecom PCL.....	146,500	9,502
Intouch Holdings PCL, Class F.....	14,800	33,294
IRPC PCL.....	1,292,800	92,157
* Italian-Thai Development PCL.....	788,200	32,929
#* Jasmine International PCL.....	725,300	32,420
Jaymart Group Holdings PCL.....	51,400	25,528
JMT Network Services PCL.....	66,300	75,057
Karmarts PCL.....	81,400	33,056
Kasikornbank PCL.....	18,900	69,849
KCE Electronics PCL.....	92,400	116,753
KGI Securities Thailand PCL.....	357,500	48,253
Khon Kaen Sugar Industry PCL.....	448,000	40,051
Kiatnakin Phatra Bank PCL.....	33,500	54,318
Krung Thai Bank PCL.....	170,600	102,174
Krungthai Card PCL.....	73,800	101,336
Lalin Property PCL.....	77,200	19,735
Land & Houses PCL.....	578,300	143,609
Lanna Resources PCL.....	46,300	21,643
LH Financial Group PCL.....	520,700	16,277
* Loxley PCL.....	153,300	8,017
LPN Development PCL.....	269,000	32,850
Major Cineplex Group PCL.....	106,400	47,560
MBK PCL.....	181,608	87,014
MC Group PCL.....	82,900	28,821
MCS Steel PCL.....	99,900	18,971
* MDX PCL.....	62,800	5,871
Mega Lifesciences PCL.....	56,800	64,303
Minor International PCL.....	344,900	332,519
MK Restaurants Group PCL.....	37,400	50,535
* Mono Next PCL.....	486,800	15,786
Muangthai Capital PCL.....	72,600	75,296
Netbay PCL.....	28,600	17,881
Ngern Tid Lor PCL.....	122,462	78,353
Noble Development PCL.....	212,600	26,087
Northeast Rubber PCL.....	279,800	38,420
NSL Foods PCL.....	40,500	27,687
* Nusasiri PCL.....	759,400	11,093
Origin Property PCL, Class F.....	243,000	74,543
Osotspa PCL.....	58,900	50,333
Plan B Media PCL, Class F.....	338,888	84,651
* Platinum Group PCL, Class F.....	364,500	32,160
Polyplex Thailand PCL.....	61,000	26,019
Praram 9 Hospital PCL.....	70,900	37,906
Precious Shipping PCL.....	228,000	62,614
Prima Marine PCL.....	172,000	33,668
* Principal Capital PCL.....	128,900	16,344
Property Perfect PCL.....	1,293,915	13,987
Pruksa Holding PCL.....	141,600	54,607
* PSG Corp. PCL.....	1,221,400	32,472
PTG Energy PCL.....	186,800	58,940
PTT Exploration & Production PCL.....	146,900	684,528
PTT Global Chemical PCL.....	134,400	155,098
PTT Oil & Retail Business PCL.....	118,300	73,962
PTT PCL.....	995,000	1,017,420
Quality Houses PCL.....	1,397,300	93,075
R&B Food Supply PCL.....	41,000	12,098
* Rabbit Holdings PCL, Class F.....	726,300	11,246

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Raimon Land PCL.....	720,500	\$ 10,946
Rajthanee Hospital PCL.....	21,200	17,342
Ramkhamhaeng Hospital PCL, Class F.....	19,700	23,741
Ratch Group PCL.....	75,900	80,382
Ratchaphruek Hospital PCL, Class F.....	55,300	9,774
Ratchthani Leasing PCL.....	458,900	42,920
Regional Container Lines PCL.....	80,900	56,724
Rojana Industrial Park PCL.....	195,800	32,320
RS PCL.....	109,230	45,634
* S Hotels & Resorts PCL.....	330,833	27,643
Sabina PCL.....	36,200	25,594
Sahamitr Pressure Container PCL.....	52,000	16,255
Saha-Union PCL.....	31,400	28,209
* Samart Corp. PCL.....	111,900	20,759
Sansiri PCL.....	2,907,700	169,898
Sappe PCL.....	34,200	87,926
SC Asset Corp. PCL.....	436,400	58,648
SCB X PCL.....	36,100	118,650
SCG Ceramics PCL.....	288,200	18,355
SCG Packaging PCL.....	84,800	100,337
SCGJWD Logistics PCL.....	71,800	35,031
Sena Development PCL.....	185,900	16,185
Sermsang Power Corp. Co. Ltd.....	66,066	13,993
Siam Cement PCL.....	16,000	151,919
Siam City Cement PCL.....	10,300	41,226
Siam Global House PCL.....	127,866	61,638
* Siam Wellness Group PCL, Class F.....	8,000	2,851
Siamgas & Petrochemicals PCL.....	216,500	51,866
Sikarin PCL, Class F.....	105,200	33,500
* Simat Technologies PCL.....	142,700	6,754
Singer Thailand PCL.....	83,900	19,609
Singha Estate PCL.....	408,100	14,546
Sino-Thai Engineering & Construction PCL.....	168,300	53,594
SISB PCL.....	21,400	22,351
SNC Former PCL.....	42,900	12,784
Somboon Advance Technology PCL.....	43,500	24,528
SPCG PCL.....	143,200	53,132
Sri Trang Agro-Industry PCL.....	199,700	95,099
Sri Trang Gloves Thailand PCL.....	214,600	45,141
Srinanaporn Marketing PCL.....	32,700	20,635
Srisawad Capital 1969 PCL.....	246,400	30,378
# Srisawad Corp. PCL.....	88,600	122,305
Srivichai Vejvivat PCL.....	49,900	11,517
Star Petroleum Refining PCL.....	305,900	78,198
Stars Microelectronics Thailand PCL.....	112,600	15,132
* STP & I PCL.....	268,500	30,122
Supalai PCL.....	198,600	123,005
* Super Energy Corp. PCL.....	3,869,400	56,523
Susco PCL.....	78,800	8,334
SVI PCL.....	87,400	20,427
Synnex Thailand PCL.....	32,400	11,170
* Syntec Construction PCL.....	243,200	11,013
Taokaenoi Food & Marketing PCL, Class F.....	103,800	34,571
Tata Steel Thailand PCL.....	439,200	10,778
Thai Oil PCL.....	162,579	243,426
Thai Stanley Electric PCL, Class F.....	5,900	34,129
Thai Union Group PCL, Class F.....	342,700	136,164
Thai Vegetable Oil PCL.....	115,320	85,070
Thaicom PCL.....	111,000	42,806

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Thaifoods Group PCL, Class F.....	274,800	\$ 32,113
Thanachart Capital PCL.....	31,700	46,306
Thonburi Healthcare Group PCL.....	62,600	122,534
Thoresen Thai Agencies PCL.....	324,300	60,163
Tipco Asphalt PCL.....	155,800	81,021
Tisco Financial Group PCL.....	24,900	73,110
TKS Technologies PCL.....	84,500	21,724
TMBThanachart Bank PCL.....	1,830,774	91,997
TMT Steel PCL.....	57,900	12,264
TOA Paint Thailand PCL.....	40,700	32,402
TPI Polene PCL.....	1,522,200	64,039
TPI Polene Power PCL.....	700,800	67,974
TQM Alpha PCL.....	40,000	30,968
Triple i Logistics PCL.....	74,613	26,594
True Corp. PCL.....	1,320,290	279,651
* TTCL PCL.....	108,200	13,087
TTW PCL.....	169,300	43,031
Union Auction PCL.....	36,100	10,969
* Unique Engineering & Construction PCL.....	80,800	6,610
United Paper PCL.....	43,200	14,388
Univanich Palm Oil PCL.....	157,900	43,132
Vanachai Group PCL.....	101,000	12,570
VGI PCL.....	305,610	26,071
WHA Corp. PCL.....	993,300	143,937
WHA Utilities & Power PCL.....	109,700	11,602
WICE Logistics PCL.....	55,900	14,208
Workpoint Entertainment PCL.....	39,100	17,363
* Xspring Capital PCL.....	1,167,000	42,959
YGGDRAZIL Group PCL.....	41,400	9,555
TOTAL THAILAND.....		<u>15,982,178</u>
TURKEY — (1.4%)		
Adese Alisveris Merkezleri Ticaret AS.....	296,202	19,570
Afyon Cimento Sanayi TAS.....	50,779	20,840
Agesa Hayat ve Emeklilik AS.....	6,160	10,507
Akbank TAS.....	395,154	410,063
Akcansa Cimento AS.....	6,144	24,263
Aksa Akrilik Kimya Sanayii AS.....	23,808	76,579
Aksa Enerji Uretim AS.....	31,229	45,850
Alarko Holding AS.....	13,593	52,541
* Albaraka Turk Katilim Bankasi AS.....	255,197	32,302
Alkim Alkali Kimya AS.....	12,658	17,711
* Anadolu Anonim Turk Sigorta Sirketi.....	51,744	43,929
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	26,171	87,467
Anadolu Hayat Emeklilik AS.....	11,590	12,036
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS.....	1,825	15,020
* Arcelik AS.....	8,540	48,944
Aselsan Elektronik Sanayi Ve Ticaret AS.....	24,048	66,581
* Aydem Yenilenebilir Enerji AS, Class A.....	60,878	44,742
Ayen Enerji AS.....	16,292	23,058
Aygaz AS.....	13,679	60,282
* Bagfas Bandirma Gubre Fabrikalari AS.....	16,111	19,870
* Banvit Bandirma Vitaminli Yem Sanayii AS.....	2,129	6,996
* Baticim Bati Anadolu Cimento Sanayii AS.....	16,938	32,467
Bera Holding AS.....	127,012	70,184
BIM Birlesik Magazalar AS.....	32,567	261,520
* Biotrend Cevre VE Enerji Yatirimlari AS.....	26,210	20,220
Bogazici Beton Sanayi Ve Ticaret AS.....	24,607	23,684
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	8,496	98,060

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Borusan Yatirim ve Pazarlama AS.....	766	\$ 54,736
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	10,783	28,425
* Bursa Cimento Fabrikasi AS.....	160,095	45,649
* Can2 Termik AS.....	21,337	17,052
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	33,666	14,246
Cimsa Cimento Sanayi VE Ticaret AS.....	6,203	43,412
Coca-Cola Icecek AS.....	8,402	98,214
Deva Holding AS.....	9,169	20,460
Dogan Sirketler Grubu Holding AS.....	225,304	111,164
* Doganlar Mobilya Grubu Imalat Sanayi ve Ticaret AS.....	91,064	31,389
Dogus Otomotiv Servis ve Ticaret AS.....	8,461	77,741
Eczacibasi Yatirim Holding Ortakligi AS.....	1,568	12,853
EGE Endustri VE Ticaret AS.....	250	59,675
EGE Gubre Sanayii AS.....	5,068	17,310
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	36,000	56,931
Ω Enerjisa Enerji AS.....	25,463	47,987
Enka Insaat ve Sanayi AS.....	37,983	47,390
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	1,770	10,954
* Eregli Demir ve Celik Fabrikalari TAS.....	75,682	117,074
Esenboga Elektrik Uretim AS.....	2,971	9,325
Ford Otomotiv Sanayi AS.....	4,299	151,518
Galata Wind Enerji AS.....	25,085	23,027
GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret AS.....	10,300	24,812
* Global Yatirim Holding AS.....	109,932	52,729
Goltas Goller Bolgesi Cimento Sanayi ve Ticaret AS.....	3,664	24,342
* Goodyear Lastikleri TAS.....	2,920	3,143
* Gozde Girisim Sermayesi Yatirim Ortakligi AS.....	71,531	44,572
GSD Holding AS.....	193,884	37,494
* Gubre Fabrikalari TAS.....	4,013	46,382
* Hektas Ticaret TAS.....	18,512	20,973
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	22,320	17,886
* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	16,131	29,572
* Is Finansal Kiralama AS.....	69,358	29,509
* Is Yatirim Menkul Degerler AS, Class A.....	92,488	76,161
* Ittifak Holding AS.....	122,119	20,094
* Izmir Demir Celik Sanayi AS.....	96,432	31,770
Jantsa Jant Sanayi Ve Ticaret AS.....	3,039	16,871
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	56,247	44,440
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	19,438	15,415
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	179,451	168,640
* Karel Elektronik Sanayi ve Ticaret AS.....	17,399	14,985
* Karsan Otomotiv Sanayii Ve Ticaret AS.....	60,736	27,075
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	253,656	18,465
* Kerevitas Gida Sanayi ve Ticaret AS.....	26,993	11,309
KOC Holding AS.....	75,858	380,254
* Konya Cimento Sanayii AS.....	208	33,803
Kordsa Teknik Tekstil AS.....	9,607	32,190
Koza Altin Isletmeleri AS.....	31,563	32,805
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	20,685	46,768
LDR Turizm AS.....	4,851	26,250
Logo Yazilim Sanayi Ve Ticaret AS.....	9,343	31,464
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	27,648	89,561
* Menderes Tekstil Sanayi ve Ticaret AS.....	26,505	9,320
Migros Ticaret AS.....	14,486	158,676
*Ω MLP Saglik Hizmetleri AS.....	15,921	57,108
* NET Holding AS.....	44,398	24,752
Nuh Cimento Sanayi AS.....	9,817	61,344
* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	271,311	120,234
* Otokar Otomotiv Ve Savunma Sanayi AS.....	5,685	60,865

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Oyak Cimento Fabrikalari AS.....	36,631	\$ 76,158
* Oyak Yatirim Menkul Degerler AS.....	18,344	34,099
* Pegasus Hava Tasimaciligi AS.....	7,493	234,246
* Peker Gayrimenkul Yatirim Ortakligi AS.....	59,810	32,056
* Petkim Petrokimya Holding AS.....	100,092	66,787
* Qua Granite Hayal.....	73,435	20,381
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	63,648	69,811
* Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	75,349	81,885
* Sasa Polyester Sanayi AS.....	30,280	68,224
* Sekerbank Turk AS.....	223,898	25,881
* Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	20,821	34,169
* Sok Marketler Ticaret AS.....	63,456	107,175
* TAV Havalimanlari Holding AS.....	21,951	91,496
* Tekfen Holding AS.....	41,773	69,502
* Teknosa Ic Ve Dis Ticaret AS.....	34,354	33,028
* Tofas Turk Otomobil Fabrikasi AS.....	9,990	111,981
* Tukas Gida Sanayi ve Ticaret AS.....	53,456	21,982
* Tumosan Motor ve Traktor Sanayi AS.....	6,241	16,683
* Turk Hava Yollari AO.....	49,586	431,213
* Turk Telekomunikasyon AS.....	86,749	68,592
* Turk Traktor ve Ziraat Makineleri AS.....	2,167	56,562
* Turkcell Iletisim Hizmetleri AS.....	157,217	301,608
# Turkiye Garanti Bankasi AS.....	77,409	126,256
* Turkiye Is Bankasi AS, Class C.....	274,853	154,302
* Turkiye Petrol Rafinerileri AS.....	115,310	442,605
* Turkiye Sigorta AS.....	45,055	27,703
* Turkiye Sinai Kalkinma Bankasi AS.....	589,550	133,186
* Turkiye Sise ve Cam Fabrikalari AS.....	62,326	123,568
* Turkiye Vakiflar Bankasi TAO, Class D.....	138,472	62,081
* Ulker Biskuvi Sanayi AS.....	34,074	49,432
* Vestel Beyaz Esva Sanayi ve Ticaret AS.....	47,576	30,255
* Vestel Elektronik Sanayi ve Ticaret AS.....	33,317	76,219
* Yapi ve Kredi Bankasi AS.....	397,148	209,907
* Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	20,866	27,421
* Ziraat Gayrimenkul Yatirim Ortakligi AS.....	347,470	64,473
* Zorlu Enerji Elektrik Uretim AS.....	435,648	69,545
TOTAL TURKEY.....		8,334,323
UNITED ARAB EMIRATES — (2.1%)		
Abu Dhabi Commercial Bank PJSC.....	277,162	662,673
Abu Dhabi Islamic Bank PJSC.....	249,486	763,620
Abu Dhabi National Hotels.....	78,291	180,848
Abu Dhabi National Insurance Co. PSC.....	30,691	49,132
Abu Dhabi National Oil Co. for Distribution PJSC.....	267,633	284,115
* Abu Dhabi Ports Co. PJSC.....	24,381	43,824
Abu Dhabi Ship Building Co. PJSC.....	17,840	19,426
ADNOC Drilling Co. PJSC.....	135,813	145,651
Agthia Group PJSC.....	88,167	127,208
Air Arabia PJSC.....	539,670	395,322
* Ajman Bank PJSC.....	204,101	122,300
* AL Seer Marine Supplies & Equipment Co. LLC.....	30,024	64,027
AL Yah Satellite Communications Co-PJSC-Yah Sat.....	199,979	144,829
Aldar Properties PJSC.....	358,886	505,059
* Alpha Dhabi Holding PJSC.....	14,620	79,463
Amanat Holdings PJSC.....	249,243	71,255
* Amlak Finance PJSC.....	236,419	59,231
* Apex Investment Co. PSC.....	196,407	112,263
Aramex PJSC.....	139,210	113,636
Dana Gas PJSC.....	919,566	245,151

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
* Deyaar Development PJSC.....	297,806	\$ 59,177
Dubai Electricity & Water Authority PJSC.....	394,161	287,592
Dubai Financial Market PJSC.....	214,685	97,064
Dubai Investments PJSC.....	523,573	346,535
Dubai Islamic Bank PJSC.....	479,058	750,228
Emaar Development PJSC.....	301,909	521,103
Emaar Properties PJSC.....	768,395	1,413,883
Emirates Driving Co.....	5,325	38,495
Emirates Integrated Telecommunications Co. PJSC.....	156,873	235,714
Emirates NBD Bank PJSC.....	220,921	1,022,227
Emirates Telecommunications Group Co. PJSC.....	234,115	1,427,615
* EMSTEEL Building Materials PJSC.....	410,822	177,857
* Eshraq Investments PJSC.....	442,876	70,301
Fertiglobe PLC.....	194,815	189,831
First Abu Dhabi Bank PJSC.....	212,040	845,069
* Ghitha Holding PJSC.....	3,153	36,721
* Gulf Navigation Holding PJSC.....	43,065	77,595
* Gulf Pharmaceutical Industries PSC.....	35,344	8,366
* Islamic Arab Insurance Co.....	69,707	13,671
* Manazel PJSC.....	388,957	58,980
* Multiply Group PJSC.....	61,131	53,753
National Bank of Ras Al-Khaimah PSC.....	11,743	19,202
National Corp. for Tourism & Hotels.....	32,251	27,220
* Palms Sports PrJSC.....	4,850	13,173
* RAK Properties PJSC.....	303,401	97,477
Ras Al Khaimah Ceramics.....	133,809	97,996
* Shuaa Capital PSC.....	362,137	40,637
* Union Properties PJSC.....	370,443	41,135
TOTAL UNITED ARAB EMIRATES.....		<u>12,257,650</u>
TOTAL COMMON STOCKS.....		<u>566,935,212</u>
PREFERRED STOCKS — (1.2%)		
BRAZIL — (1.2%)		
* Alpargatas SA.....	30,027	61,149
Banco ABC Brasil SA, 8.291%.....	19,700	77,904
Ω Banco BMG SA, 13.811%.....	38,100	22,479
Banco Bradesco SA, 6.050%.....	99,490	350,516
Banco do Estado do Rio Grande do Sul SA Class B, 6.032%.....	45,300	139,768
Banco Pan SA, 2.703%.....	52,218	102,697
* Braskem SA Class A.....	20,300	109,039
Centrais Eletricas Brasileiras SA Class B, 3.424%.....	14,800	136,553
Centrais Eletricas de Santa Catarina SA, 9.255%.....	1,300	16,731
Cia de Ferro Ligas da Bahia FERBASA, 7.363%.....	8,000	85,858
Cia de Saneamento do Parana, 8.871%.....	145,100	129,182
Cia Energetica de Minas Gerais, 8.914%.....	118,199	316,697
Cia Energetica do Ceara Class A, 1.619%.....	1,701	18,831
Cia Paranaense de Energia, 4.394%.....	151,300	267,485
CTEEP-Cia de Transmissao de Energia Eletrica Paulista, 4.233%.....	24,100	127,922
Eucatex SA Industria e Comercio, 6.083%.....	11,500	31,591
Itau Unibanco Holding SA, 5.352%.....	173,700	1,052,026
Marcopolo SA, 5.813%.....	106,700	118,010
Petroleo Brasileiro SA, 15.666%.....	408,014	2,684,286
Raizen SA, 5.623%.....	130,230	114,567
Randon SA Implementos e Participacoes, 4.114%.....	45,900	120,750
Schulz SA, 4.413%.....	26,200	37,233
Taurus Armas SA, 8.725%.....	14,300	44,907
Track & Field Co. SA, 1.647%.....	3,900	11,175
Unipar Carbocloro SA Class B, 14.689%.....	9,710	166,202

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 4.547%.....	94,800	\$ 144,944
TOTAL BRAZIL.....		<u>6,488,502</u>
CHILE — (0.0%)		
Embotelladora Andina SA Class B, 6.537%.....	11,586	31,835
Sociedad Quimica y Minera de Chile SA Class B, 12.344%.....	696	51,034
TOTAL CHILE.....		<u>82,869</u>
COLOMBIA — (0.0%)		
Grupo Aval Acciones y Valores SA, 3.557%.....	400,618	51,699
Grupo de Inversiones Suramericana SA, 7.419%.....	11,637	41,283
TOTAL COLOMBIA.....		<u>92,982</u>
INDIA — (0.0%)		
* Sundaram-Clayton Ltd.....	174,464	21,636
TOTAL PREFERRED STOCKS.....		<u>6,685,989</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 08/03/23.....	966	858
* Diagnosticos da America SA Warrants 04/30/25.....	357	232
TOTAL BRAZIL.....		<u>1,090</u>
MALAYSIA — (0.0%)		
* CAB Cakaran Corp Bhd Warrants 05/31/2028.....	20,800	1,038
SOUTH KOREA — (0.0%)		
* CJ CGV Co. Ltd. Rights 09/07/23.....	4,274	11,433
* Macquarie Korea Infrastructure Fund Rights 08/02/23.....	2,712	0
TOTAL SOUTH KOREA.....		<u>11,433</u>
TAIWAN — (0.0%)		
* Jinan Acetate Chemical Co. Ltd. Rights 08/15/23.....	226	2,926
* PChome Online, Inc. Rights.....	3,268	525
* Pegavision Corp. Rights 07/17/23.....	514	1,137
* Shih Wei Navigation Co. Ltd. Rights.....	4,037	199
* Symtek Automation Asia Co. Ltd. Rights 06/26/23.....	444	276
* TrueLight Corp. Rights 08/21/23.....	2,354	996
TOTAL TAIWAN.....		<u>6,059</u>
THAILAND — (0.0%)		
* Better World Green PCL Warrants 03/13/24.....	142,950	0
* Nusa W5 Warrants 06/13/24.....	151,880	0
* Sav Rates Rec (F) Rights.....	1,119	0
UNITED ARAB EMIRATES — (0.0%)		
* Ajman Bank PJSC Rights.....	51,644	13,779
TOTAL RIGHTS/WARRANTS.....		<u>33,399</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$542,779,259).....		<u>573,654,600</u>

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.3%)		
@§ The DFA Short Term Investment Fund.....	138,281	\$ 1,599,502
TOTAL INVESTMENTS — (100.0%)		
(Cost \$544,378,644)^.....		<u>\$575,254,102</u>

As of July 31, 2023, 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.....	28	09/15/23	\$6,455,488	\$6,460,300	\$4,812
Total Futures Contracts.....			<u>\$6,455,488</u>	<u>\$6,460,300</u>	<u>\$4,812</u>

Summary of the Portfolio's investments as of July 31, 2023, 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.....	\$34,293,203	\$ 525,384	—	\$ 34,818,587
Chile.....	1,272,023	2,964,720	—	4,236,743
Colombia.....	869,568	3,692	—	873,260
Czech Republic.....	—	800,087	—	800,087
Egypt.....	158,730	—	—	158,730
Greece.....	30,873	3,810,219	—	3,841,092
Hungary.....	—	1,405,300	—	1,405,300
India.....	8,564,910	116,691,986	\$ 25,008	125,281,904
Indonesia.....	—	16,168,569	4,035	16,172,604
Kuwait.....	3,431,067	278,639	—	3,709,706
Malaysia.....	—	11,946,579	—	11,946,579
Mexico.....	18,811,385	—	—	18,811,385
Peru.....	294,689	—	—	294,689
Philippines.....	162,655	5,180,451	—	5,343,106
Poland.....	—	8,646,739	—	8,646,739
Qatar.....	—	7,173,743	—	7,173,743
Saudi Arabia.....	29,275	28,312,879	—	28,342,154
South Africa.....	2,706,829	23,116,280	—	25,823,109
South Korea.....	6,316,465	93,644,105	48,766	100,009,336
Taiwan.....	664,357	132,000,013	7,838	132,672,208
Thailand.....	14,620,650	1,361,528	—	15,982,178
Turkey.....	—	8,334,323	—	8,334,323
United Arab Emirates.....	—	12,257,650	—	12,257,650
Preferred Stocks				
Brazil.....	6,466,023	22,479	—	6,488,502
Chile.....	—	82,869	—	82,869
Colombia.....	92,982	—	—	92,982
India.....	21,636	—	—	21,636
Rights/Warrants				
Brazil.....	—	1,090	—	1,090
Malaysia.....	—	1,038	—	1,038
South Korea.....	—	11,433	—	11,433
Taiwan.....	—	6,059	—	6,059
United Arab Emirates.....	—	13,779	—	13,779

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$ 1,599,502	—	\$ 1,599,502
Futures Contracts**.....	\$ 4,812	—	—	4,812
TOTAL.....	\$98,812,132	\$476,361,135	\$85,647[^]	\$575,258,914

** 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 July 31, 2023, 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 July 31, 2023, the DFA Commodity Strategy Portfolio held \$352,405,110 in the Subsidiary, representing 23.59% of DFA Commodity Strategy Portfolio's total assets.

7. **SWAP AGREEMENTS:** The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may enter into credit default swap agreements. Swap agreements are two-party contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. Some types of swap agreements are negotiated bilaterally and traded over-the-counter between the two parties (uncleared swaps), while other swaps are transacted through a futures commission merchant ("FCM") and cleared through a clearinghouse that serves as a central counterparty (cleared swaps), and may be traded on swap execution facilities (exchanges). The most common types of credit default swaps and interest rate swaps are subject to mandatory central clearing and exchange trading.

The Portfolios may enter into a credit default swap on a single security or instrument (sometimes referred to as a "CDS" transaction) or on a basket or index of securities (sometimes referred to as a "CDX" transaction). The "buyer" in a credit default contract typically is obligated to pay the "seller" a periodic stream of payments over the term of the contract, provided that no credit event with respect to any underlying reference obligation has occurred. If a credit event occurs, the seller typically must pay the buyer the "par value" (full notional value) of the reference obligation in exchange for the reference obligation. The Portfolios may be either the buyer or the seller in the transaction. If a Portfolio is a buyer and no credit event occurs, the Portfolio may lose its investment and recover nothing. However, if a credit event occurs, the buyer typically receives full notional value for a reference obligation that may have little or no value. As a seller, a Portfolio typically receives a fixed rate of income throughout the term of the contract, which typically is between six months and three years, provided a credit event does not occur. If a credit event occurs, the seller typically must pay the buyer the full notional amount of the reference obligation. The most common types of CDX are subject to mandatory central clearing and exchange-trading.

Credit default swaps involve greater risks than if the Portfolios had invested in the reference obligation directly, since, in addition to general market risks, credit default swaps are subject to illiquidity risk, counterparty risk and credit risk. A buyer also will lose its investment and recover nothing should no credit event occur and the swap is held to its

termination date. If a credit event were to occur, the value of any deliverable obligation received by the seller, coupled with the up-front or periodic payments previously received, may be less than the full notional value the seller pays to the buyer, resulting in a loss of value to the Portfolio. When a Portfolio acts as a seller of a credit default swap, the Portfolio is exposed to many of the same risks of leverage since, if a credit event occurs, the seller may be required to pay the buyer the full notional value of the contract net of any amounts owed by the buyer related to its delivery of deliverable obligations.

The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may also enter into inflation swap agreements to seek inflation protection. Inflation swap agreements are contracts in which one party agrees to pay the cumulative percentage increase in a price index (the Consumer Price Index with respect to CPI swaps) over the term of the swap (with some lag on the inflation index), and the other pays a compounded fixed rate. Inflation swap agreements may be used by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio to hedge the inflation risk in nominal bonds (i.e., non-inflation-indexed bonds) thereby creating "synthetic" inflation-indexed bonds.

Among other reasons, one factor that may lead to changes in the values of inflation swap agreements are changes in real interest rates. Real interest rates are tied to the relationship between nominal interest rates and the rate of inflation. If nominal interest rates increase at a faster rate than inflation, real interest rates may rise, which may lead to a change in the value of an inflation swap agreement. Additionally, payments received by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio from inflation swap agreements will result in taxable income, either as ordinary income or capital gains, which will increase the amount of taxable distributions received by shareholders. Inflation swap agreements are not currently subject to mandatory central clearing and exchange-trading.

The DFA Municipal Real Return Portfolio may also enter into interest rate swaps to hedge against changes in interest rates. Interest rate swaps involve the exchange by the Portfolio with another party of their respective commitments to receive or pay interest (e.g., an exchange of fixed rate payments for floating rate payments) with respect to a notional amount of principal.

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearing house, as is the case with cleared swaps. As a result, a Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio's rights as a creditor.

The Dodd-Frank Wall Street Reform and Consumer Protection Act of 2010 (the "Dodd-Frank Act") and implementing rules adopted by the CFTC currently require the clearing and exchange-trading of the most common types of credit default index swaps and interest rate swaps, and it is expected that additional categories of swaps will in the future be designated as subject to mandatory clearing and trade execution requirements. Central clearing is intended to reduce counterparty credit risk and increase liquidity, but central clearing does not eliminate these risks completely. There is also a risk of loss by a Portfolio of the initial and variation margin deposits in the event of bankruptcy of the FCM with which the Portfolio has an open position, or the central counterparty in a swap contract. The assets of a Portfolio may not be fully protected in the event of the bankruptcy of the FCM or central counterparty because the Portfolio might be limited to recovering only a pro rata share of all available funds and margin segregated on behalf of an FCM's customers.

The Advisor and the Fund do not believe that a Portfolio's obligations under swap contracts are senior securities and, accordingly, the Portfolio will not treat them as being subject to the Portfolio's borrowing or senior securities restrictions. However, with respect to swap contracts that provide for the netting of payments, the net amount of the excess, if any, of the Portfolio's obligations over its entitlements with respect to each swap contract will be accrued on a daily basis and an amount of segregated assets having an aggregate market value at least equal to the accrued excess will be maintained to cover the transactions in accordance with SEC positions. With respect to swap contracts that do not provide for the netting of payments by the counterparties, the full notional amount for which the Portfolio is obligated under the swap contract with respect to each swap contract will be accrued on a daily basis and assets having an aggregate market value at least equal to the accrued full notional value will be segregated and maintained to cover the transactions in accordance with SEC positions. To the extent that a Portfolio cannot dispose of a swap

in the ordinary course of business within seven days at approximately the value at which the Portfolio has valued the swap, the Portfolio will treat the swap as illiquid and subject to its overall limit on illiquid investments of 15% of the Portfolio's net assets.

The Dodd-Frank Act and related regulatory developments have imposed comprehensive new regulatory requirements on swaps and swap market participants. The regulation of cleared and uncleared swaps, as well as other derivatives, is a rapidly changing area of law and is subject to modification by government and judicial action. In addition, the SEC, CFTC and the exchanges are authorized to take extraordinary actions in the event of a market emergency, including, for example, the implementation or reduction of speculative position limits, the implementation of higher margin requirements, the establishment of daily price limits and the suspension of trading. It is not possible to predict fully the effects of current or future regulation. New requirements, even if not directly applicable to a Portfolio, may increase the cost of the Portfolio's investments and cost of doing business. It is possible that developments in the swaps market, including potential government regulation, could adversely affect a Portfolio's ability to terminate existing swap agreements or to realize amounts to be received under such agreements.

FEDERAL TAX COST

At July 31, 2023, the total cost of securities for federal income tax purposes was:

	<u>Federal Tax Cost</u>
Enhanced U.S. Large Company Portfolio.....	\$ 226,435
U.S. Large Cap Value Portfolio.....	14,208,685
U.S. Targeted Value Portfolio.....	9,353,927
U.S. Small Cap Value Portfolio.....	10,572,282
U.S. Core Equity 1 Portfolio.....	13,134,928
U.S. Core Equity 2 Portfolio.....	13,930,597
U.S. Vector Equity Portfolio.....	2,512,675
U.S. Small Cap Portfolio.....	9,482,988
U.S. Micro Cap Portfolio.....	4,838,013
DFA Real Estate Securities Portfolio.....	5,074,349
Large Cap International Portfolio.....	4,022,862
International Core Equity Portfolio.....	25,458,555
International Small Company Portfolio.....	10,099,996
Global Small Company Portfolio.....	81,366
Japanese Small Company Portfolio.....	255,639
Asia Pacific Small Company Portfolio.....	264,851
United Kingdom Small Company Portfolio.....	21,249
Continental Small Company Portfolio.....	636,117
DFA International Real Estate Securities Portfolio.....	5,129,946
DFA Global Real Estate Securities Portfolio.....	8,253,473
DFA International Small Cap Value Portfolio.....	9,934,742
International Vector Equity Portfolio.....	2,751,087
World ex U.S. Value Portfolio.....	219,849
World ex U.S. Targeted Value Portfolio.....	640,414
World ex U.S. Core Equity Portfolio.....	3,144,439
Selectively Hedged Global Equity Portfolio.....	172,089
Emerging Markets Portfolio.....	3,079,213
Emerging Markets Small Cap Portfolio.....	3,635,012
Emerging Markets Value Portfolio.....	9,653,830
Emerging Markets Core Equity Portfolio.....	19,643,714
U.S. Large Cap Equity Portfolio.....	789,435
DFA Commodity Strategy Portfolio.....	3,599,359
DFA One-Year Fixed Income Portfolio.....	4,826,088

	Federal Tax Cost
DFA Two-Year Global Fixed Income Portfolio.....	\$ 4,645,001
DFA Selectively Hedged Global Fixed Income Portfolio.....	999,352
DFA Short-Term Government Portfolio.....	1,565,636
DFA Five-Year Global Fixed Income Portfolio.....	9,117,484
DFA World ex U.S. Government Fixed Income Portfolio.....	1,199,951
DFA Intermediate Government Fixed Income Portfolio.....	5,779,752
DFA Short-Term Extended Quality Portfolio.....	6,095,365
DFA Intermediate-Term Extended Quality Portfolio.....	1,412,701
DFA Targeted Credit Portfolio.....	973,111
DFA Investment Grade Portfolio.....	11,511,713
DFA Inflation-Protected Securities Portfolio.....	6,147,320
DFA Short-Term Municipal Bond Portfolio.....	1,701,618
DFA Intermediate-Term Municipal Bond Portfolio.....	1,553,044
DFA Selective State Municipal Bond Portfolio.....	387,774
DFA Short-Term Selective State Municipal Bond Portfolio.....	165,150
DFA California Short-Term Municipal Bond Portfolio.....	881,485
DFA California Intermediate-Term Municipal Bond Portfolio.....	483,012
DFA NY Municipal Bond Portfolio.....	157,105
Dimensional Retirement Income Fund.....	72,842
Dimensional 2045 Target Date Retirement Income Fund.....	119,575
Dimensional 2050 Target Date Retirement Income Fund.....	88,025
Dimensional 2055 Target Date Retirement Income Fund.....	59,651
Dimensional 2060 Target Date Retirement Income Fund.....	45,236
Dimensional 2065 Target Date Retirement Income Fund.....	8,244
Dimensional 2010 Target Date Retirement Income Fund.....	18,882
Dimensional 2015 Target Date Retirement Income Fund.....	31,745
Dimensional 2020 Target Date Retirement Income Fund.....	93,238
Dimensional 2025 Target Date Retirement Income Fund.....	168,356
Dimensional 2030 Target Date Retirement Income Fund.....	192,215
Dimensional 2035 Target Date Retirement Income Fund.....	168,480
Dimensional 2040 Target Date Retirement Income Fund.....	133,456
DFA Short-Duration Real Return Portfolio.....	1,821,898
DFA Municipal Real Return Portfolio.....	1,584,213
DFA Municipal Bond Portfolio.....	643,164
World Core Equity Portfolio.....	750,521
DFA LTIP Portfolio.....	477,205
U.S. Social Core Equity 2 Portfolio.....	893,317
U.S. Sustainability Core 1 Portfolio.....	3,741,492
U.S. Sustainability Targeted Value Portfolio.....	328,355
International Sustainability Core 1 Portfolio.....	2,765,730
International Social Core Equity Portfolio.....	1,220,224
Global Social Core Equity Portfolio.....	46,795
Emerging Markets Social Core Equity Portfolio.....	1,219,221
VA U.S. Targeted Value Portfolio.....	510,769
VA U.S. Large Value Portfolio.....	432,226
VA International Value Portfolio.....	421,852
VA International Small Portfolio.....	291,783
VA Short-Term Fixed Portfolio.....	354,945

	Federal Tax Cost
VA Global Bond Portfolio.....	\$ 311,107
VIT Inflation-Protected Securities Portfolio.....	229,690
VA Global Moderate Allocation Portfolio.....	142,104
U.S. Large Cap Growth Portfolio.....	1,461,428
U.S. Small Cap Growth Portfolio.....	746,344
International Large Cap Growth Portfolio.....	478,950
International Small Cap Growth Portfolio.....	258,694
DFA Social Fixed Income Portfolio.....	584,069
DFA Diversified Fixed Income Portfolio.....	2,138,235
U.S. High Relative Profitability Portfolio.....	3,511,415
International High Relative Profitability Portfolio.....	1,419,939
VA Equity Allocation Portfolio.....	95,085
DFA MN Municipal Bond Portfolio.....	28,195
DFA California Municipal Real Return Portfolio.....	278,300
DFA Global Core Plus Fixed Income Portfolio.....	2,770,460
Emerging Markets Sustainability Core 1 Portfolio.....	902,903
Emerging Markets Targeted Value Portfolio.....	217,421
DFA Global Sustainability Fixed Income Portfolio.....	822,754
DFA Oregon Municipal Bond Portfolio.....	70,291
DFA Global Core Plus Real Return Portfolio.....	246,451
Emerging Markets ex China Core Equity Portfolio.....	555,411

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.

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.